

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

NASSAU LIFE INSURANCE COMPANY
 NAIC Group Code 4736 4736 NAIC Company Code 67814 Employer's ID Number 06-0493340
 (Current) (Prior)
Organized under the Laws of New York, State of Domicile or Port of Entry NYCountry of Domicile United States of AmericaLicensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []Incorporated/Organized 05/01/1851 Commenced Business 05/01/1851
 Statutory Home Office 15 Tech Valley Drive, East Greenbush, NY, US 12061-4137
 (Street and Number) (City or Town, State, Country and Zip Code)

 Main Administrative Office One American Row
Hartford, CT, US 06103 860-403-5000
 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

 Mail Address P. O. Box 5056, Hartford, CT, US 06102-5056
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

 Primary Location of Books and Records One American Row
Hartford, CT, US 06103 860-403-5000
 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Internet Website Address www.nfg.com
 Statutory Statement Contact Donald Scott Aderhold, 860-403-5210
 (Name) (Area Code) (Telephone Number)
Statutory_Reporting@nfg.com 860-403-5344
 (E-mail Address) (FAX Number)
OFFICERS
 President, CEO Phillip John Gass Vice President, CFO, Treasurer Thomas Arthur Williams #
 Vice President, General Counsel, Secretary Kostas Cheliotis
OTHER
Thomas Martin Buckingham, Vice President, Chief Growth Officer David Eugene Czerniecki, Vice President, Chief Investment Officer
DIRECTORS OR TRUSTEES
Leanne Marie Bell Thomas Martin Buckingham Kostas Cheliotis
Phillip John Gass Kevin Joseph Gregson Leland Corvis Launer Jr.
Thomas Arthur Williams

 State of Connecticut SS:
 County of Hartford

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.

Phillip John Gass
President, CEO

Kostas Cheliotis
Vice President, General Counsel, Secretary

 Subscribed and sworn to before me this
27th day of October 2022

Ellen Wetherell

08/31/2026

- a. Is this an original filing? Yes [X] No []
-
- b. If no,
-
1. State the amendment number.....
-
2. Date filed
-
3. Number of pages attached.....

 ELLEN I WETHERELL
 NOTARY PUBLIC
 CONNECTICUT
 MY COMMISSION EXPIRES 08-31-2026


STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	6,897,439,483		6,897,439,483	7,160,858,680
2. Stocks:				
2.1 Preferred stocks	48,857,062		48,857,062	54,060,762
2.2 Common stocks	27,476,716		27,476,716	34,209,484
3. Mortgage loans on real estate:				
3.1 First liens	549,371,146		549,371,146	568,927,180
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	27,833,707		27,833,707	29,164,214
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 (\$187,994,948), cash equivalents (\$72,789) and short-term investments (\$0)	188,067,737		188,067,737	75,156,846
6. Contract loans (including \$ premium notes)	2,416,278,953		2,416,278,953	2,496,494,497
7. Derivatives	194,197		194,197	0
8. Other invested assets	305,016,416	4,108,710	300,907,706	476,135,556
9. Receivables for securities	86,222,321		86,222,321	50,241,898
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,546,757,738	4,108,710	10,542,649,028	10,945,249,117
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	217,293,263	1,349,948	215,943,315	159,237,214
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,751,081		13,751,081	16,243,309
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	44,200,980		44,200,980	47,453,808
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,665,149	1,737,403	4,927,746	6,375,575
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	210,965		210,965	225,392
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	105,869,686	62,138,628	43,731,058	46,794,108
19. Guaranty funds receivable or on deposit	210,342		210,342	318,462
20. Electronic data processing equipment and software	521	521	0	0
21. Furniture and equipment, including health care delivery assets (\$)	118,604	118,604	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	14,331,565		14,331,565	7,716,785
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	20,193,667	1,483,894	18,709,773	13,606,801
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,969,603,561	70,937,708	10,898,665,853	11,243,220,571
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,992,252,069		1,992,252,069	2,771,231,783
28. Total (Lines 26 and 27)	12,961,855,630	70,937,708	12,890,917,922	14,014,452,354
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Pool Deposits	1,443,156		1,443,156	1,595,219
2502. Split dollar policy	3,596,193		3,596,193	3,539,301
2503. Suspense	15,154,318	1,483,894	13,670,424	8,472,281
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)	20,193,667	1,483,894	18,709,773	13,606,801

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$9,353,519,834 less \$ included in Line 6.3 (including \$3,028,182,920 Modco Reserve)	9,353,519,834	9,639,548,925
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	66,615	65,933
3. Liability for deposit-type contracts (including \$ Modco Reserve)	394,337,513	402,101,849
4. Contract claims:		
4.1 Life	137,383,452	168,805,706
4.2 Accident and health	13,867,389	14,309,123
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		758,423
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)	91,130,708	94,608,809
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	1,935,929	2,018,957
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$4,864,994 assumed and \$14,602,234 ceded	19,467,228	37,986,777
9.4 Interest Maintenance Reserve	83,115,052	99,131,211
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	1,141,875	683,794
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	19,168,304	19,711,653
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(23,211,097)	(29,866,378)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	685,111	828,026
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	9,986,239	18,876,229
15.2 Net deferred tax liability		
16. Unearned investment income	3,393,236	3,347,803
17. Amounts withheld or retained by reporting entity as agent or trustee	101	386,188
18. Amounts held for agents' account, including \$ agents' credit balances	1,687	1,687
19. Remittances and items not allocated	12,416,820	4,955,571
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	139,762,684	152,159,509
24.02 Reinsurance in unauthorized and certified (\$) companies	5,103,783	5,465,293
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	198,746,507	205,811,194
24.04 Payable to parent, subsidiaries and affiliates	11,982,841	5,239,567
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	101,600
24.09 Payable for securities	321,097	5,855,034
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	14,789,664	13,949,535
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,489,112,572	10,866,842,018
27. From Separate Accounts Statement	1,992,252,069	2,771,231,782
28. Total liabilities (Lines 26 and 27)	12,481,364,641	13,638,073,800
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	126,384,957	126,365,228
33. Gross paid in and contributed surplus	254,832,814	254,832,814
34. Aggregate write-ins for special surplus funds	2,500,000	2,500,000
35. Unassigned funds (surplus)	15,835,510	(17,319,488)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	399,553,281	366,378,554
38. Totals of Lines 29, 30 and 37	409,553,281	376,378,554
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,890,917,922	14,014,452,354
DETAILS OF WRITE-INS		
2501. Escheat Liability	9,715,256	10,370,241
2502. Other Liabilities	5,074,408	3,579,294
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,789,664	13,949,535
3101.		0
3102.		0
3103.		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. Aviation Reinsurance Contingency Reserve	2,500,000	2,500,000
3402.		
3403.		
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)	2,500,000	2,500,000

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	211,453,153	210,889,093	285,835,183
2. Considerations for supplementary contracts with life contingencies	4,122,664	4,182,631	5,041,978
3. Net investment income	427,202,604	487,401,842	653,760,140
4. Amortization of Interest Maintenance Reserve (IMR)	11,538,410	11,550,601	16,661,959
5. Separate Accounts net gain from operations excluding unrealized gains or losses	242,594	21,550	(12,571)
6. Commissions and expense allowances on reinsurance ceded	10,549,531	10,222,551	13,816,455
7. Reserve adjustments on reinsurance ceded	(211,956,685)	(161,520,371)	(209,652,589)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	58,969,827	56,898,792	74,788,880
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	14,804,652	19,260,174	27,872,847
9. Totals (Lines 1 to 8.3)	526,926,750	638,906,863	868,112,282
10. Death benefits	372,875,212	358,633,123	470,374,395
11. Matured endowments (excluding guaranteed annual pure endowments)	908,664	1,246,509	1,294,181
12. Annuity benefits	30,703,332	21,348,615	29,704,707
13. Disability benefits and benefits under accident and health contracts	1,700,900	2,384,960	2,685,892
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	296,071,466	303,490,696	416,854,542
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	9,148,026	7,247,261	8,714,758
18. Payments on supplementary contracts with life contingencies	11,355,674	7,787,083	10,318,440
19. Increase in aggregate reserves for life and accident and health contracts	(286,459,619)	(158,958,039)	(178,912,554)
20. Totals (Lines 10 to 19)	436,303,655	543,180,208	761,034,361
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,707,688	3,522,840	4,938,057
22. Commissions and expense allowances on reinsurance assumed	3,914,609	4,036,721	5,365,981
23. General insurance expenses and fraternal expenses	55,698,126	71,279,089	97,120,271
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,870,160	6,546,835	8,128,343
25. Increase in loading on deferred and uncollected premiums	5,391	(61,679)	127,916
26. Net transfers to or (from) Separate Accounts net of reinsurance	(103,514,148)	(137,887,607)	(195,244,646)
27. Aggregate write-ins for deductions	7,166,628	13,647,821	18,115,923
28. Totals (Lines 20 to 27)	409,152,109	504,264,228	699,586,206
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	117,774,641	134,642,635	168,526,076
30. Dividends to policyholders and refunds to members	41,840,195	47,282,568	57,291,205
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	75,934,446	87,360,067	111,234,871
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,805,260	8,782,884	20,499,649
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)	70,129,186	78,577,183	90,735,222
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (4,476,626) (excluding taxes of \$ (1,190,266) transferred to the IMR)	17,294,036	(11,764,361)	(3,354,485)
35. Net income (Line 33 plus Line 34)	87,423,222	66,812,822	87,380,737
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	376,378,554	295,339,200	295,339,200
37. Net income (Line 35)	87,423,222	66,812,822	87,380,737
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (4,737,871)	(42,354,157)	20,356,962	2,978,951
39. Change in net unrealized foreign exchange capital gain (loss)	(1,848,232)	(69,927)	(48,510)
40. Change in net deferred income tax	(6,291,045)	(7,567,935)	(5,902,821)
41. Change in nonadmitted assets	(11,126,722)	12,711,713	15,044,757
42. Change in liability for reinsurance in unauthorized and certified companies	361,510	6,619,927	6,234,320
43. Change in reserve on account of change in valuation basis, (increase) or decrease			14,875,815
44. Change in asset valuation reserve	12,396,825	(13,214,297)	(12,890,295)
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	255,165	21,550	(12,571)
48. Change in surplus notes	19,729	19,729	26,305
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(20,000,000)
53. Aggregate write-ins for gains and losses in surplus	(5,661,568)	(5,142,147)	(6,647,334)
54. Net change in capital and surplus for the year (Lines 37 through 53)	33,174,727	80,548,397	81,039,354
55. Capital and surplus, as of statement date (Lines 36 + 54)	409,553,281	375,887,597	376,378,554
DETAILS OF WRITE-INS			
08.301. Administrative and management fees	14,804,652	19,260,174	27,872,847
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	14,804,652	19,260,174	27,872,847
2701. Interest Exp on funds withheld	6,511,656	8,579,173	11,374,325
2702. Change in GIA Invest General Account	529,552	4,935,227	6,487,209
2703. Administrative and management fees	125,420	133,421	254,389
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	7,166,628	13,647,821	18,115,923
5301. Surplus withdrawal offset	(255,165)	(21,550)	12,571
5302. Initial Reinsurance Allowance	(6,843,548)	(6,841,769)	(8,642,359)
5303. Tax on Reinsurance Allow	1,437,145	1,361,172	1,814,895
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	167,559
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(5,661,568)	(5,142,147)	(6,647,334)

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	266,719,922	266,984,832	357,324,169
2. Net investment income	368,141,482	435,297,848	651,620,333
3. Miscellaneous income	194,989,723	41,415,311	271,622,649
4. Total (Lines 1 to 3)	829,851,127	743,697,991	1,280,567,151
5. Benefit and loss related payments	1,132,398,219	847,293,307	1,326,301,788
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(110,169,429)	(140,860,034)	(198,894,727)
7. Commissions, expenses paid and aggregate write-ins for deductions	67,649,224	97,234,568	117,719,480
8. Dividends paid to policyholders	67,923,377	74,050,270	100,328,866
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	17,981,610	13,965,329	(6,453,215)
10. Total (Lines 5 through 9)	1,175,783,001	891,683,440	1,339,002,193
11. Net cash from operations (Line 4 minus Line 10)	(345,931,874)	(147,985,449)	(58,435,041)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	773,831,399	908,331,023	1,142,977,270
12.2 Stocks	7,862,072	27,824,053	64,015,308
12.3 Mortgage loans	74,642,695	32,913,432	35,372,995
12.4 Real estate	0	0	0
12.5 Other invested assets	262,118,391	31,807,992	39,978,271
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(845,768)	(185,164)
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,118,454,556	1,000,030,732	1,282,158,681
13. Cost of investments acquired (long-term only):			
13.1 Bonds	572,105,377	625,004,826	949,094,640
13.2 Stocks	3,418,546	16,133,087	16,957,689
13.3 Mortgage loans	55,370,000	84,204,886	105,804,886
13.4 Real estate	723,992	72,244	267,053
13.5 Other invested assets	60,586,023	48,983,653	91,517,616
13.6 Miscellaneous applications	38,326,123	11,832,858	12,148,488
13.7 Total investments acquired (Lines 13.1 to 13.6)	730,530,061	786,231,554	1,175,790,372
14. Net increase (or decrease) in contract loans and premium notes	(80,215,544)	(11,696,190)	24,258,339
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	468,140,039	225,495,368	82,109,969
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	19,728	26,304
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	(11,491,752)	(32,086,867)	(49,977,285)
16.5 Dividends to stockholders	0	0	20,000,000
16.6 Other cash provided (applied)	2,194,478	(3,393,148)	(29,577,925)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(9,297,274)	(35,460,287)	(99,528,906)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	112,910,891	42,049,632	(75,853,978)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	75,156,845	151,010,823	151,010,823
19.2 End of period (Line 18 plus Line 19.1)	188,067,736	193,060,455	75,156,845

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

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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
2. Ordinary life insurance	244,658,919	251,814,841	352,971,644
3. Ordinary individual annuities	10,292,417	4,130,308	7,226,713
4. Credit life (group and individual)			0
5. Group life insurance	16,630	31,213	45,708
6. Group annuities	81,090	83,391	97,664
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other	114,820	209,308	269,059
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	255,163,876	256,269,061	360,610,788
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	255,163,876	256,269,061	360,610,788
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	255,163,876	256,269,061	360,610,788
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. Accounting Practices

- A. The accompanying financial statements of the Nassau Life Insurance Company (“NNY” or “the Company”) have been prepared in the conformity with accounting practices prescribed or permitted by the New York Department of Financial Services (“the Department”).

For determining the Company’s solvency under the State of New York’s insurance laws and regulations, the Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting financial condition and results of operations of the Company. The State of New York has adopted the National Association of Insurance Commissioners’ (NAIC’s) Accounting Practices and Procedures manual, version effective January 1, 2001, (NAIC SAP) as a component of practices prescribed or permitted by the State of New York. The Department has the authority to prescribe or permit other specific practices that deviate from prescribed practices. As of September 30, 2022, the Department had not prescribed or permitted the Company to use any accounting practices that would cause the Company’s earnings or financial position to deviate materially from NAIC SAP.

	SSAP #	F/S Page	F/S Line #	September 30, 2022	December 31, 2021
NET INCOME					
(1) NNY state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 87,423,222	\$ 87,380,737
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 87,423,222</u>	<u>\$ 87,380,737</u>
SURPLUS					
(5) NNY state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 409,553,281	\$ 376,378,554
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 409,553,281</u>	<u>\$ 376,378,554</u>

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

No material changes

- C. Accounting Policy

- 1) No material changes
- 2) Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a class 6, which are reported at the lower of amortized cost or fair market value. Amortization is calculated using the scientific constant yield to worst method.
- 3) No material changes
- 4) No material changes
- 5) No material changes
- 6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The Company applies the retrospective method of valuing loan-backed, and asset backed securities.
- 7) No material changes
- 8) No material changes
- 9) No material changes
- 10) No material changes
- 11) No material changes
- 12) No material changes
- 13) Not applicable.

- D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and concluded that there is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

No material changes

3. Business Combinations and Goodwill

No material changes

4. Discontinued Operations

No material changes

5. Investments

A. No material changes

B. No material changes

C. No material changes

D. Loan-backed Securities:

- 1) Prepayment assumptions for loan-backed securities were obtained from industry prepayment models or internal estimates. These assumptions are consistent with current interest rates and the economic environment.
- 2) The Company had no impairments based on the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.
- 3) The Company had no OTTI for loan-backed securities held as of September 30, 2022, recognized because the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.
- 4) Impaired securities for which an OTTI has not been recognized:

a. The aggregate amount of unrealized losses	
1. Less than 12 months	\$ 114,315,922
2. 12 months or longer	\$ 62,530,458
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	\$ 881,018,648
2. 12 months or longer	\$ 200,795,506

- 5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. For securities whose present value of cash flows expected to be collected was less than the amortized cost basis of the security at September 30, 2022 an other-than-temporary impairment was recognized. The Company has evaluated its cash flow requirements and believes that its liquidity is adequate, and it will not be required to sell other securities before recovery of their cost basis. As of September 30, 2022, the Company can assert that it has the intent and believes that it has the ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The conclusions are supported by a detailed analysis of the underlying credit and cash flows on each security. It is possible that the Company could recognize other-than-temporary impairment in the future on some of the securities held at September 30, 2022 if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E-I. The Company has no investments in repurchase agreements or securities lending transactions.

J-L. No material changes

M. The Company has no working capital finance investment

N-R. No material changes

6. Joint Ventures, Partnerships and Limited Liability Companies

No material changes

7. Investment Income

No material changes

8. Derivative Instruments

No material changes

9. Income Taxes

The Company has determined that it does not expect to be liable for the corporate alternative minimum tax (“CAMT”) in 2023.

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

No material changes

11. Debt

A. The Company has no outstanding debt, or any reverse repurchase agreements

B. FHLB (Federal Home Loan Bank) Agreements

1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston. Membership with FHLB is part of the Company’s strategy to access funds to support various spread-based businesses and enhance liquidity management. In 2022, the Company did not conduct business activity (borrowing) with the FHLB. advances The Company has determined the estimated maximum borrowing capacity as \$657.7 million. The Company calculated this amount in accordance with New York regulatory and or FHLB specific borrowing limits.

2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1	2	3
	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	5,000,000	5,000,000	-
(c) Activity Stock	-	-	-
(d) Excess Stock	-	-	-
(e) Aggregate Total (a+b+c+d)	5,000,000	5,000,000	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 657,686,991	XXX	XXX

2. Prior Year

	1	2	3
	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	2,079,000	2,079,000	-
(c) Activity Stock	-	-	-
(d) Excess Stock	62,900	62,900	-
(e) Aggregate Total (a+b+c+d)	2,141,900	2,141,900	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 699,507,016	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

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

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

3) There was no Company Collateral Pledged FHLB

4) There was no Borrowing from FHLB

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

A, B, C, D. For purposes of statutory accounting, the Company is not directly liable for a defined benefit plan.

E-I. No material changes

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

No material changes

14. Contingencies

A.-E. No material changes

F. All Other Contingencies

Litigation and Regulatory Matters

The Company is regularly involved in litigation and arbitration, both as a defendant and as a plaintiff. The litigation and arbitration naming the Company as a defendant ordinarily involves the Company’s businesses and operations. In certain of these matters, the plaintiffs are seeking large and/or indeterminate amounts, including punitive or exemplary damages.

The Company periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations related to the Company’s products and practices. It is the Company’s practice to cooperate fully in these matters.

It is not feasible to predict or determine the ultimate outcome of all litigation, arbitration or regulatory proceedings or to provide reasonable ranges of potential losses. It is believed that the outcome of the Company’s litigation, arbitration, and regulatory matters are not likely, either individually or in the aggregate, to have a material adverse effect on the financial condition of the Company beyond the amounts already reported in these financial statements. However, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, arbitration, and regulatory investigations, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the results of operations or cash flows in particular quarterly or annual periods.

15. Leases

No material changes

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No material changes

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

- A. The Company did not have any transfers of receivables reported as sales.
- B. The Company did not have any transfers and servicing of financial assets.
- C. The Company did not have any wash sales.

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

The was no gain or loss from uninsured A&H plans and the uninsured portion of partially insured plans.

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

The Company has no direct premiums written or produced by managing general agents or third-party administrators.

20. Fair Value Measurements

A. The tables below provide information about the Company’s use of fair value measurements

1) Fair Value or Net Asset Value (NAV) are Measurements at Reporting Date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual Preferred Stock					
Industrial and Misc.	\$ -	\$ 21,071,310	\$ 10,412,340	\$ -	\$ 31,483,650
Parent, Subsidiaries, and Affiliates	-	-	-	-	-
Total Perpetual Preferred Stock	-	21,071,310	10,412,340	-	31,483,650
Bonds					
U.S. Governments	-	-	-	-	-
Industrial and Misc.	-	74,350	101,884,010	-	101,958,360
Hybrid Securities	-	2,396,546	-	-	2,396,546
Bank Loans Unaffiliated	-	-	-	-	-
Total Bonds	-	2,470,896	101,884,010	-	104,354,906
Common Stock					
Industrial and Misc.	43	-	27,476,673	-	27,476,716
Parent, Subsidiaries, and Affiliates	-	-	-	-	-
Total Common Stocks	43	-	27,476,673	-	27,476,716
Derivative assets					
Swaps	-	194,197	-	-	194,197
Futures	-	-	-	-	-
Options	-	-	-	-	-
Total Derivatives	-	194,197	-	-	194,197
Separate account assets					
	1,988,783,583	3,248,467	-	-	1,992,032,050
Total assets at fair value/NAV	\$ 1,988,783,626	\$ 26,984,870	\$ 139,773,023	\$ -	\$ 2,155,541,519
b. Liabilities at fair value					
Derivative liabilities	\$ -	\$ 60,643,060	\$ -	\$ -	\$ 60,643,060
Total liabilities at fair value	\$ -	\$ 60,643,060	\$ -	\$ -	\$ 60,643,060

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

Description	Beginning Balance at 07/01/2022	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 at 09/30/2022
a. Assets										
Perpetual Preferred stock										
Industrial and Misc	\$ 10,800,302	\$ -	\$ (2,107,400)	\$ 2,199,995	\$ (510,102)	\$ 29,546	\$ -	\$ -	\$ -	\$ 10,412,341
Parent, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	-
Total Perpetual Preferred Stocks	10,800,302	-	(2,107,400)	2,199,995	(510,102)	29,546	-	-	-	10,412,341
Bonds										
U.S. Governments	-	-	-	-	-	-	-	-	-	-
Industrial and Misc	21,556,162	5,559,086	(74,350)	(934,647)	(1,690,132)	77,468,803	-	(909)	-	101,884,013
Hybrid Securities	-	-	-	-	-	-	-	-	-	-
Bank Loans unaffiliated	456,663	-	-	(505,590)	48,927	-	-	-	-	-
Total Bonds	22,012,825	5,559,086	(74,350)	(1,440,237)	(1,641,205)	77,468,803	-	(909)	-	101,884,013
Common Stock										
Industrial and Misc	34,093,512	-	-	2,194,210	(1,559,960)	510,492	-	(7,761,576)	-	27,476,678
Parent, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	-
Total Common Stocks	34,093,512	-	-	2,194,210	(1,559,960)	510,492	-	(7,761,576)	-	27,476,678
Short Term Investment										
Industrial and Misc	-	-	-	-	-	-	-	-	-	-
Total Short Term	-	-	-	-	-	-	-	-	-	-
Low Income Housing										
Total Other Invested Assets	-	-	-	-	-	-	-	-	-	-
Separate account assets										
	-	-	-	-	-	-	-	-	-	-
Total assets at fair value	\$ 66,906,639	\$ 5,559,086	\$ (2,181,750)	\$ 2,953,968	\$ (3,711,267)	\$ 78,008,841	\$ -	\$ (7,762,485)	\$ -	\$ 139,773,032
b. Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

3) Transfers into Level 3 primarily represent private securities for which Level 2 input assumptions for valuation pricing were no longer applicable. Transfers out of Level 3 primarily represent public securities for which reliable Level 2 input assumptions for valuation pricing became obtainable.

4) Description of valuation techniques and the inputs used in the fair value measurement

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

- a) Level 2 - inputs to the valuation methodology include quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument. Examples of such instruments include government-backed mortgage products, collateralized mortgages, debt obligations and certain high-yield debt securities.
- b) Level 3 - inputs to the valuation methodology are unobservable and significant to the fair value measurement. Unobservable inputs reflect management’s best estimate of what hypothetical market participants would use to determine fair value. Examples of valuation techniques used based on unobservable inputs include, but are not limited to, internal models, direct broker quotes and professional judgment.

- B. The Company has no other fair value disclosures.
- C. Below is a listing of the aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Type of Financial Instrument							
	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 5,995,920,237	\$ 6,897,439,483	\$ -	\$ 4,108,047,152	\$ 1,887,873,085	\$ -	\$ -
Common Stocks	27,476,716	27,476,716	43	-	27,476,673	-	-
Cash, Short Term & Cash Equivalents	188,001,249	188,067,737	187,994,948	6,300	-	-	-
Preferred Stock	47,645,430	48,857,062	-	27,759,860	19,885,570	-	-
Surplus Debentures and Capcos	64,541,203	77,563,882	-	59,572,583	4,968,620	-	-
Mortgage Loans	490,659,229	549,371,146	-	-	490,659,229	-	-
Derivatives	(60,448,863)	194,197	-	(60,448,863)	-	-	-
Separate Account Assets	1,992,032,049	1,992,252,069	1,988,783,583	3,248,467	-	-	-
Total of above	\$ 8,745,827,250	\$ 9,781,222,292	\$ 2,176,778,574	\$ 4,138,185,499	\$ 2,430,863,177	\$ -	\$ -

- D. As of September 30, 2022, the Company had no investments where it is not practicable to estimate fair value.
- E. The Company did not use the NAV practical expedient pursuant to SSAP No. 110R—Fair Value.

21. Other Items

- A. The Company did not have unusual or infrequent items to record.
- B. The Company did not have any troubled debt restructurings during the reporting period.
- C. The Company did not have any other disclosures during the reporting period.
- D.-I. No material changes

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2022, and through the financial statement issuance date of November 10, 2022. It has been determined that there have been no events that have occurred that would require adjustments to our financial statements.

23. Reinsurance

No material changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

No material changes

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. Reserves as of December 31, 2021, were \$14,177,384. As of September 30, 2022, \$754,604 has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now \$13,813,933 as a result of unpaid claims principally on the Group Accident and Health line of business. Therefore, there has been \$391,153 of unfavorable prior year development since December 31, 2021. Increases or (decreases) are generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

No material changes

27. Structured Settlements

No material changes

28. Health Care Receivables

The Company does not have health care receivables.

29. Participating Policies

No material changes

30. Premium Deficiency Reserves

No material changes

31. Reserves for Life Contracts and Deposit-Type Contracts

No material changes

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

No material changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No material changes

34. Premium and Annuity Considerations Deferred and Uncollected

No material changes

35. Separate Accounts

No material changes

36. Loss/Claim Adjustment

No material changes

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [☐] No [☒]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | 1 | 2 | 3 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2017
- 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.

12/31/2017
- 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).

06/06/2019
- 6.4

By what department or departments?
New York State Department of Financial Services
- 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 [☐] N/A [☐]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☒] No [☐] N/A [☐]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐] No [☒]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒] No [☐]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
1851 Securities, Inc.	Hartford, CT	NO	NO	NO	YES
Nassau Alternative Investments LLC	Hartford, CT	NO	NO	NO	YES
Nassau Corporate Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit GP LLC	Darien, CT	NO	NO	NO	YES
NCC CLO Manager LLC	Darien, CT	NO	NO	NO	YES

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

\$0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ 35,600,218 | \$ 58,547,743 |
| 14.22 Preferred Stock | \$ 0 | \$ |
| 14.23 Common Stock | \$ 0 | \$ |
| 14.24 Short-Term Investments | \$ 0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 14.26 All Other | \$ 0 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 35,600,218 | \$ 58,547,743 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [X] No [] N/A []
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.

\$0
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$0
- 16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 New York Plaza, 12th Floor, New York, NY 10004-2413

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full 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
Nassau Asset Management Co	A.....
Hamilton Lane Advisors	U.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
CRD # 281510	Nassau Asset Management Co		SEC	DS.....
	Hamilton Lane Advisors			NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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 [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

549,371,146

1.14

Total Mortgages in Good Standing

\$

549,371,146

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)

\$

549,371,146

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

[]

N/A

[]

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		Direct Business Only				
				Active Status (a)	Life Insurance Premiums	3 Annuity Considerations	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
1. Alabama	AL	L	1,341,826	86,464	1,638		1,429,927			
2. Alaska	AK	L	65,357	170	0		65,527			
3. Arizona	AZ	L	2,482,141	71,690	3,805		2,557,635			
4. Arkansas	AR	L	584,181	7,000	142		591,323			
5. California	CA	L	11,825,122	158,936	11,794		11,995,852			
6. Colorado	CO	L	2,441,481	156,741	469		2,598,691			
7. Connecticut	CT	L	5,733,755	807,774	2,041		6,543,570			
8. Delaware	DE	L	798,976	53,527	0		852,503			
9. District of Columbia	DC	L	342,314	7,126	0		349,440			
10. Florida	FL	L	10,792,925	458,945	9,676		11,261,547			
11. Georgia	GA	L	3,700,399	190,620	1,146		3,892,166			
12. Hawaii	HI	L	184,947	0	257		185,204			
13. Idaho	ID	L	303,333	0	0		303,333			
14. Illinois	IL	L	8,065,382	110,608	3,319		8,179,310			
15. Indiana	IN	L	2,125,458	89,259	2,008		2,216,725			
16. Iowa	IA	L	1,244,230	0	821		1,245,051			
17. Kansas	KS	L	900,921	0	255		901,176			
18. Kentucky	KY	L	2,050,368	153,259	855		2,204,482			
19. Louisiana	LA	L	2,046,126	18,900	3,902		2,068,928			
20. Maine	ME	L	641,680	695	0		642,375			
21. Maryland	MD	L	2,751,726	3,093	6,363		2,761,183			
22. Massachusetts	MA	L	6,319,241	153,230	2,119		6,474,590			
23. Michigan	MI	L	12,340,134	16,890	2,942		12,359,966			
24. Minnesota	MN	L	17,961,599	205,310	0		18,166,909			
25. Mississippi	MS	L	897,250	(749)	1,365		897,866			
26. Missouri	MO	L	4,063,697	52,317	2,695		4,118,710			
27. Montana	MT	L	177,670	0	0		177,670			
28. Nebraska	NE	L	821,392	36,600	0		857,992			
29. Nevada	NV	L	593,865	0	0		593,865			
30. New Hampshire	NH	L	1,233,739	400	928		1,235,067			
31. New Jersey	NJ	L	12,120,204	476,505	4,832		12,601,540			
32. New Mexico	NM	L	557,589	135,964	0		693,553			
33. New York	NY	L	35,270,850	8,568,267	26,726		43,865,842			
34. North Carolina	NC	L	4,765,915	70,577	1,409		4,837,901			
35. North Dakota	ND	L	131,514	0	0		131,514			
36. Ohio	OH	L	6,634,218	269,644	5,554		6,909,416			
37. Oklahoma	OK	L	1,156,348	24,243	0		1,180,591			
38. Oregon	OR	L	2,213,321	69,016	130		2,282,466			
39. Pennsylvania	PA	L	8,409,040	619,478	1,784		9,030,302			
40. Rhode Island	RI	L	1,617,176	623	0		1,617,799			
41. South Carolina	SC	L	1,696,140	2,263	442		1,698,844			
42. South Dakota	SD	L	155,448	881	0		156,329			
43. Tennessee	TN	L	1,570,806	12,766	163		1,583,735			
44. Texas	TX	L	8,229,466	102,222	2,295		8,333,983			
45. Utah	UT	L	1,637,630	0	691		1,638,321			
46. Vermont	VT	L	281,523	96	48		281,666			
47. Virginia	VA	L	3,439,221	410,629	2,486		3,852,336			
48. Washington	WA	L	1,901,827	48,604	509		1,950,940			
49. West Virginia	WV	L	380,968	145,419			526,387			
50. Wisconsin	WI	L	1,062,032	207,764			1,269,796			
51. Wyoming	WY	L	116,754	(8)			116,746			
52. American Samoa	AS	N					0			
53. Guam	GU	N	1,593				1,593			
54. Puerto Rico	PR	L	204,174				204,174			
55. U.S. Virgin Islands	VI	L	3,545				3,545			
56. Northern Mariana Islands	MP	N					0			
57. Canada	CAN	N	66,749				66,749			
58. Aggregate Other Aliens	OT	XXX	1,061,860	0	0	0	1,061,860	0		
59. Subtotal	XXX		199,517,148	14,003,756	105,608	0	213,626,512	0		
90. Reporting entity contributions for employee benefits plans	XXX						0			
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		49,166,490				49,166,490			
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		2,054,956				2,054,956			
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0		
95. Totals (Direct Business)	XXX		250,738,594	14,003,756	105,608	0	264,847,958	0		
96. Plus Reinsurance Assumed	XXX		23,417,589				23,417,589			
97. Totals (All Business)	XXX		274,156,183	14,003,756	105,608	0	288,265,547	0		
98. Less Reinsurance Ceded	XXX		27,939,038	212,660	105,323		28,257,021			
99. Totals (All Business) less Reinsurance Ceded	XXX		246,217,145	13,791,096	285	0	260,008,526	0		
DETAILS OF WRITE-INS										
58001. OT	XXX		1,061,860				1,061,860			
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0		
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		1,061,860	0	0	0	1,061,860	0		
9401.	XXX									
9402.	XXX									
9403.	XXX									
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0		
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0		

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....53 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0 Q - Qualified - Qualified or accredited reinsurer.....0
N - None of the above - Not allowed to write business in the state.....4

The Company utilizes different administrative systems that use Owner's Resident State to allocate all insurance premiums and annuity considerations

Schedule Y – Information Concerning Activities of Insurer
Members of a Holding Company Group
Part 1 Organizational Chart

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik					
Golden Gate Private Equity, Inc.	DE		94-3361271	David Dominik	100
GGC Fund III ¹	CYM				100 ²
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau UK Ltd.	GBR		98-1269725	NRH, L.P.	100
Nassau Cayman Ltd.	CYM		N/A	Nassau UK Ltd.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P. ³	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
NKY CFO22 SPV LLC	DE		88-2822196	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		81-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
NCA Realty Partners LLC	DE		87-3252226	Nassau CorAmerica LLC	100
NCA Realty Partners GP I LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP I LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica LLC	
Nassau Corporate Credit LLC	DE		35-2586068	Nassau Asset Management LLC	100

¹ “GGC Fund III” represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

² Percentage represents the aggregate ownership among the GGC Fund III entities.

³ Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
NCC CLO Manager LLC	DE		N/A	Nassau Corporate Credit LLC	100
NCC Management LLC	DE		82-4813430	Nassau Corporate Credit LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau Corporate Credit LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau Corporate Credit LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Master Fund LP	CYM		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	CYM		98-1476251	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau Corporate Credit LLC	
Nassau NCC Blocker (UK) Ltd.	CYM			Nassau Corporate Credit LLC	100
NCC Management (UK) Ltd.	GBR			Nassau Corporate Credit LLC	100
Nassau Corporate Credit (UK) LLP	GBR			Nassau NCC Blocker (UK) Ltd.	99 ⁴
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
Nassau BPC Holdings LLC	DE		87-3194014	Nassau Asset Management LLC	Contract
Nassau Distribution Holdco, LLC	DE		87-2341733	Nassau Financial Group, L.P.	100
NSRE Saybrus Holdings, LLC	DE		81-3180396	Nassau Financial Group, L.P.	100
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
Nassau Re/Imagine LLC	DE			Nassau Insurance Group Holdings, L.P.	100
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	Nassau Life and Annuity Company	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies of New York	56 ⁵
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies of New York	54.34 ⁶
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73 ⁷
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
Foresters Financial Holding Company, Inc.	DE		13-2608329	Nassau Life Insurance Company	100

⁴ NCC Management (UK) Ltd. owns 1%

⁵ Current and former employees of The Nassau Companies of New York and its affiliates own 40.25%.

⁶ Current and former employees of The Nassau Companies of New York and its affiliates own 42.88%.

⁷ PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
Nassau Cayman Brac Holding Company	DE		83-1443085	Nassau Insurance Group Holdings, L.P.	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract
GGC Opportunity Fund Entities ⁸	CYM			GGC Opportunity Fund Management, L.P.	Contract
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0 ⁹
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valustrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG Lender Services of Louisiana, LLC	LA		86-3788188	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC ¹⁰	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC ¹¹	49.0
WFG National Title Insurance Company	SC	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc. ¹²	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company ¹³	10.0
MyHome, a Williston Financial Group Company, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40% ¹⁴
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
19 th Street Palm Harbor LLC	DE		32-0642679	Williston Financial Group LLC	100

⁸ The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P. (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).

⁹ Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

¹⁰ Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.

¹¹ WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

¹² WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

¹³ Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

¹⁴ Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Polasek SPE 1002943 LLC	DE			Williston Financial Group LLC	100
Vorto, LLC	DE		36-4825366	GGC Opportunity Fund Entities	100
Vorto Technologies, LLC	DE		88-0704446	Vorto, LLC	100
5F Tours, LLC	DE		87-4682437	Vorto Technologies, LLC	100
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	Vorto Technologies, LLC	100
5F Logistics, LLC	DE		88-0708518	Vorto, LLC	100
LoHi Logistics Holdings, LLC	DE		85-1719300	5F Logistics, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
5F Brokerage Holdings, LLC	DE		88-0847385	5F Logistics, LLC	100
5F Brokerage, LLC	DE		88-0847101	5F Brokerage Holdings, LLC	100
5F Transportation, LLC	DE		88-0729576	5F Logistics, LLC	100
Fifth Floor Freight Holdings, LLC	DE		86-1570396	5F Transportation, LLC	100
Fifth Floor Freight, LLC	DE		86-1571282	Fifth Floor Freight Holdings, LLC	100
Bihar Risk Retention Group LLC	SC		87-3377386	Fifth Floor Freight, LLC	98
Candlestick Freight Holdings, LLC	DE		87-1376141	5F Transportation, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
Canary Freight Holdings, LLC	DE		87-1350347	5F Transportation, LLC	100
Canary Freight, LLC	DE		87-1350510	Canary Freight Holdings, LLC	100
Clarksburg Freight Holdings, LLC	DE		87-0932704	5F Transportation, LLC	100
Clarksburg Freight, LLC	DE		87-0932884	Clarksburg Freight Holdings, LLC	100
Snowshoe Mountain Freight Holdings, LLC	DE		87-0966101	5F Transportation, LLC	100
Snowshoe Mountain Freight, LLC	DE		87-0966556	Snowshoe Mountain Freight Holdings, LLC	100
5F Leasing, LLC	DE		88-0630459	5F Logistics, LLC	100
ALM Maintenance, LLC	DE		87-3422149	5F Logistics, LLC	100
Truck Fuel Finance, LLC	DE		86-3276000	5F Logistics, LLC	100
FreighTrax, LLC	DE		88-3059826	5F Logistics, LLC	100
Linear Dispatch, LLC	DE		88-3196231	5F Logistics, LLC	100
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	99.5
Vorto Operations International, LLC	DE		88-3064690	Vorto, LLC	100
Vorto Operations Mexico Holdings, LLC	DE		88-3088473	Vorto Operations International, LLC	100
Vorto Operations Mexico, S. de R.L. de C.V.	MX			Vorto Operations Mexico Holdings, LLC	99.5
PHL Holdings, LLC	DE		87-3491936	GGC Fund III ¹⁵	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100

¹⁵ GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc.	CT		84-3620646	PHL Variable Insurance Company	100
Palisado Re, Inc.	CT		87-3539448	PHL Variable Insurance Company	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100
Magni Re Ltd.	CYM			Westgate Delaware LLC	100

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Domi-ciliary Location	Relation-ship 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 Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.4736	GGC Group		06-1599088		1129033		The Nassau Companies of New York	.DE	.UDP	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group						DSM Sands LLC	.DE	.NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		82-3502154				Nassau CLO SPV-I LLC	.DE	.NIA	The Nassau Companies of New York	Ownership	56.000	David Dominik		.1
.4736	GGC Group	.67814	06-0493340		1159567		Nassau Life Insurance Company	.NY	.RE	The Nassau Companies of New York	Ownership	100.000	David Dominik		
.4736	GGC Group		06-1065485				PM Holdings, Inc.	.CT	.DS	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		27-1619945		1482939		1851 Securities, Inc.	.DE	.NIA	NSRE BD Holdco LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		06-0860167				Phoenix Founders, Inc.	.CT	.DS	PM Holdings, Inc.	Ownership	100.000	David Dominik		
.4736	GGC Group	.93548	06-1045829		1031223		PHL Variable Insurance Company	.CT	.IA	PHL Delaware LLC	Ownership	100.000	David Dominik		
.4736	GGC Group	.93734	43-1240953		13118221		Nassau Life and Annuity Company	.CT	.IA	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group						GGC Opportunity Fund Management GP, Ltd.	.CYM	.UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors				
.4736	GGC Group		98-0546997				GGC Opportunity Fund Management, L.P.	.CYM	.UIP	GGC Opportunity Fund Management, GP, Ltd.	Contract		GGC Opportunity Fund Management GP, Ltd.		
.4736	GGC Group						GGC Opportunity Fund Entities	.CYM	.UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management GP, Ltd.		.2
.4736	GGC Group		27-1434376				Williston Holdings LLC	.DE	.NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd		.3
.4736	GGC Group		27-1434397				Williston Financial Group LLC	.DE	.NIA	Williston Holdings LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		27-3972891				Valutrust Solutions, LLC	.KS	.NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		20-5836762				WFG Lender Services, LLC	.MN	.NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		80-0936767				WFG Lender Services, LLC	.AL	.NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		80-0766075				WFG Lender Services, LLC	.AR	.NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		26-4627021				WFG Lender Services, LLC	.TX	.NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		20-8801713				WFGLS Title Agency of Utah, LLC	.UT	.NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		27-0890944				WFG National Title Company of Texas, LLC	.TX	.NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		27-1273851				Universal Title Partners, LLC	.TX	.NIA	WFG National Title Company of Texas, LLC	Ownership	51.000	Unknown (not affiliated with the GGC Group)		.4
.4736	GGC Group		27-1273851				Universal Title Partners, LLC	.TX	.NIA	Newmark Homes Houston, LLC	Ownership	49.000	GGC Opportunity Fund Management GP, Ltd		.5
.4736	GGC Group	.51152	57-0575396				WFG National Title Insurance Company	.SC	.IA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		26-0522240				WFG National Title Company of Washington, LLC	.WA	.NIA	WFG National Title Insurance Company	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	.AK	.NIA	WFG National Title Insurance Company	Ownership	10.000	GGC Opportunity Fund Management GP, Ltd		.6
.4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	.AK	.NIA	Kachemak Bay Title Agency, Inc.	Ownership	90.000	Unknown (not affiliated with the GGC Group)		.7
.4736	GGC Group						MyHome, A Williston Financial Group Company, LLC	.DE	.NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		80-0268853				ITC Holdings, Inc.	.CA	.NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		95-3621359				WFG National Title Company of California	.CA	.NIA	ITC Holdings, Inc.	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
.4736	GGC Group		38-4008723				WFG National Title Company of Clark County WA, LLC	.WA	.NIA	Williston Financial Group LLC	Ownership	100.000			
.4736	GGC Group		94-3361271				Golden Gate Private Equity, Inc.	.DE	.NIA	David Dominik	Ownership	100.000	David Dominik		
.4736	GGC Group						GGC Fund III	.CYM	.NIA		Ownership	100.000			.89

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.4736	GGC Group		98-1250709				NRH, L.P.	.CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
.4736	GGC Group		98-1269725				Nassau UK Ltd.	.GBR	NIA	NRH, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Cayman Ltd.	.CYM	NIA	Nassau UK Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Re (Cayman) Ltd.	.CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik		10
.4736	GGC Group						Magni Re Ltd.	.CYM	IA	Westgate Delaware LLC	Contract		David Dominik		
.4736	GGC Group		47-5299012				Nassau Insurance Group Holdings GP, LLC	.DE	UIP	Nassau Financial Group, GP Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group		38-3981572				Nassau Insurance Group Holdings, L.P.	.DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik		
.4736	GGC Group		47-5128985				The Nassau Companies	.DE	UIP	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	.KS	IA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
.4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	.DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		47-3724102				Nassau Reinsurance LLC	.DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2726475				NSRE BD Holdco LLC	.DE	NIA	Nassau Reinsurance LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		81-0773412				Nassau Asset Management LLC	.DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		26-4145792				Nassau CorAmerica LLC	.DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		26-4145792				Nassau CorAmerica Loan Company LLC	.DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		46-3781541				Nassau CorAmerica Advisors LLC	.DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		35-2586068				Nassau Corporate Credit LLC	.DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NCC CLO Manager LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		82-4813430				NCC Management LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-1443085				Nassau Cayman Brac Holding Company	.DE	NIA	Nassau Insurance Group Holdings, LP	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau TRF SPV Ltd.	.CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau NAMCO Blocker LLC	.CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau NAMCO Splitter, L.P.	.CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Saybrus Blocker LLC	.CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Saybrus Splitter, L.P.	.CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		98-1421610				Nassau Financial Group GP Ltd.	.CYM	UIP	Individuals	Ownership	100.000	David Dominik		
.4736	GGC Group		98-1421752				Nassau Financial Group, L.P.	.CYM	UIP	Nassau Financial Group GP Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						PHL Delaware LLC	.DE	NIA	PHL Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2559102				Nassau Alternative Investments LLC	.DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2636471				Nassau Private Credit LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	.DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2670988				Nassau Private Credit Onshore Fund LP	.DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group						Nassau Private Credit Master Fund LP	.CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		98-1476251				Nassau Private Credit Offshore Fund LP	.CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		83-1785900				Nassau CLO SPV-II LLC	.DE	NIA	The Nassau Companies of New York	Ownership	54.340	David Dominik		11
.4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	.DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		12
.4736	GGC Group		84-2253380				NPC SGP LLC	.DE	NIA	Nassau Corporate Credit LLC	Contract		David Dominik		
.4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	.VT	IA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
.4736	GGC Group		84-3366256				NAMCO Services LLC	.DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2511417				Nassau 2019 CFO Fund LLC	.DE	NIA	Nassau 2019 CFO LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						Westgate Delaware LLC	.DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		84-3945103				Sunrise Re, Inc.	.VT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group		84-3620646				Concord Re, Inc.	.CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group						Golden Gate Capital Opportunity Fund, L.P.								
.4736	GGC Group		98-1472055				GGCOF Nassau Investments, L.P.	.CYM	NIA		Contract		David Dominik		
.4736	GGC Group		85-1213894				Alliance Title Agency, LLC	.AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		13
.4736	GGC Group						Nassau NCC Blocker (UK) Ltd.	.CYM	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NCC Management (UK) Ltd.	.GBR	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Corporate Credit (UK) LLP	.GBR	NIA	Nassau NCC Blocker (UK) Ltd.	Ownership	99.000	David Dominik		14
.4736	GGC Group						Nassau Re/Imagine LLC	.DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		13-2608329				Foresters Financial Holding Company	.DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		32-0642679				19th Street Palm Harbor LLC	.DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-2341733				Nassau Distribution Holdco, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		36-4825366				Vorto LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	100.000	David Dominik		
.4736	GGC Group		85-1719300				LoHi Logistics Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-1719312				LoHi Logistics, LLC	DE	NIA	LoHi Logistics Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-4142584				Fifth Floor Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-1570396				Fifth Floor Freight, LLC	DE	NIA	Fifth Floor Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3377389				Bihar Risk Retention Group LLC	SC	NIA	Fifth Floor Freight, LLC	Ownership	98.000	David Dominik		
.4736	GGC Group		87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-1376559				Candlestick Freight, LLC	DE	NIA	Candlestick Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-1350347				Canary Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-1350510				Canary Freight, LLC	DE	NIA	Canary Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0932704				Clarksburg Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0932884				Clarksburg Freight, LLC	DE	NIA	Clarksburg Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0966101				Snowshoe Mountain Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-0966556				Snowshoe Mountain Freight, LLC	DE	NIA	Snowshoe Mountain Freight Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		15
.4736	GGC Group		87-3539448				Palisado Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4074805				NCA Realty Partners GP I LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4074125				NCA Realty Fund I LP	DE	NIA	NCA Realty Partners GP I LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3327045				NCAPP SGP LLC	DE	NIA	Nassau CorAmerica LLC	Ownership		David Dominik		
.4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership		David Dominik		
.4736	GGC Group		88-0704446				Vorto Technologies, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4682437				5F Tours, LLC	DE	NIA	Vorto Technologies, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	Vorto Technologies, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0708518				5F Logistics, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0847385				5F Brokerage Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0847101				5F Brokerage, LLC	DE	NIA	5F Brokerage Holdings, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0729576				5F Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0630459				5F Leasing, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-3422149				ALM Maintenance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-3276000				Truck Fuel Finance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-4142584				Vorto Operations Holdings, Inc.	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		85-4188478				Vorto Operations, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-2822196				NKY CF022 SPV LLC	DE	NIA	Nassau Re (Cayman) Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						Polasek SPE 1002943 LLC		NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3196231				Linear Dispath, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3059826				Freigh Trax LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3064690				Vorto Operations International, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-3088473				Vorto Operations Mexico Holdings, LLC	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						Vorto Operations Mexico, S. de R.L. de C.V.	MEX	NIA	Vorto Operations Mexico Holdings, LLC	Ownership	99.500	David Dominik		

Asterisk	Explanation
1	Current and former employees of The Nassau Companies of New York and its affiliates own 40.25%.
2	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
3	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
4	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
5	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

Asterisk	Explanation
6	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
7	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC
8	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
9	Percentage represents the aggregate ownership among the GGC Fund III entities.
10	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
11	Current and former employees of The Nassau Companies of New York, and its affiliates own 42.88%.
12	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
13	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
14	NCC Management (UK) Ltd. owns 1%
15	GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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.

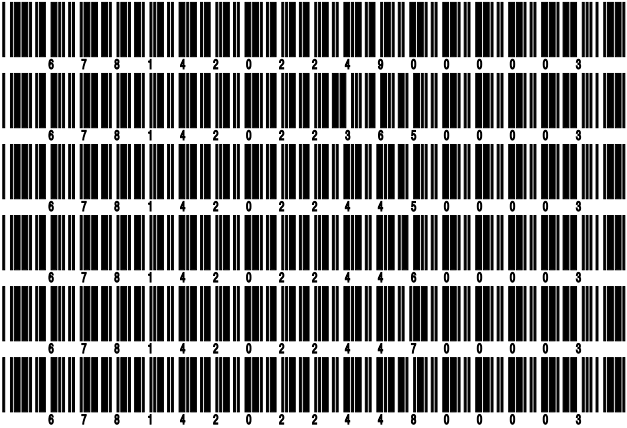
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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?	NO
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?	NO
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?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
AUGUST FILING	
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.
2.
3.
4.
5.
6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.			0	0
2505.			0	0
2506.			0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

Additional Write-ins for Liabilities Line 31

	1 Current Statement Date	2 December 31 Prior Year
3104.		0
3105.		0
3197. Summary of remaining write-ins for Line 31 from overflow page	0	0

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Miscellaneous aggregate write ins			167,559
5397. Summary of remaining write-ins for Line 53 from overflow page	0	0	167,559

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	29,164,214	31,540,175
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	723,992	267,053
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	2,054,499	2,643,014
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	27,833,707	29,164,214
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	27,833,707	29,164,214

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	570,416,261	500,461,061
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	55,370,000	105,804,886
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	
4. Accrual of discount	2,638	3,501
5. Unrealized valuation increase (decrease)	0	
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	74,642,695	35,372,995
8. Deduct amortization of premium and mortgage interest points and commitment fees	136,194	480,193
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	
10. Deduct current year's other than temporary impairment recognized	0	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	551,010,010	570,416,261
12. Total valuation allowance	(1,638,864)	(1,489,081)
13. Subtotal (Line 11 plus Line 12)	549,371,146	568,927,179
14. Deduct total nonadmitted amounts	0	
15. Statement value at end of current period (Line 13 minus Line 14)	549,371,146	568,927,179

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	480,244,266	425,703,759
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	25,372,308	49,333,550
2.2 Additional investment made after acquisition	246,748,402	42,184,066
3. Capitalized deferred interest and other	0	
4. Accrual of discount	7,165	8,687
5. Unrealized valuation increase (decrease)	(37,137,519)	13,021,707
6. Total gain (loss) on disposals	23,337,792	37,892
7. Deduct amounts received on disposals	428,706,887	39,978,271
8. Deduct amortization of premium and depreciation	99,113	161,409
9. Total foreign exchange change in book/adjusted carrying value	0	
10. Deduct current year's other than temporary impairment recognized	4,750,000	9,905,714
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	305,016,414	480,244,266
12. Deduct total nonadmitted amounts	4,108,710	4,108,710
13. Statement value at end of current period (Line 11 minus Line 12)	300,907,704	476,135,556

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,249,128,933	7,516,095,200
2. Cost of bonds and stocks acquired	588,316,483	963,078,103
3. Accrual of discount	9,166,550	12,709,031
4. Unrealized valuation increase (decrease)	(17,584,734)	(12,300,025)
5. Total gain (loss) on disposals	(307,001)	36,686,669
6. Deduct consideration for bonds and stocks disposed of	841,403,696	1,231,866,944
7. Deduct amortization of premium	7,438,839	20,964,091
8. Total foreign exchange change in book/adjusted carrying value	(1,848,232)	(48,512)
9. Deduct current year's other than temporary impairment recognized	4,634,770	17,192,132
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	378,567	2,931,635
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,973,773,261	7,249,128,933
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	6,973,773,261	7,249,128,933

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,009,377,881	34,351,144	80,353,578	4,700,505	4,140,986,562	4,009,377,881	3,968,075,952	4,180,913,517
2. NAIC 2 (a)	2,611,401,870	18,541,522	94,677,132	(7,320,697)	2,741,168,231	2,611,401,870	2,527,945,563	2,716,775,853
3. NAIC 3 (a)	191,955,370	49,825,336	8,814,817	919,403	175,732,155	191,955,370	233,885,292	173,030,546
4. NAIC 4 (a)	31,614,739	1,159,261	(58,670)	4,460,493	33,455,799	31,614,739	37,293,163	18,997,246
5. NAIC 5 (a)	20,663,345	2,827,939	483,976	(2,984,526)	20,879,698	20,663,345	20,022,782	28,509,636
6. NAIC 6 (a)	37,001,660	77,468,803	0	(4,253,727)	43,803,226	37,001,660	110,216,736	44,531,881
7. Total Bonds	6,902,014,864	184,174,005	184,270,833	(4,478,549)	7,156,025,671	6,902,014,864	6,897,439,487	7,162,758,680
PREFERRED STOCK								
8. NAIC 1	5,219,500	0	0	(19,500)	5,233,534	5,219,500	5,200,000	5,266,900
9. NAIC 2	26,820,982	0	0	(934,382)	27,695,368	26,820,982	25,886,600	28,797,194
10. NAIC 3	6,049,332	0	0	(29,640)	6,640,032	6,049,332	6,019,692	6,894,982
11. NAIC 4	2,508,667	0	0	57,321	2,481,942	2,508,667	2,565,988	2,371,739
12. NAIC 5	9,635,362	29,546	5,300	(474,828)	9,674,259	9,635,362	9,184,780	10,729,947
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	50,233,843	29,546	5,300	(1,401,028)	51,725,135	50,233,843	48,857,061	54,060,762
15. Total Bonds and Preferred Stock	6,952,248,707	184,203,551	184,276,133	(5,879,577)	7,207,750,806	6,952,248,707	6,946,296,547	7,216,819,443

(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 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,900,000	6,450,936
2. Cost of short-term investments acquired	2,150,000	42,488,478
3. Accrual of discount	5,495	921
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	19,505	(203,712)
6. Deduct consideration received on disposals	4,075,000	46,233,540
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	603,083
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	1,900,000
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	0	1,900,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(101,600)
2.	Cost Paid/(Consideration Received) on additions	0
3.	Unrealized Valuation increase/(decrease)	295,797
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	675,939
6.	Considerations received/(paid) on terminations	675,939
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	194,197
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	194,197

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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.....	194, 197
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	194, 197
4.	Part D, Section 1, Column 6	194, 197
5.	Part D, Section 1, Column 7	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	(60,448,863)
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	(60,448,863)
10.	Part D, Section 1, Column 9	194, 197
11.	Part D, Section 1, Column 10	(60,643,060)
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	4,311,930
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	4,311,929
16.	Total (Line 13 plus Line 14 minus Line 15)	1

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	32,594	6,181
2. Cost of cash equivalents acquired	85,796	1,013,699,413
3. Accrual of discount	0	8,683
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	(22,231)
6. Deduct consideration received on disposals	45,601	1,013,557,554
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	101,897
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	72,789	32,594
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	72,789	32,594

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

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 Consid- eration	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					
10098	Livonia & Plymouth	MI		03/22/2018		55,989	.0	.0	.0	.0	.0	.0	55,989	55,989	.0	.0	.0
10076	Vancouver	WA		08/30/2017		50,095	.0	.0	.0	.0	.0	.0	50,095	50,095	.0	.0	.0
NSRE10087	Phoenix	AZ		11/08/2017		51,932	.0	.0	.0	.0	.0	.0	51,932	51,932	.0	.0	.0
10065	Renton	WA		05/05/2017		39,984	.0	.0	.0	.0	.0	.0	39,984	39,984	.0	.0	.0
10109	Poughkeepsie	NY		09/07/2018		25,793	.0	.0	.0	.0	.0	.0	25,793	25,793	.0	.0	.0
NSRE10038	New Britain	CT		09/07/2018		26,588	.0	.0	.0	.0	.0	.0	26,588	26,588	.0	.0	.0
10081	Nottingham	MD		09/26/2017		30,135	.0	.0	.0	.0	.0	.0	30,135	30,135	.0	.0	.0
10037	Poughkeepsie	NY		09/07/2018		45,579	.0	.0	.0	.0	.0	.0	45,579	45,579	.0	.0	.0
10115	Logan	UT		09/11/2018		11,962	.0	.0	.0	.0	.0	.0	11,962	11,962	.0	.0	.0
10082	Bel Air	MD		09/12/2017		28,502	.0	.0	.0	.0	.0	.0	28,502	28,502	.0	.0	.0
10123	Spartanburg	SC		02/28/2019		26,001	.0	.0	.0	.0	.0	.0	26,001	26,001	.0	.0	.0
10099	Anderson	SC		03/16/2018		80,284	.0	.0	.0	.0	.0	.0	80,284	80,284	.0	.0	.0
10091	El Paso	TX		11/28/2017		131,425	.0	.0	.0	.0	.0	.0	131,425	131,425	.0	.0	.0
10132	Castle Rock	CO		08/23/2019		28,248	.0	.0	.0	.0	.0	.0	28,248	28,248	.0	.0	.0
10116	Longmont	CO		09/14/2018		51,374	.0	.0	.0	.0	.0	.0	51,374	51,374	.0	.0	.0
10083	Jupiter	FL		10/05/2017		53,776	.0	.0	.0	.0	.0	.0	53,776	53,776	.0	.0	.0
NSRE10103	Columbus	OH		04/11/2018		85,542	.0	.0	.0	.0	.0	.0	85,542	85,542	.0	.0	.0
10126	Austin	TX		06/12/2019		37,478	.0	.0	.0	.0	.0	.0	37,478	37,478	.0	.0	.0
10104	Logan	UT		04/26/2018		36,605	.0	.0	.0	.0	.0	.0	36,605	36,605	.0	.0	.0
10071	Norfolk	VA		07/14/2017		35,457	.0	.0	.0	.0	.0	.0	35,457	35,457	.0	.0	.0
NSRE10079	Greensboro	NC		08/09/2017		15,565	.0	.0	.0	.0	.0	.0	15,565	15,565	.0	.0	.0
10112	Puyallup	WA		08/29/2018		190,633	.0	.0	.0	.0	.0	.0	190,633	190,633	.0	.0	.0
10088	Orlando	FL		11/15/2017		37,242	.0	.0	.0	.0	.0	.0	37,242	37,242	.0	.0	.0
10084	Agoura Hills	CA		10/18/2017		85,526	.0	.0	.0	.0	.0	.0	85,526	85,526	.0	.0	.0
405131046	Vancouver	WA		10/01/2019		45,503	.0	(79)	.0	.0	.0	(79)	45,423	45,423	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
405131269	Cornelius	OR		10/01/2019		15,623	.0	.17	.0	.0	.17	.0	15,640	15,640	.0	.0	.0
405131053	Portland	OR		10/01/2019		29,001	.0	.36	.0	.0	.36	.0	28,965	28,965	.0	.0	.0
405121427	Dallas	TX		10/01/2019		117,966	.0	.159	.0	.0	.159	.0	117,806	117,806	.0	.0	.0
405131061	Portland	OR		10/01/2019		13,335	.0	.12	.0	.0	.12	.0	13,347	13,347	.0	.0	.0
10134	Baltimore	DC		11/14/2019		111,565	.0	.0	.0	.0	.0	.0	111,565	111,565	.0	.0	.0
10135	El Paso	TX		11/26/2019		96,637	.0	.0	.0	.0	.0	.0	96,637	96,637	.0	.0	.0
NSRE10137	Glenwood Springs	CO		11/25/2019		26,527	.0	.0	.0	.0	.0	.0	26,527	26,527	.0	.0	.0
10136	Livermore	CA		11/21/2019		42,872	.0	.0	.0	.0	.0	.0	42,872	42,872	.0	.0	.0
10138	San Antonio	TX		11/22/2019		27,171	.0	.0	.0	.0	.0	.0	27,171	27,171	.0	.0	.0
10139	Chicago	IL		12/13/2019		15,160	.0	.0	.0	.0	.0	.0	15,160	15,160	.0	.0	.0
10143	Salt Lake City	UT		03/13/2020		33,987	.0	.0	.0	.0	.0	.0	33,987	33,987	.0	.0	.0
10144	Omaha	NE		03/12/2020		118,243	.0	.0	.0	.0	.0	.0	118,243	118,243	.0	.0	.0
NSRE10145	Sheboygan	WI		03/19/2020		26,625	.0	.0	.0	.0	.0	.0	26,625	26,625	.0	.0	.0
10158	Milwaukee	WI		11/24/2020		123,842	.0	.439	.0	.0	.439	.0	123,402	123,402	.0	.0	.0
10157	Oakwood Village	OH		12/09/2020		45,698	.0	.202	.0	.0	.202	.0	45,495	45,495	.0	.0	.0
10156	Elgin	TX		12/23/2020		11,644	.0	.53	.0	.0	.53	.0	11,591	11,591	.0	.0	.0
10155	Elgin	TX		12/23/2020		15,201	.0	.68	.0	.0	.68	.0	15,133	15,133	.0	.0	.0
10163	Broomall	PA		12/23/2020		31,239	.0	.142	.0	.0	.142	.0	31,097	31,097	.0	.0	.0
10174		TX		05/06/2021		74,396	.0	.0	.0	.0	.0	.0	74,396	74,396	.0	.0	.0
10177	Corpus Christi	TX		05/20/2021		33,921	.0	.0	.0	.0	.0	.0	33,921	33,921	.0	.0	.0
10184	Hialeah	FL		08/31/2021		25,520	.0	.0	.0	.0	.0	.0	25,520	25,520	.0	.0	.0
10187	Halethorpe	MD		10/08/2021		76,929	.0	.0	.0	.0	.0	.0	76,929	76,929	.0	.0	.0
10188	Cupertino	CA		10/19/2021		112,116	.0	.0	.0	.0	.0	.0	112,116	112,116	.0	.0	.0
NSRE10210	Omaha	NE		05/04/2022		.0	.0	.0	.0	.0	.0	.0	110,066	110,066	.0	.0	.0
0299999. Mortgages with partial repayments						2,532,433	.0	.150	.0	.0	.150	.0	2,641,349	2,641,349	.0	.0	.0
10062	Milwaukee	WI		04/06/2017	07/22/2022	4,444,985	.0	.3	.0	.0	.3	.0	4,444,982	4,444,982	.0	.0	.0
10176	Columbus	OH		05/13/2021	07/27/2022	9,545,015	.0	.45,015	.0	.0	.45,015	.0	9,500,000	9,500,000	.0	.0	.0
405111428	Rensselaer	NY		10/01/2019	07/21/2022	10,218,711	.0	.28,940	.0	.0	.28,940	.0	10,189,772	10,189,772	.0	.0	.0
0399999. Mortgages disposed						24,208,712	.0	.73,958	.0	.0	.73,958	.0	24,134,753	24,134,753	.0	.0	.0
0599999 - Totals						26,741,144	.0	.75,108	.0	.0	.75,108	.0	26,776,102	26,776,102	.0	.0	.0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	PARKING TRANSPORTATION III		DE	PARKING TRANSPORTATION III		11/17/2014	1	0	19,389	0	3,004	12.454
	STAGE 1 GROWTH FUND - SERIES G		MA	STAGE 1 GROWTH FUND - SERIES G		02/10/2015	5	0	98,945	0		91.667
	STAGE 1 GROWTH FUND SERIES 3		MA	STAGE 1 GROWTH FUND SERIES 3		07/22/2014	5	0	5,000	0	0	72.483
	MAKENA REAL ESTATE FUND II		DE	MAKENA REAL ESTATE FUND II		06/20/2017	2	0	43,651	0	740,459	2.750
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V		12/29/2021	1	0	280,000	0	4,854,574	9.506
	STERLING INVESTMENT PARTNERS IV LP		DE	Sterling Investment Partners Management		02/01/2022	1	0	460,496	0	4,471,383	2.253
	WINDROSE HEALTH INVESTORS VI LP		DE	WindRose Health Investors VI GP LP		03/09/2022	1	0	1,214,902	0	5,489,034	1.321
	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP		06/01/2022		0	42,053	0	925,367	1.079
	VSG EQUITY INVESTORS LP		US	VSG EQUITY INVESTORS LP		08/01/2022	5	5,000,000	0	0	0	0.000
	Cutter Buyer LLC (Kendall)		US	Sterling Investment Partners Advisers LL		09/15/2022	1	5,000,000	0	0	0	1.926
	NASSAU CFO 2022 SPV		US	NASSAU CFO 2022 SPV		06/30/2022			212,747,604	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								10,000,000	214,912,040	0	16,483,821	XXX
	NCA REALTY FUND I LP		US	NCA Realty Partners		12/14/2021	10	0	2,200,000	0	4,695,354	40.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,200,000	0	4,695,354	XXX
4899999. Total - Unaffiliated								10,000,000	217,112,040	0	21,179,175	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								10,000,000	217,112,040	0	21,179,175	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
37941#-10-0	GLOBAL TRANSPORT INCOME FUND		LUX	GLOBAL TRANSPORT INCOME FUND	08/31/2018	09/30/2022						0	0					0	104,268
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP		CT	IRONWOOD MEZZANINE FUND IV-B LP	06/20/2018	07/01/2022	2,000,318	0	0	0	0	0	0	2,000,318	2,119,263	0	118,945	118,945	0
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	2,000,318	2,119,263	0	118,945	118,945	104,268
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V	01/24/2020	07/01/2022	179,153	(23,254)	0	0	0	(23,254)	0	155,899	184,458	0	28,559	28,559	0
	NASSAU CFO FUND		DE	NASSAU CFO FUND	09/06/2019	08/16/2022	482,311	0	0	0	0	0	0	482,311	482,311	0	0	0	0
	MANCHESTERSTORY VENTURE		DE	MANCHESTERSTORY VENTURE	02/01/2017	07/01/2022	4,413,823	(437,447)	0	0	0	(437,447)	0	3,976,376	8,822,307	0	4,845,931	4,845,931	0
	REDBIRD AMPLER CO-INVEST LP		DE	REDBIRD AMPLER CO-INVEST LP	11/01/2019	07/01/2022	2,918,803	(281,605)	0	0	0	(281,605)	0	2,637,198	2,469,125	0	(168,073)	(168,073)	0
	NORTH HAVEN INFRASTRUCTURE PARTNERS		NY	NORTH HAVEN INFRASTRUCTURE PARTNERS	04/30/2008	07/01/2022	1,757,837	256,556	0	0	0	256,556	0	2,014,393	1,678,667	0	(335,726)	(335,726)	0
	RIVERSIDE STRATEGIC CAPITAL		DE	RIVERSIDE STRATEGIC CAPITAL	10/13/2015	07/01/2022	2,136,922	(72,167)	0	0	0	(72,167)	0	2,064,755	2,189,236	0	124,481	124,481	0
	AMERICAN INFRASTRUCTURE MLP FUND II		CA	AMERICAN INFRASTRUCTURE MLP FUND II	08/09/2013	07/01/2022	983,520	(327,314)	0	0	0	(327,314)	0	656,206	667,731	0	11,525	11,525	0
	JLL PARTNERS VIII		DE	JLL PARTNERS VIII	06/05/2020	07/01/2022	1,706,278	110,620	0	0	0	110,620	0	1,816,898	1,993,304	0	176,406	176,406	0
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020	07/01/2022	6,775,227	(87,193)	0	0	0	(87,193)	0	6,688,034	6,688,034	0	0	0	0
	HANCOCK CAPITAL PARTNERS VI		DE	HANCOCK CAPITAL PARTNERS VI	11/08/2019	07/01/2022	3,745,307	(98,710)	0	0	0	(98,710)	0	3,646,597	4,018,141	0	371,544	371,544	0
	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUITY FUND		CA	AMERICAN INFRASTRUCTURE MLP PRIVATE EQUITY	12/03/2007	07/01/2022	1,936,070	0	0	0	0	0	0	1,936,070	1,682,840	0	(253,230)	(253,230)	0
	CORSAIR V		CYM	CORSAIR V	12/01/2019	07/01/2022	6,089,442	(1,200,266)	0	0	0	(1,200,266)	0	4,889,176	5,445,372	0	556,195	556,195	0
	SIGMA PARTNERS 7		CA	SIGMA PARTNERS 7	11/01/2005	07/01/2022	2,634,962	(98,179)	0	0	0	(98,179)	0	2,536,782	3,208,106	0	671,324	671,324	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	AEA MEZZANINE FUND IV		DE	AEA MEZZANINE FUND IV	09/15/2019	07/01/2022	1,470,022	(29,786)	0	0	0	(29,786)	0	1,440,236	1,479,811	0	39,575	39,575	0
	NORTHSTAR MEZZ PARTNERS VII		DE	NORTHSTAR MEZZ PARTNERS VII	10/30/2019	07/01/2022	1,388,810	(247,017)	0	0	0	(247,017)	0	1,141,793	1,565,215	0	423,422	423,422	0
	HURON FUND II		MI	HURON FUND II	04/07/2005	07/28/2022	4,845	0	0	0	0	0	0	4,845	4,845	0	0	0	0
	ITS/SPRINTURF INVEST, LLC		DE	ITS/SPRINTURF INVEST, LLC	11/21/2018	07/01/2022	3,255,784	(826,726)	0	0	0	(826,726)	0	2,429,058	3,937,915	0	1,508,857	1,508,857	0
	REDBIRD VIDA CO-INVEST LLP		DE	REDBIRD VIDA CO-INVEST LLP	09/30/2019	07/01/2022	7,044,638	82,237	0	0	0	82,237	0	7,126,875	7,028,429	0	(98,446)	(98,446)	0
	AQUILINE FINANCIAL SERVICES FUND IV LP		CYM	AQUILINE FINANCIAL SERVICES FUND IV LP	07/13/2020	07/01/2022	3,810,750	(262,637)	0	0	0	(262,637)	0	3,548,113	4,201,939	0	653,826	653,826	0
	CYPRIUM PARALLEL INVESTORS V		DE	CYPRIUM PARALLEL INVESTORS V	08/15/2019	07/01/2022	3,782,127	0	0	0	0	0	0	3,782,127	3,782,127	0	0	0	0
	REDBIRD CAPITAL PARTNERS FUND II LP		DE	REDBIRD CAPITAL PARTNERS FUND II LP	09/28/2018	07/01/2022	8,037,635	(505,118)	0	0	0	(505,118)	0	7,532,517	8,634,705	0	1,102,188	1,102,188	0
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP	12/07/2020	07/01/2022	7,396,493	(618,427)	0	0	0	(618,427)	0	6,778,066	8,158,831	0	1,380,765	1,380,765	0
	STAGE 1 GROWTH FUND - SERIES G		MA	STAGE 1 GROWTH FUND - SERIES G	02/10/2015	09/30/2022	5,516,360	0	0	0	0	0	0	5,516,360	5,516,360	0	0	0	151,788
	ARROWHEAD CAPITAL FUND III		DE	ARROWHEAD CAPITAL FUND III	10/31/2016	07/01/2022	3,199,178	114,336	0	0	0	114,336	0	3,313,514	3,199,178	0	(114,336)	(114,336)	(41,783)
	CORSAIR ASSIST INVESTORS LP		DE	CORSAIR ASSIST INVESTORS LP	02/13/2020	07/01/2022	4,562,105	599,034	0	0	0	599,034	0	5,161,139	4,945,100	0	(216,039)	(216,039)	0
	GRYPHON MEZZANINE PARTNERS II LP		DE	GRYPHON MEZZANINE PARTNERS II LP	12/20/2019	07/01/2022	337,152	(236,891)	0	0	0	(236,891)	0	100,262	388,025	0	287,763	287,763	0
	CVC CRED PART US DIRECT LENDING FND II (RV)LP			CVC CRED PART US DIRECT LENDING FND II (R															
			DE		10/29/2018	07/01/2022	141,438	0	0	0	0	0	0	141,438	141,438	0	0	0	0
	DFW CAPITAL PARTNERS VI		DE	DFW CAPITAL PARTNERS VI	06/05/2019	07/01/2022	3,509,628	(676,568)	0	0	0	(676,568)	0	2,833,059	3,824,107	0	991,048	991,048	0
	BLUE OCEAN INCOME FUND LP		DE	BLUE OCEAN INCOME FUND LP	10/29/2018	07/01/2022	2,007,679	(1,503,958)	0	0	0	(1,503,958)	0	503,721	4,209,888	0	3,706,167	3,706,167	0
	STAGE 1 ONE/PIN		MA	STAGE 1 ONE/PIN	04/01/2008	09/30/2022	877,526	0	0	0	0	0	0	877,526	877,526	0	0	0	0
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP	03/27/2020	07/01/2022	5,307,572	(90,805)	0	0	0	(90,805)	0	5,216,767	6,028,928	0	812,161	812,161	0
	OAKTREE MEZZANINE FUND III		CA	OAKTREE MEZZANINE FUND III	02/16/2011	09/14/2022	21,320	0	0	0	0	0	0	21,320	21,320	0	0	0	16,954
	AIC CREDIT OPPORTUNITIES PARTNERS FUND II LP			AIC CREDIT OPPORTUNITIES PARTNERS FUND I															
			DE		03/04/2019	07/01/2022	7,184,232	(936,471)	0	0	0	(936,471)	0	6,247,761	6,175,144	0	(72,617)	(72,617)	0
	THL CREDIT DL IV FNDG LLC		DE	THL CREDIT DL IV FNDG LLC	11/02/2018	07/01/2022	892,109	(350,751)	0	0	0	(350,751)	0	541,358	737,875	0	196,517	196,517	0
	NORTH HAVEN OFFSHORE INFRASTRUCTURE PARTNERS			NORTH HAVEN OFFSHORE INFRASTRUCTURE PART															
			NY		04/30/2008	07/01/2022	1,031,733	737,241	0	0	0	737,241	0	1,768,974	1,111,266	0	(657,708)	(657,708)	0
	Gridiron Capital Fund IV LP		DEU	GRIDIRON IV	05/06/2020	07/01/2022	7,941,388	(1,965,374)	0	0	0	(1,965,374)	0	5,976,014	9,906,760	0	3,930,746	3,930,746	(2,539,629)
	GCG INVESTORS V		DE	GCG Investors V GP, LLC	10/14/2020	07/01/2022	5,899,721	168,535	0	0	0	168,535	0	6,068,256	5,986,316	0	(81,940)	(81,940)	0
	KOHLBERG INVESTORS IX LP		DE	Kohlberg Management IX, LLC	12/18/2020	07/01/2022	5,319,060	(689,583)	0	0	0	(689,583)	0	4,629,477	5,795,114	0	1,165,637	1,165,637	0
	CORSAIR INDIGO INVESTORS LP		KY	CORSAIR INDIGO INVESTORS LP	01/04/2021	07/01/2022	8,612,770	(4,070,076)	0	0	0	(4,070,076)	0	4,542,694	4,749,537	0	206,843	206,843	0
	JLL JES CO-INVEST LP		DE	JLL Partners, LLC	03/25/2021	07/01/2022	5,205,192	119,019	0	0	0	119,019	0	5,324,211	5,937,122	0	612,911	612,911	0
	AURORA EQUITY PARTNERS VI		DE	Aurora Fund VI UGP LLC	04/23/2021	07/01/2022	3,071,715	63,233	0	0	0	63,233	0	3,134,948	3,087,663	0	(47,285)	(47,285)	0
	CRESCENT DIRECT LENDING FUND III		DE	CDL Fund III GP LLC	08/19/2021	07/01/2022	766,397	4,279	0	0	0	4,279	0	770,676	828,460	0	57,784	57,784	0
	BALANCE POINT LLC		DE	Balance Point LLC	10/14/2021	09/01/2022	0	0	0	0	0	0	0	0	0	0	0	0	105,442
	KL STOCKTON CO-INVEST LP		DE	KLS Fund I GP LP	11/09/2021	07/01/2022	3,750,000	0	0	0	0	0	0	3,750,000	4,961,826	0	1,211,826	1,211,826	0
	WINDROSE HEALTH INVESTORS VI LP		DE	WindRose Health Investors VI GP LP	03/09/2022	07/21/2022	0	0	0	0	0	0	0	59,852	59,852	0	0	0	0
	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP	06/01/2022	07/20/2022	0	0	0	0	0	0	0	5,888	5,888	0	0	0	0
	NASSAU CFO 2022 SPV		US	NASSAU CFO 2022 SPV	07/01/2022	09/30/2022	0	0	0	0	0	0	0	224,618,544	224,421,917	0	(196,627)	(196,627)	75,824
	STAGE 1 GROWTH FUND SERIES 3		MA	STAGE 1 GROWTH FUND SERIES 3	07/22/2014	09/30/2022	588,469	0	0	0	0	0	0	588,469	588,469	0	0	0	0
	VP PRIMALOFT HOLDINGS LLC		DE	VP PRIMALOFT HOLDINGS LLC	10/01/2017	07/12/2022	30,937	0	0	0	0	0	0	30,937	30,937	0	0	0	284,942
	SAGEVIEW III LP		CYM	SAGEVIEW III LP	06/29/2020	07/01/2022	2,559,596	(30,887)	0	0	0	(30,887)	0	2,528,709	2,904,327	0	375,618	375,618	0
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.	03/05/2021	07/01/2022	5,149,658	(376,057)	0	0	0	(376,057)	0	4,773,601	4,773,601	0	0	0	0
	CENTER OAK EQUITY FUND II		US	CENTER OAK EQUITY FUND II	05/25/2021	07/01/2022	1,341,829	212,529	0	0	0	212,529	0	1,554,358	2,491,806	0	937,448	937,448	0
	HUNTER STREET RTL LP		DE	Hunter Street Master Fund I GP, LLC	11/29/2021	07/01/2022	5,000,000	0	0	0	0	0	0	5,000,000	5,684,457	0	684,457	684,457	0
	OL INTERNATIONAL HOLDINGS		DE	OL INTERNATIONAL HOLDINGS	12/30/2014	09/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	386,000
	MAKENA REAL ESTATE FUND II		DE	MAKENA REAL ESTATE FUND II	06/20/2017	09/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	267,259
	SBHC HOLDINGS LLC		DE	SBHC HOLDINGS LLC	11/15/2017	09/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	1,118
1999999	Joint Venture Interests - Common Stock - Unaffiliated						161,775,522	(13,575,647)	0	0	0	(13,575,647)	0	363,594,632	384,607,719	0	23,594,499	23,594,499	(1,292,085)
	NCA REALTY FUND I LP		US	NCA Realty Partners	12/14/2021	08/26/2022	2,692,700	0	0	0	0	0	0	2,692,700	2,692,700	0	0	0	0
2199999	Joint Venture Interests - Real Estate - Unaffiliated						2,692,700	0	0	0	0	0	0	2,692,700	2,692,700	0	0	0	0
4899999	Total - Unaffiliated						166,468,540	(13,575,647)	0	0	0	(13,575,647)	0	368,287,650	389,419,682	0	23,713,444	23,713,444	(1,187,817)
4999999	Total - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
5099999	- Totals						166,468,540	(13,575,647)	0	0	0	(13,575,647)	0	368,287,650	389,419,682	0	23,713,444	23,713,444	(1,187,817)

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		07/01/2022	Direct		4,964	4,964	0	1.A
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		09/01/2022	Direct		16,535	16,535	0	1.A
912803-FV-0	UNITED STATES TREASURY		08/02/2022	CITIGROUP GLOBAL MARKETS INC.		262,818	600,000	0	1.A
912828-5C-0	UNITED STATES TREASURY		09/06/2022	Unknown		118,040	120,000	1,564	1.A
91282C-EP-2	UNITED STATES TREASURY		07/29/2022	CITIGROUP GLOBAL MARKETS INC.		253,848	250,000	1,523	1.A FE
0109999999 Subtotal - Bonds - U.S. Governments						656,204	991,499	3,087	XXX
085209-AJ-3	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	07/11/2022	HSBC SECURITIES INC.		357,653	360,000	0	1.E FE
0309999999 Subtotal - Bonds - All Other Governments						357,653	360,000	0	XXX
31320W-EC-3	FH SD8231 - RMBS		09/01/2022	Bank of America Securities		2,335,535	2,356,245	1,473	1.A
31320W-ES-8	FH SD8245 - RMBS		09/01/2022	Unknown		2,372,068	2,390,275	1,494	1.A
3137BG-LN-7	FHR 4438 ZP - CMO/RMBS		09/01/2022	Direct		28,348	28,348	0	1.A
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS		09/01/2022	Direct		47,546	47,546	0	1.A
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS		09/01/2022	Direct		23,220	23,220	0	1.A
3137BX-NA-0	FHR 4675 EZ - CMO/RMBS		09/01/2022	Direct		27,373	27,373	0	1.A
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		09/01/2022	Direct		17,791	17,791	0	1.A
3137FC-OD-4	FHR 4740 CZ - CMO/RMBS		09/01/2022	Direct		13,320	13,320	0	1.A
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		09/01/2022	Direct		7,313	7,313	0	1.A
31418E-E6-3	FN MA4656 - RMBS		07/06/2022	WELLS FARGO SECURITIES		300,894	298,642	261	1.A
31418E-HJ-2	FN MA4732 - RMBS		08/24/2022	NOMURA SECURITIES/FIXED INCOME		490,469	500,000	1,389	1.A
678908-4B-7	OKLAHOMA DEV FIN AUTH REV		07/08/2022	RBC CAPITAL MARKETS		100,000	100,000	0	1.A FE
678908-4D-3	OKLAHOMA DEV FIN AUTH REV		08/19/2022	JP MORGAN SECS INC., - FIXED INCOME		150,000	150,000	0	1.A FE
678908-4G-6	OKLAHOMA DEV FIN AUTH REV		08/31/2022	RBC CAPITAL MARKETS		150,000	150,000	0	1.A FE
75458J-AC-1	RAYSC 2022 A3 - ABS		02/04/2022	JEFFERIES & COMPANY, INC.		4,550,000	4,550,000	0	1.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						10,613,877	10,660,073	4,617	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		08/09/2022	JP MORGAN SECS INC., - FIXED INCOME		2,917,500	3,000,000	9,625	3.B FE
06541Q-AU-9	BANK 2022-BNK43 A4 - CMBS		08/08/2022	WELLS FARGO SECURITIES		555,471	550,000	1,516	1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS		08/25/2022	BREAN CAPITAL LLC		11,665	11,665	0	1.A FE
12529V-AA-6	CFIP 211 E - CDO	C	08/15/2022	RBC CAPITAL MARKETS		402,510	445,082	3,351	3.C FE
12579#-AA-0	CM GROWTH CAPITAL PARTNERS, LP		06/30/2022	PIK BUY		937,080	937,080	0	4.B
15089Q-AL-8	CELANESE US HOLDINGS LLC		07/07/2022	Bank of America Securities		4,949,654	4,950,000	0	2.C FE
225401-AY-4	CREDIT SUISSE GROUP AG	C	08/08/2022	CREDIT SUISSE SECURITIES (USA)		5,000,000	5,000,000	0	2.B FE
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RV) LP 6		07/05/2022	Direct		102,748	102,748	0	1.F PL
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RV) LP 6		07/05/2022	Direct		7,992	7,992	0	2.B PL
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	08/22/2022	Bank of America Securities		1,815,875	1,825,000	37,603	3.B FE
25160P-AJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)		07/12/2022	DEUTSCHE BANK SECURITIES, INC.		4,000,000	4,000,000	0	2.B FE
30302*-AA-0	Foundation Infrastructure Note A		07/15/2022	FOUNDATION CREDIT		750,000	750,000	0	2.B PL
30302*-AB-8	Foundation Infrastructure Note B		07/15/2022	FOUNDATION CREDIT		250,000	250,000	0	3.C PL
30303M-BD-7	META PLATFORMS INC		08/04/2022	MORGAN STANLEY CO		124,969	125,000	0	1.E FE
33938M-AA-7	FLX 2021-1 A2 - ABS		07/27/2022	CREDIT SUISSE SECURITIES (USA)		507,762	550,000	199	1.G FE
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		07/11/2022	BARCLAYS CAPITAL INC FIXED INC		2,020,531	2,075,000	9,185	3.A FE
36168Q-AK-0	GFL ENVIRONMENTAL INC	C	07/11/2022	JP MORGAN SECS INC., - FIXED INCOME		2,655,500	2,825,000	47,672	3.C FE
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		08/23/2022	CITIGROUP GLOBAL MARKETS INC.		1,777,219	1,775,000	30,212	3.B FE
46146V-AC-3	INVO 223 A2 - CDO	C	09/06/2022	Natixis SA, New York Branch		3,000,000	3,000,000	0	1.A FE
517834-AG-2	LAS VEGAS SANDS CORP		08/18/2022	CITIGROUP GLOBAL MARKETS INC.		2,189,688	2,275,000	2,831	3.A FE
55393B-AA-5	MOMENTUM GROUP, INC. 11.00 09-2022		06/30/2022	PIK BUY		185,594	185,594	0	5.C
62311#-AA-8	KRANKEN HOUSE LH LP- MOUNT SINAI HOSPITA		09/15/2022	PIK BUY		1,689	1,689	0	1.G
631908-AA-8	NASSAU CFO 2022 LLC - ABS		09/28/2022	Direct		6,977,000	6,977,000	0	3.B Z
631908-AB-6	NASSAU CFO 2022 LLC - ABS		09/28/2022	Direct		77,378,000	77,378,000	0	6. Z
64831U-AA-2	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		07/01/2022	NOMURA SECURITIES/FIXED INCOME		423,561	425,000	2,420	1.A FE
651229-AW-6	NEWELL BRANDS INC		07/12/2022	CITIGROUP GLOBAL MARKETS INC.		3,124,063	3,250,000	41,379	3.A FE
66934#-AA-6	NORWEGIAN AIR SHUTTLE ASA 2015-1 A 4.75	C	09/01/2022	Unknown		222,181	222,181	0	4.C PL
66977W-AQ-2	NOVA CHEMICALS CORP	C	08/18/2022	CITIGROUP GLOBAL MARKETS INC.		2,191,625	2,225,000	24,405	3.C FE
69370C-AB-6	PTC INC		07/11/2022	JP MORGAN SECS INC., - FIXED INCOME		1,306,125	1,350,000	20,119	3.C FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		08/18/2022	Bank of America Securities		1,149,000	1,200,000	817	3.C FE
74166W-AB-2	PRIME SECURITY SERVICES BORROWER LLC		08/18/2022	CITIGROUP GLOBAL MARKETS INC.		4,838,037	4,850,000	82,574	3.C FE
74340*-BG-8	Prologis USLF 4.13% 8/15/32		08/01/2022	Not Available		11,000,000	11,000,000	0	1.G PL

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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
747262-AU-7	QVC INC		.08/23/2022	PERSHING LLC		1,971,250	2,075,000	2,565	3.A FE
75458J-AC-1	RAYCSC 2022 A3 - ABS		.02/04/2022	JEFFERIES & COMPANY, INC.		(4,550,000)	(4,550,000)	.0	1.A FE
75889T-AA-2	REG24 XXIV E - CDO	C	.07/13/2022	Unknown		653,588	750,000	14,087	3.C FE
77879R-AB-2	ROTOR 2011-1 1A - ABS		.01/15/2022	Unknown		2,609,678	2,609,678	6,669	5.A FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		.08/09/2022	BARCLAYS CAPITAL INC FIXED INC		3,240,000	3,000,000	24,917	3.C FE
78520E-AC-0	SDCP 221 A2 - ABS		.07/13/2022	PERSHING LLC		9,545,545	9,750,000	.0	1.E FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV	C	.08/19/2022	JEFFERIES & COMPANY, INC.		1,792,750	1,775,000	35,007	3.C FE
85205T-AM-2	SPIRIT AEROSYSTEMS INC		.08/18/2022	JEFFERIES & COMPANY, INC.		2,044,875	2,050,000	11,588	3.C FE
85223A-AL-7	BLOCK INC		.07/11/2022	JP MORGAN SECS INC, - FIXED INCOME		2,440,938	2,675,000	8,582	3.B FE
88033G-CS-7	TENET HEALTHCARE CORP		.08/18/2022	WELLS FARGO SECURITIES		1,813,594	1,825,000	8,675	3.C FE
89624H-AA-9	CAVU 2021-3 E - CDO	C	.07/13/2022	MORGAN STANLEY CO		1,253,670	1,441,000	29,639	3.C FE
90185R-AB-4	MTA 2006 A2 - RMBS		.09/15/2022	PIK BUY		702,587	702,587	.0	2.C FE
90383*-AA-6	USAA RE 5.97% Sr UnSec Nts due 9/15/2029		.09/15/2022	GOLDMAN		2,000,000	2,000,000	.0	1.D Z
P3596F-AA-1	EVN Energia del Valle de Mexico I	C	.07/01/2022	Unknown		5,805	5,805	4,637	2.C PL
PRV001-94-1	G&A PARTNERS		.09/30/2022	Direct		32,667	32,667	.0	5.B GI
PRV002-44-4	Lakeview 2021 Term Loan A		.07/20/2022	Direct		90,803	90,803	.0	6. Z
PRV002-87-3	Audax MZ V Rated Feeder - 8% Note		.07/20/2022	Direct		325,485	325,485	.0	2.B Z
PRV002-92-3	Battalion CLO XXV Warehouse Class B - CD		.07/13/2022	Direct		2,800,000	2,800,000	.0	2.B Z
PRV002-93-1	Battalion CLO XXV Warehouse Class C - CD		.07/13/2022	Direct		1,000,000	1,000,000	.0	3.B Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						172,546,270	173,877,055	460,274	XXX
2509999997. Total - Bonds - Part 3						184,174,004	185,888,627	467,978	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						184,174,004	185,888,627	467,978	XXX
67446F-10-6	FADATA AD PREFERRED 13.00 PREF		.07/11/2022	Unknown	29,431,000	29,546	0.00	.0	5.C
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						29,546	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						29,546	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						29,546	XXX	0	XXX
30302*-AC-6	Foundation Infrastructure Equity		.07/15/2022	FOUNDATION CREDIT	510,492.000	510,492		.0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						510,492	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						510,492	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						510,492	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						540,038	XXX	0	XXX
6009999999 - Totals						184,714,042	XXX	467,978	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36178W-GP-8	GN AB9206 - RMBS		09/01/2022	Paydown		2,292	2,292	2,265	2,258	.0	.33	.0	.33	.0	2,292	.0	.0	.0	.47	11/15/2042	1.A
36179M-2R-0	G2 MA0784 - RMBS		09/01/2022	Paydown		1,814	1,814	1,910	1,921	.0	(108)	.0	(108)	.0	1,814	.0	.0	.0	.48	02/20/2043	1.A
36179N-BC-1	G2 MA0935 - RMBS		09/01/2022	Paydown		1,863	1,863	1,943	1,953	.0	(91)	.0	(91)	.0	1,863	.0	.0	.0	.52	04/20/2043	1.A
36179N-F9-4	G2 MA1092 - RMBS		09/01/2022	Paydown		2,053	2,053	2,187	2,203	.0	(149)	.0	(149)	.0	2,053	.0	.0	.0	.61	06/20/2043	1.A
36179N-LF-3	G2 MA1226 - RMBS		09/01/2022	Paydown		1,812	1,812	1,956	1,997	.0	(185)	.0	(185)	.0	1,812	.0	.0	.0	.53	08/20/2043	1.A
36179N-VQ-8	G2 MA1523 - RMBS		09/01/2022	Paydown		2,736	2,736	2,931	2,958	.0	(222)	.0	(222)	.0	2,736	.0	.0	.0	.83	12/20/2043	1.A
36179Q-L4-1	G2 MA2147 - RMBS		09/01/2022	Paydown		3,283	3,283	3,303	3,307	.0	(24)	.0	(24)	.0	3,283	.0	.0	.0	.65	08/20/2044	1.A
36181A-YM-8	GN AE7016 - RMBS		09/01/2022	Paydown		15,055	15,055	15,605	15,570	.0	(515)	.0	(515)	.0	15,055	.0	.0	.0	.316	06/15/2043	1.A
36181B-KM-1	GN AE7500 - RMBS		09/01/2022	Paydown		670	670	694	695	.0	(25)	.0	(25)	.0	670	.0	.0	.0	.15	06/15/2043	1.A
36206V-JZ-1	GN 422480 - RMBS		09/01/2022	Paydown		251	251	223	237	.0	.14	.0	.14	.0	251	.0	.0	.0	.11	03/15/2026	1.A
36207B-SV-3	GN 427232 - RMBS		09/01/2022	Paydown		1,110	1,110	1,093	1,105	.0	.5	.0	.5	.0	1,110	.0	.0	.0	.48	01/15/2028	1.A
36207B-UY-4	GN 427299 - RMBS		09/01/2022	Paydown		1,113	1,113	1,003	1,073	.0	.40	.0	.40	.0	1,113	.0	.0	.0	.48	05/15/2026	1.A
36208F-KS-8	GN 449505 - RMBS		09/01/2022	Paydown		695	695	685	689	.0	.6	.0	.6	.0	695	.0	.0	.0	.30	01/15/2028	1.A
36209B-C9-7	GN 466396 - RMBS		09/01/2022	Paydown		1,441	1,441	1,485	1,461	.0	(21)	.0	(21)	.0	1,441	.0	.0	.0	.62	10/15/2028	1.A
36209L-KM-7	GN 474700 - RMBS		09/01/2022	Paydown		3,783	3,783	3,563	3,658	.0	125	.0	125	.0	3,783	.0	.0	.0	.151	02/15/2029	1.A
36209S-KT-7	GN 480106 - RMBS		09/01/2022	Paydown		1,690	1,690	1,592	1,611	.0	.79	.0	.79	.0	1,690	.0	.0	.0	.68	03/15/2029	1.A
36210J-H9-2	GN 493556 - RMBS		09/01/2022	Paydown		237	237	237	237	.0	.0	.0	.0	.0	237	.0	.0	.0	.10	04/15/2031	1.A
36210J-TL-2	GN 493855 - RMBS		09/01/2022	Paydown		554	554	521	537	.0	.16	.0	.16	.0	554	.0	.0	.0	.24	04/15/2029	1.A
36210L-4Z-3	GN 495940 - RMBS		09/01/2022	Paydown		7,497	7,497	7,076	7,237	.0	.260	.0	.260	.0	7,497	.0	.0	.0	.300	02/15/2029	1.A
36210Q-BY-7	GN 498755 - RMBS		09/01/2022	Paydown		999	999	944	960	.0	.39	.0	.39	.0	999	.0	.0	.0	.43	06/15/2029	1.A
36211D-0Q-6	GN 509963 - RMBS		09/01/2022	Paydown		1,314	1,314	1,189	1,252	.0	.62	.0	.62	.0	1,314	.0	.0	.0	.53	06/15/2029	1.A
36213S-VT-6	GN 563322 - RMBS		09/01/2022	Paydown		204	204	211	209	.0	(5)	.0	(5)	.0	204	.0	.0	.0	.10	08/15/2031	1.A
36225A-XN-5	GN 780685 - RMBS		09/01/2022	Paydown		768	768	756	761	.0	.7	.0	.7	.0	768	.0	.0	.0	.33	12/15/2027	1.A
36290W-FU-1	GN 619479 - RMBS		09/01/2022	Paydown		6,496	6,496	6,410	6,422	.0	.74	.0	.74	.0	6,496	.0	.0	.0	.238	08/15/2033	1.A
36296J-U9-7	GN 692488 - RMBS		09/01/2022	Paydown		5,580	5,580	5,803	5,788	.0	(208)	.0	(208)	.0	5,580	.0	.0	.0	.221	04/15/2039	1.A
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS		09/01/2022	Paydown		71,394	71,394	69,116	71,394	.0	.0	.0	.0	.0	71,394	.0	.0	.0	1,624	05/20/2047	1.A
38377E-GM-0	GNR 2010-042 GB - CMO/RMBS		09/01/2022	Paydown		139,538	139,538	143,462	139,904	.0	(366)	.0	(366)	.0	139,538	.0	.0	.0	4,619	10/20/2039	1.A
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		09/01/2022	Paydown		368,254	368,254	347,390	357,977	.0	10,277	.0	10,277	.0	368,254	.0	.0	.0	7,270	11/20/2047	1.A
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		09/01/2022	Paydown		27,448	27,448	27,389	27,393	.0	.55	.0	.55	.0	27,448	.0	.0	.0	.570	11/20/2047	1.A
91282B-R6-9	UNITED STATES TREASURY		08/02/2022	JP MORGAN SECS INC. , - FIXED INCOME		395,672	400,000	413,922	408,463	.0	(3,516)	.0	(3,516)	.0	404,947	.0	(9,275)	(9,275)	4,387	05/31/2023	1.A
91282C-BL-4	UNITED STATES TREASURY		09/01/2022	CITIGROUP GLOBAL MARKETS INC.		3,377,031	4,000,000	3,883,672	3,890,983	.0	7,507	.0	7,507	.0	3,898,490	.0	(521,459)	(521,459)	47,201	02/15/2031	1.A
91282C-CS-8	UNITED STATES TREASURY		09/02/2022	JP MORGAN SECS INC. , - FIXED INCOME		763,207	900,000	893,742	893,942	.0	405	.0	405	.0	894,347	.0	(131,140)	(131,140)	11,923	08/15/2031	1.A
91282C-DJ-7	UNITED STATES TREASURY		08/25/2022	Various		1,170,469	1,350,000	1,319,102	499,651	.0	1,677	.0	1,677	.0	1,320,781	.0	(150,313)	(150,313)	13,591	11/15/2031	1.A
91282C-EP-2	UNITED STATES TREASURY		08/08/2022	NOMURA SECURITIES/FIXED INCOME		252,676	250,000	253,848	.0	.0	(7)	.0	(7)	.0	253,841	.0	(1,165)	(1,165)	1,680	05/15/2032	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						6,630,997	7,571,942	7,417,469	6,355,807	0	15,241	0	15,241	0	7,444,348	0	(813,351)	(813,351)	94,954	XXX	XXX
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2022	Paydown		1,825	1,825	1,958	1,953	.0	(128)	.0	(128)	.0	1,825	.0	.0	.0	.111	01/15/2051	2.C FE
544646-XT-4	LOS ANGELES CALIF UNI SCH DIST		07/07/2022	RAYMOND JAMES & ASSOCIATES		448,291	480,000	384,000	434,973	.0	5,942	.0	5,942	.0	440,915	.0	7,376	7,376	4,230	09/15/2025	1.E FE
64966L-ZK-0	NEW YORK N Y		07/06/2022	ASSOCIATES		987,260	1,000,000	959,910	983,683	.0	2,120	.0	2,120	.0	985,802	.0	1,458	1,458	23,314	10/01/2025	1.C FE
738850-RD-0	POWAY CALIF UNI SCH DIST		07/29/2022	Unknown		1,139,260	2,000,000	812,880	1,003,576	.0	35,046	.0	35,046	.0	1,038,622	.0	100,638	100,638	.0	08/01/2038	1.D FE
79722B-AA-7	SAN DIEGO CENTRAL RECEIVING CENTER		09/15/2022	Paydown		48,428	48,428	48,428	48,428	.0	.0	.0	.0	.0	48,428	.0	.0	.0	1,670	12/15/2032	1.E
882723-7W-3	TEXAS ST		07/07/2022	HILLTOP SECURITIES INC		1,633,764	1,650,000	1,650,000	1,650,000	.0	.0	.0	.0	.0	1,650,000	.0	(16,236)	(16,236)	48,395	10/01/2032	1.A FE
952347-Z2-1	WEST CONTRA COSTA CALIF UNI SCH DIST		07/06/2022	RAYMOND JAMES & ASSOCIATES		1,016,400	1,025,000	1,025,000	1,025,000	.0	.0	.0	.0	.0	1,025,000	.0	(8,600)	(8,600)	39,474	08/01/2031	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,275,229	6,205,253	4,882,177	5,147,613	0	42,979	0	42,979	0	5,190,593	0	84,636	84,636	117,194	XXX	XXX
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT		07/06/2022	RBC CAPITAL MARKETS		1,321,355	1,330,000	1,330,000	1,330,000	.0	.0	.0	.0	.0	1,330,000	.0	(8,645)	(8,645)	46,146	09/15/2032	1.G FE
167593-H6-2	CHICAGO ILL O HARE INTL ARPT REV		07/06/2022	WELLS FARGO SECURITIES		1,016,220	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	16,220	16,220	45,590	01/01/2049	1.F FE
186406-FU-3	CLEVELAND OHIO ST UNIV GEN RCPT		08/01/2022	Call @ 100.00		10,001	10,001	10,001	10,001	.0	.0	.0	.0	.0	10,001	.0	.0	.0	.377	04/01/2042	1.E
26678P-EB-2	DURHAM N C LTD OBLIG		07/07/2022	WELLS FARGO SECURITIES		1,393,850	1,390,000	1,393,475	1,390,640	.0	(447)	.0	(447)	.0	1,390,193	.0	3,657	3,657	39,190	10/01/2032	1.B FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		06/02/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.18	07/01/2024	1.C FE
31283G-NQ-6	FH G00399 - RMBS		09/01/2022	Paydown		.130	.130	.146	.136	.0	(.6)	.0	(.6)	.0	.130	.0	.0	.0	.8	09/01/2025	1.A
31283H-EM-3	FH G01040 - RMBS		09/01/2022	Paydown		.10	.10	.9	.10	.0	.0	.0	.0	.0	.10	.0	.0	.0	.0	07/01/2029	1.A
31287N-CG-1	FH C62771 - RMBS		09/01/2022	Paydown		.119	.119	.126	.124	.0	(.5)	.0	(.5)	.0	.119	.0	.0	.0	.6	01/01/2032	1.A
31287X-MZ-6	FH C70376 - RMBS		09/01/2022	Paydown		.442	.442	.449	.445	.0	(.3)	.0	(.3)	.0	.442	.0	.0	.0	.18	09/01/2032	1.A
3128KR-X6-6	FH A61601 - RMBS		09/01/2022	Paydown		22,345	22,345	24,132	22,977	.0	(633)	.0	(633)	.0	22,345	.0	.0	.0	1,230	12/01/2032	1.A
3128M9-QN-0	FH G06977 - RMBS		09/01/2022	Paydown		3,235	3,235	3,267	3,277	.0	(42)	.0	(42)	.0	3,235	.0	.0	.0	.66	04/01/2042	1.A
3128M9-ED-0	FH G07032 - RMBS		09/01/2022	Paydown		1,921	1,921	1,971	1,967	.0	(66)	.0	(66)	.0	1,921	.0	.0	.0	.39	06/01/2042	1.A
3128M9-KG-6	FH G07195 - RMBS		09/01/2022	Paydown		1,507	1,507	1,612	1,636	.0	(130)	.0	(130)	.0	1,507	.0	.0	.0	.45	03/01/2042	1.A
3128MJ-ZD-1	FH G08771 - RMBS		09/01/2022	Paydown		6,344	6,344	6,682	6,904	.0	(561)	.0	(561)	.0	6,344	.0	.0	.0	.165	07/01/2047	1.A
3128MJ-5C-0	FH G08842 - RMBS		09/01/2022	Paydown		34,262	34,262	34,241	34,257	.0	.6	.0	.6	.0	34,262	.0	.0	.0	.899	10/01/2042	1.A
3128MJ-5P-1	FH G08853 - RMBS		09/01/2022	Paydown		31,549	31,549	32,401	33,328	.0	(1,780)	.0	(1,780)	.0	31,549	.0	.0	.0	.630	12/01/2048	1.A
3128MJ-QH-6	FH G08455 - RMBS		09/01/2022	Paydown		.413	.413	.418	.419	.0	(.6)	.0	(.6)	.0	.413	.0	.0	.0	.11	07/01/2041	1.A
3128MJ-RE-2	FH G08484 - RMBS		09/01/2022	Paydown		1,207	1,207	1,191	1,186	.0	.21	.0	.21	.0	1,207	.0	.0	.0	.25	03/01/2042	1.A
3128MJ-SD-3	FH G08515 - RMBS		09/01/2022	Paydown		4,803	4,803	4,997	5,023	.0	(220)	.0	(220)	.0	4,803	.0	.0	.0	.95	12/01/2042	1.A
3128MJ-WB-2	FH G08641 - RMBS		09/01/2022	Paydown		7,345	7,345	7,627	7,768	.0	(424)	.0	(424)	.0	7,345	.0	.0	.0	.170	05/01/2045	1.A
3128MJ-ZF-0	FH G08741 - RMBS		09/01/2022	Paydown		11,695	11,695	11,803	11,852	.0	(156)	.0	(156)	.0	11,695	.0	.0	.0	.232	01/01/2047	1.A
3128MM-NC-3	FH G18386 - RMBS		09/01/2022	Paydown		25,487	25,487	26,367	26,052	.0	(565)	.0	(565)	.0	25,487	.0	.0	.0	.641	05/01/2026	1.A
31292G-4U-7	FH C00835 - RMBS		09/01/2022	Paydown		.146	.146	.139	.140	.0	.6	.0	.6	.0	.146	.0	.0	.0	.6	07/01/2029	1.A
31292G-Y4-2	FH C00731 - RMBS		09/01/2022	Paydown		.112	.112	.106	.107	.0	.4	.0	.4	.0	.112	.0	.0	.0	.5	03/01/2029	1.A
31292H-GZ-1	FH C01116 - RMBS		09/01/2022	Paydown		.140	.140	.145	.144	.0	(.4)	.0	(.4)	.0	.140	.0	.0	.0	.7	01/01/2031	1.A
31292H-Q3-1	FH C01374 - RMBS		09/01/2022	Paydown		1,079	1,079	1,057	1,057	.0	.22	.0	.22	.0	1,079	.0	.0	.0	.43	06/01/2032	1.A
31292L-GX-7	FH C03814 - RMBS		09/01/2022	Paydown		3,344	3,344	3,597	3,667	.0	(323)	.0	(323)	.0	3,344	.0	.0	.0	.97	03/01/2042	1.A
31293B-YY-3	FH A90727 - RMBS		09/01/2022	Paydown		.484	.484	.511	.523	.0	(39)	.0	(39)	.0	.484	.0	.0	.0	.18	01/01/2040	1.A
31293M-TG-7	FH C24151 - RMBS		09/01/2022	Paydown		.156	.156	.149	.150	.0	.6	.0	.6	.0	.156	.0	.0	.0	.7	03/01/2029	1.A
31293P-T5-4	FH C25972 - RMBS		08/15/2022	Paydown		.336	.336	.320	.325	.0	.11	.0	.11	.0	.336	.0	.0	.0	.15	05/01/2029	1.A
31293R-4Y-4	FH C28039 - RMBS		09/01/2022	Paydown		.19	.19	.18	.19	.0	.1	.0	.1	.0	.19	.0	.0	.0	.1	06/01/2029	1.A
31293R-FJ-5	FH C27369 - RMBS		09/01/2022	Paydown		.88	.87	.83	.85	.0	.2	.0	.2	.0	.88	.0	.0	.0	.4	06/01/2029	1.A
31293T-E9-4	FH C29160 - RMBS		09/01/2022	Paydown		.10	.10	.9	.10	.0	.0	.0	.0	.0	.10	.0	.0	.0	.0	07/01/2029	1.A
31298F-ZZ-8	FH C47060 - RMBS		09/01/2022	Paydown		.136	.136	.141	.142	.0	(.7)	.0	(.7)	.0	.136	.0	.0	.0	.7	01/01/2031	1.A
3132A5-GL-3	FH ZS4703 - RMBS		09/01/2022	Paydown		6,035	6,035	6,421	6,581	.0	(545)	.0	(545)	.0	6,035	.0	.0	.0	.120	02/01/2047	1.A
3132AD-6N-3	FH ZT1777 - RMBS		09/01/2022	Paydown		2,038	2,038	2,108	2,181	.0	(143)	.0	(143)	.0	2,038	.0	.0	.0	.53	03/01/2049	1.A
3132AE-B9-6	FH ZT1864 - RMBS		09/01/2022	Paydown		1,310	1,310	1,360	1,413	.0	(103)	.0	(103)	.0	1,310	.0	.0	.0	.34	04/01/2049	1.A
3132AE-EY-8	FH ZT1951 - RMBS		09/01/2022	Paydown		1,789	1,789	1,847	1,919	.0	(130)	.0	(130)	.0	1,789	.0	.0	.0	.41	05/01/2049	1.A
3132AE-J8-0	FH ZT2087 - RMBS		09/01/2022	Paydown		3,877	3,877	4,027	4,156	.0	(279)	.0	(279)	.0	3,877	.0	.0	.0	.104	06/01/2049	1.A
3132DM-G2-5	FH S00217 - RMBS		09/01/2022	Paydown		2,238	2,238	2,344	2,409	.0	(170)	.0	(170)	.0	2,238	.0	.0	.0	.59	05/01/2049	1.A
3132DM-GT-6	FH S00210 - RMBS		09/01/2022	Paydown		6,771	6,771	7,177	7,283	.0	(513)	.0	(513)	.0	6,771	.0	.0	.0	.132	12/01/2049	1.A
3132DV-3J-2	FH S08001 - RMBS		09/01/2022	Paydown		2,693	2,693	2,766	2,847	.0	(153)	.0	(153)	.0	2,693	.0	.0	.0	.62	07/01/2049	1.A
3132DV-WB-5	FH S08090 - RMBS		09/01/2022	Paydown		6,126	6,126	6,327	6,343	.0	(216)	.0	(216)	.0	6,126	.0	.0	.0	.81	09/01/2050	1.A
3132DW-C7-6	FH S08194 - RMBS		09/01/2022	Paydown		3,124	3,124	3,136	.0	.0	(13)	.0	(13)	.0	3,124	.0	.0	.0	.45	02/01/2052	1.A
3132DW-EC-3	FH S08231 - RMBS		09/01/2022			.0	.0	.0	.0	.0	.0	.0	.0	.0	.1	.0	(1)	(1)	.0	07/01/2052	1.A
3132DW-ES-8	FH S08245 - RMBS		09/01/2022			.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	09/01/2052	1.A
3132WD-V7-6	FH Q40637 - RMBS		09/01/2022	Paydown		11,260	11,260	11,617	11,758	.0	(498)	.0	(498)	.0	11,260	.0	.0	.0	.244	05/01/2046	1.A
3132XU-SH-9	FH G52319 - RMBS		09/01/2022	Paydown		45,855	45,855	45,468	45,408	.0	.447	.0	.447	.0	45,855	.0	.0	.0	1,054	11/01/2047	1.A
3132XU-Z4-0	FH G52562 - RMBS		09/01/2022	Paydown		7,550	7,550	7,752	7,886	.0	(336)	.0	(336)	.0	7,550	.0	.0	.0	.180	12/01/2047	1.A
31335G-KG-9	FH C80295 - RMBS		09/01/2022	Paydown		.20	.20	.23	.21	.0	(2)	.0	(2)	.0	.20	.0	.0	.0	.1	04/01/2025	1.A
31339U-JN-1	FH Q43869 - RMBS		09/01/2022	Paydown		4,617	4,617	4,762	4,795	.0	(178)	.0	(178)	.0	4,617	.0	.0	.0	.100	10/01/2049	1.A
3133AB-CR-9	FH Q84580 - RMBS		09/01/2022	Paydown		3,672	3,672	3,793	3,795	.0	(122)	.0	(122)	.0	3,672	.0	.0	.0	.46	10/01/2050	1.A
3133AM-EP-7	FH Q02842 - RMBS		09/01/2022	Paydown		7,395	7,395	7,665	.0	.0	(263)	.0	(263)	.0	7,395	.0	.0	.0	.123	06/01/2051	1.A
3133KK-D6-3	FH RA3725 - RMBS		09/01/2022	Paydown		6,615	6,615	6,854	6,863	.0	(248)	.0	(248)	.0	6,615	.0	.0	.0	.88	10/01/2050	1.A
3133KL-KT-9	FH RA5190 - RMBS		09/01/2022	Paydown		10,537	10,537	10,888	10,884	.0	(347)	.0	(347)	.0	10,537	.0	.0	.0	.177	05/01/2051	1.A
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS		08/01/2022	Paydown		.155	.155	.155	.155	.0	.0	.0	.0	.0	.155	.0	.0	.0	.3	06/25/2027	1.A
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS		09/01/2022	Paydown		536,898	536,898	536,342	536,072	.0	.826	.0	.826	.0	536,898	.0	.0	.0	.11,966	02/25/2047	1.A
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		09/01/2022	Paydown		.82,116	.82,116	.79,625	.80,541	.0	1,576	.0	1,576	.0	.82,116	.0	.0	.0	.1,963	08/25/2047	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS		09/01/2022	Paydown		30,760	30,760	30,675	30,681	.0	.79	.0	.79	.0	30,760	.0	.0	.0	.734	11/25/2047	1.A
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS		09/01/2022	Paydown		323,229	323,229	318,913	320,085	.0	3,143	.0	3,143	.0	323,229	.0	.0	.0	7,818	12/25/2047	1.A
3136B0-FT-8	FNR 2017-100 ZE - CMO/RMBS		09/01/2022	Paydown		42,799	42,799	42,212	42,414	.0	385	.0	385	.0	42,799	.0	.0	.0	1,029	12/25/2047	1.A
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		09/01/2022	Paydown		44,512	44,512	43,891	44,159	.0	353	.0	353	.0	44,512	.0	.0	.0	1,079	03/25/2048	1.A
31371E-WX-9	FN 250062 - RMBS		09/01/2022	Paydown		1,714	1,714	1,810	1,738	.0	(24)	.0	(24)	.0	1,714	.0	.0	.0	69	04/01/2024	1.A
31371L-X3-8	FN 255498 - RMBS		09/01/2022	Paydown		136	136	138	137	.0	(2)	.0	(2)	.0	136	.0	.0	.0	5	12/01/2024	1.A
31371N-GG-4	FN 256799 - RMBS		09/01/2022	Paydown		168	168	169	169	.0	(1)	.0	(1)	.0	168	.0	.0	.0	6	07/01/2037	1.A
31371N-SL-0	FN 257123 - RMBS		09/01/2022	Paydown		191	191	197	197	.0	(6)	.0	(6)	.0	191	.0	.0	.0	7	03/01/2038	1.A
31373U-K2-2	FN 303713 - RMBS		09/01/2022	Paydown		84	84	78	81	.0	3	.0	3	.0	84	.0	.0	.0	4	02/01/2026	1.A
31375L-YB-5	FN 338306 - RMBS		09/01/2022	Paydown		2,503	2,503	2,305	2,388	.0	115	.0	115	.0	2,503	.0	.0	.0	117	03/01/2026	1.A
31376K-SZ-0	FN 357936 - RMBS		09/01/2022	Paydown		2,076	2,076	2,134	2,129	.0	(53)	.0	(53)	.0	2,076	.0	.0	.0	78	08/01/2035	1.A
3137A5-NG-5	FHR 3795 PD - CMO/RMBS		09/01/2022	Paydown		142,582	142,582	141,682	142,256	.0	326	.0	326	.0	142,582	.0	.0	.0	4,410	01/15/2040	1.A
3137BW-US-1	FHR 4663 TZ - CMO/RMBS		09/01/2022	Paydown		146,857	146,857	143,008	144,660	.0	2,196	.0	2,196	.0	146,857	.0	.0	.0	3,113	03/15/2047	1.A
3137FD-ER-9	FHMS K-1504 A1 - CMBS		09/01/2022	Paydown		1,883	1,883	1,920	1,906	.0	(24)	.0	(24)	.0	1,883	.0	.0	.0	59	11/25/2028	1.A
3137FG-3P-8	FHR 4801 ZN - CMO/RMBS		09/01/2022	Paydown		23,682	23,682	23,647	23,645	.0	37	.0	37	.0	23,682	.0	.0	.0	621	05/15/2048	1.A
31384U-JF-2	FN 534062 - RMBS		09/01/2022	Paydown		65	65	63	63	.0	2	.0	2	.0	65	.0	.0	.0	3	03/01/2030	1.A
31385X-JM-0	FN 555668 - RMBS		09/01/2022	Paydown		5,649	5,649	5,723	5,723	.0	(74)	.0	(74)	.0	5,649	.0	.0	.0	185	07/01/2033	1.A
31387P-R5-3	FN 590108 - RMBS		09/01/2022	Paydown		64	64	66	66	.0	(2)	.0	(2)	.0	64	.0	.0	.0	3	07/01/2031	1.A
31389F-F5-6	FN 623988 - RMBS		09/01/2022	Paydown		839	839	840	841	.0	(2)	.0	(2)	.0	839	.0	.0	.0	36	02/01/2032	1.A
3138A2-W4-7	FN AH1566 - RMBS		09/01/2022	Paydown		2,029	2,029	2,124	2,138	.0	(109)	.0	(109)	.0	2,029	.0	.0	.0	74	12/01/2040	1.A
3138AF-C2-4	FN A11888 - RMBS		09/01/2022	Paydown		1,810	1,810	1,879	1,894	.0	(84)	.0	(84)	.0	1,810	.0	.0	.0	57	05/01/2041	1.A
3138AF-ZV-5	FN A12555 - RMBS		09/01/2022	Paydown		187	187	195	203	.0	(16)	.0	(16)	.0	187	.0	.0	.0	6	06/01/2041	1.A
3138EE-P7-8	FN AK9445 - RMBS		09/01/2022	Paydown		1,280	1,280	1,365	1,388	.0	(107)	.0	(107)	.0	1,280	.0	.0	.0	34	03/01/2042	1.A
3138EJ-C9-7	FN AL1895 - RMBS		09/01/2022	Paydown		10,949	10,949	11,659	11,692	.0	(743)	.0	(743)	.0	10,949	.0	.0	.0	252	06/01/2042	1.A
3138EK-VM-4	FN AL3319 - RMBS		09/01/2022	Paydown		2,012	2,012	2,120	2,167	.0	(156)	.0	(156)	.0	2,012	.0	.0	.0	47	03/01/2043	1.A
3138EM-NX-5	FN AL4905 - RMBS		09/01/2022	Paydown		9,370	9,370	9,644	9,689	.0	(319)	.0	(319)	.0	9,370	.0	.0	.0	185	02/01/2043	1.A
3138EQ-T3-6	FN AL7769 - RMBS		09/01/2022	Paydown		10,609	10,609	10,873	10,945	.0	(336)	.0	(336)	.0	10,609	.0	.0	.0	208	12/01/2043	1.A
3138EQ-WR-9	FN AL7855 - RMBS		09/01/2022	Paydown		10,719	10,719	11,120	11,234	.0	(515)	.0	(515)	.0	10,719	.0	.0	.0	210	10/01/2043	1.A
3138ER-DL-1	FN AL9106 - RMBS		09/01/2022	Paydown		6,143	6,143	6,624	6,755	.0	(612)	.0	(612)	.0	6,143	.0	.0	.0	177	02/01/2046	1.A
3138NX-J5-7	FN AR1183 - RMBS		09/01/2022	Paydown		9,507	9,507	9,813	9,739	.0	(232)	.0	(232)	.0	9,507	.0	.0	.0	187	01/01/2043	1.A
3138WO-VK-2	FN AR3317 - RMBS		09/01/2022	Paydown		29,953	29,953	29,723	29,760	.0	193	.0	193	.0	29,953	.0	.0	.0	731	02/01/2043	1.A
3138W4-CR-0	FN AR6379 - RMBS		09/01/2022	Paydown		9,103	9,103	9,427	9,350	.0	(247)	.0	(247)	.0	9,103	.0	.0	.0	193	02/01/2043	1.A
3138W9-2G-4	FN AS0774 - RMBS		09/01/2022	Paydown		11,258	11,258	11,105	11,117	.0	141	.0	141	.0	11,258	.0	.0	.0	139	10/01/2043	1.A
3138W9-A2-6	FN AS0024 - RMBS		09/01/2022	Paydown		3,910	3,910	4,069	4,119	.0	(209)	.0	(209)	.0	3,910	.0	.0	.0	91	07/01/2043	1.A
3138WJ-FX-9	FN AS8269 - RMBS		09/01/2022	Paydown		66,491	66,491	66,377	66,374	.0	117	.0	117	.0	66,491	.0	.0	.0	1,326	11/01/2046	1.A
3138WJ-MB-1	FN AS8453 - RMBS		09/01/2022	Paydown		14,109	14,109	14,171	14,179	.0	(70)	.0	(70)	.0	14,109	.0	.0	.0	201	12/01/2046	1.A
3138WJ-MJ-4	FN AS8460 - RMBS		09/01/2022	Paydown		7,502	7,502	7,725	7,847	.0	(345)	.0	(345)	.0	7,502	.0	.0	.0	174	12/01/2046	1.A
3138WM-FR-7	FN AT0175 - RMBS		09/01/2022	Paydown		5,300	5,300	5,389	5,383	.0	(83)	.0	(83)	.0	5,300	.0	.0	.0	122	03/01/2043	1.A
3138WR-JN-1	FN AT3968 - RMBS		09/01/2022	Paydown		8,696	8,696	8,991	9,034	.0	(339)	.0	(339)	.0	8,696	.0	.0	.0	203	06/01/2043	1.A
3138WT-RR-9	FN AT5895 - RMBS		09/01/2022	Paydown		18,467	18,467	18,219	18,239	.0	228	.0	228	.0	18,467	.0	.0	.0	376	06/01/2043	1.A
3138WT-RW-8	FN AT5900 - RMBS		09/01/2022	Paydown		11,894	11,894	11,719	11,732	.0	163	.0	163	.0	11,894	.0	.0	.0	218	06/01/2043	1.A
3138XY-S9-6	FN AW8643 - RMBS		09/01/2022	Paydown		17,837	17,837	18,025	18,083	.0	(246)	.0	(246)	.0	17,837	.0	.0	.0	469	07/01/2044	1.A
3138YK-FJ-8	FN AY5580 - RMBS		09/01/2022	Paydown		13,095	13,095	13,633	13,758	.0	(663)	.0	(663)	.0	13,095	.0	.0	.0	297	06/01/2045	1.A
3138YR-SG-9	FN AZ0846 - RMBS		09/01/2022	Paydown		28,416	28,416	30,285	31,166	.0	(2,750)	.0	(2,750)	.0	28,416	.0	.0	.0	768	07/01/2045	1.A
31390C-SP-2	FN 642326 - RMBS		09/01/2022	Paydown		405	405	422	417	.0	(11)	.0	(11)	.0	405	.0	.0	.0	19	05/01/2032	1.A
31390E-6J-6	FN 644473 - RMBS		09/01/2022	Paydown		180	180	183	182	.0	(2)	.0	(2)	.0	180	.0	.0	.0	7	05/01/2032	1.A
31390F-7D-5	FN 645392 - RMBS		09/01/2022	Paydown		1,343	1,343	1,363	1,359	.0	(16)	.0	(16)	.0	1,343	.0	.0	.0	58	05/01/2032	1.A
31390G-PL-5	FN 645827 - RMBS		09/01/2022	Paydown		412	412	429	423	.0	(10)	.0	(10)	.0	412	.0	.0	.0	19	06/01/2032	1.A
31390H-WH-4	FN 646948 - RMBS		09/01/2022	Paydown		511	511	541	533	.0	(22)	.0	(22)	.0	511	.0	.0	.0	26	06/01/2032	1.A
31390R-MB-6	FN 653854 - RMBS		09/01/2022	Paydown		197	197	208	205	.0	(9)	.0	(9)	.0	197	.0	.0	.0	10	08/01/2032	1.A
31392C-T6-1	FNW 2002-W3 A4 - CMO/RMBS		09/01/2022	Paydown		32,476	32,476	32,471	32,441	.0	35	.0	35	.0	32,476	.0	.0	.0	1,414	11/25/2041	1.A
31392U-Z7-2	FSPC T-048 1A4 - CMO/RMBS		09/01/2022	Paydown		33,532	33,532	33,531	33,164	.0	368	.0	368	.0	33,532	.0	.0	.0	1,226	07/25/2033	1.A
31393H-WN-8	FHR 2552B NE - CMO/RMBS		09/01/2022	Paydown		18,336	18,336	18,153	18,228	.0	108	.0	108	.0	18,336	.0	.0	.0	676	01/15/2033	1.A
31393M-ZT-1	FHR 2583A PW - CMO/RMBS		09/01/2022	Paydown		57,202	57,202	58,256	57,832	.0	(631)	.0	(631)	.0	57,202	.0	.0	.0	2,142	03/15/2033	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31397S-U2-8	FNR 2011-41 KA - CMO/RMBS		09/01/2022	Paydown		62,747	62,747	65,531	64,033	.0	(1,286)	.0	(1,286)	.0	62,747	.0	.0	.0	1,700	01/25/2041	1.A
31400Q-P9-8	FN 694448 - RMBS		09/01/2022	Paydown		209	209	211	211	.0	(2)	.0	(2)	.0	209	.0	.0	.0	8	04/01/2033	1.A
31402C-V5-8	FN 725236 - RMBS		09/01/2022	Paydown		666	666	684	685	.0	(20)	.0	(20)	.0	666	.0	.0	.0	20	03/01/2034	1.A
31402C-YK-2	FN 725314 - RMBS		09/01/2022	Paydown		9,252	9,252	9,135	9,150	.0	102	.0	102	.0	9,252	.0	.0	.0	305	04/01/2034	1.A
31402D-P7-9	FN 725946 - RMBS		09/01/2022	Paydown		880	880	884	884	.0	(4)	.0	(4)	.0	880	.0	.0	.0	32	11/01/2034	1.A
31402R-JV-2	FN 735676 - RMBS		09/01/2022	Paydown		3,338	3,338	3,456	3,455	.0	(117)	.0	(117)	.0	3,338	.0	.0	.0	110	07/01/2035	1.A
31403D-T3-3	FN 745870 - RMBS		09/01/2022	Paydown		3,817	3,817	4,111	4,122	.0	(304)	.0	(304)	.0	3,817	.0	.0	.0	124	10/01/2036	1.A
31403D-V2-2	FN 745933 - RMBS		09/01/2022	Paydown		54	54	54	54	.0	.0	.0	.0	.0	54	.0	.0	.0	2	09/01/2036	1.A
31403M-XE-4	FN 753177 - RMBS		09/01/2022	Paydown		794	794	826	818	.0	(24)	.0	(24)	.0	794	.0	.0	.0	29	12/01/2033	1.A
31403Y-X9-9	FN 762204 - RMBS		09/01/2022	Paydown		375	375	377	377	.0	(2)	.0	(2)	.0	375	.0	.0	.0	14	12/01/2033	1.A
31404P-6Y-2	FN 774987 - RMBS		09/01/2022	Paydown		5,002	5,002	4,914	4,905	.0	97	.0	97	.0	5,002	.0	.0	.0	177	05/01/2034	1.A
31404U-YH-7	FN 779312 - RMBS		09/01/2022	Paydown		5,367	5,367	5,311	5,319	.0	48	.0	48	.0	5,367	.0	.0	.0	164	06/01/2034	1.A
31404X-TA-2	FN 781845 - RMBS		09/01/2022	Paydown		14,247	14,247	14,447	14,371	.0	(124)	.0	(124)	.0	14,247	.0	.0	.0	577	12/01/2034	1.A
31404Y-OP-0	FN 782662 - RMBS		09/01/2022	Paydown		94	94	96	96	.0	(2)	.0	(2)	.0	94	.0	.0	.0	4	08/01/2034	1.A
31405G-T9-1	FN 789076 - RMBS		09/01/2022	Paydown		149	149	157	159	.0	(10)	.0	(10)	.0	149	.0	.0	.0	6	08/01/2034	1.A
31405Q-LS-5	FN 796037 - RMBS		09/01/2022	Paydown		1,665	1,665	1,681	1,676	.0	(12)	.0	(12)	.0	1,665	.0	.0	.0	61	09/01/2034	1.A
31406G-3H-0	FN 810000 - RMBS		09/01/2022	Paydown		47,127	47,127	46,886	46,886	.0	241	.0	241	.0	47,127	.0	.0	.0	1,386	03/01/2035	1.A
31406H-P8-4	FN 810547 - RMBS		09/01/2022	Paydown		18	18	18	18	.0	.0	.0	.0	.0	18	.0	.0	.0	1	01/01/2035	1.A
31407C-NF-0	FN 826690 - RMBS		09/01/2022	Paydown		22	22	23	23	.0	.0	.0	.0	.0	22	.0	.0	.0	1	08/01/2035	1.A
31407F-F3-9	FN 829186 - RMBS		09/01/2022	Paydown		114	114	114	114	.0	.0	.0	.0	.0	114	.0	.0	.0	3	07/01/2035	1.A
31407F-J6-8	FN 829285 - RMBS		09/01/2022	Paydown		608	608	630	631	.0	(24)	.0	(24)	.0	608	.0	.0	.0	22	09/01/2035	1.A
31407H-3L-8	FN 831603 - RMBS		09/01/2022	Paydown		20	20	20	20	.0	.0	.0	.0	.0	20	.0	.0	.0	1	06/01/2036	1.A
31407J-VL-3	FN 832319 - RMBS		09/01/2022	Paydown		95	95	91	92	.0	3	.0	3	.0	95	.0	.0	.0	3	08/01/2035	1.A
31407M-7C-3	FN 835291 - RMBS		09/01/2022	Paydown		660	660	653	655	.0	.5	.0	.5	.0	660	.0	.0	.0	22	09/01/2035	1.A
31407N-NW-9	FN 835705 - RMBS		09/26/2022	Paydown		15,952	15,952	16,759	17,284	.0	(1,332)	.0	(1,332)	.0	15,952	.0	.0	.0	657	08/01/2035	1.A
31407S-MD-1	FN 839256 - RMBS		09/01/2022	Paydown		1,922	1,922	1,944	1,935	.0	(13)	.0	(13)	.0	1,922	.0	.0	.0	70	09/01/2035	1.A
31407Y-R6-8	FN 844809 - RMBS		09/01/2022	Paydown		135	135	131	131	.0	3	.0	3	.0	135	.0	.0	.0	4	11/01/2035	1.A
31408A-FU-9	FN 845379 - RMBS		09/01/2022	Paydown		30	30	29	29	.0	1	.0	1	.0	30	.0	.0	.0	1	01/01/2036	1.A
31408J-PP-8	FN 852894 - RMBS		09/01/2022	Paydown		174	174	164	169	.0	.5	.0	.5	.0	174	.0	.0	.0	5	03/01/2036	1.A
31409X-4G-1	FN 882023 - RMBS		09/01/2022	Paydown		13	13	13	13	.0	.0	.0	.0	.0	13	.0	.0	.0	1	05/01/2036	1.A
3140FM-DF-0	FN BE1901 - RMBS		09/01/2022	Paydown		21,994	21,994	21,973	21,970	.0	24	.0	24	.0	21,994	.0	.0	.0	439	12/01/2046	1.A
3140FM-SZ-0	FN BE2335 - RMBS		09/01/2022	Paydown		4,400	4,400	4,495	4,528	.0	(128)	.0	(128)	.0	4,400	.0	.0	.0	101	02/01/2047	1.A
3140FQ-S7-3	FN BE5041 - RMBS		09/01/2022	Paydown		3,695	3,695	3,794	3,809	.0	(115)	.0	(115)	.0	3,695	.0	.0	.0	83	11/01/2046	1.A
3140HU-B7-0	FN BL2761 - CMBS/RMBS		09/01/2022	Paydown		1,128	1,128	1,151	1,148	.0	(20)	.0	(20)	.0	1,128	.0	.0	.0	30	06/01/2049	1.A
3140HU-B9-6	FN BL2763 - CMBS/RMBS		09/01/2022	Paydown		746	746	766	763	.0	(17)	.0	(17)	.0	746	.0	.0	.0	20	06/01/2049	1.A
3140HU-YQ-3	FN BL3418 - CMBS/RMBS		09/01/2022	Paydown		1,941	1,941	1,975	1,966	.0	(25)	.0	(25)	.0	1,941	.0	.0	.0	41	11/01/2030	1.A
3140J9-FS-5	FN BM4676 - RMBS		09/01/2022	Paydown		24,814	24,814	25,581	25,658	.0	(844)	.0	(844)	.0	24,814	.0	.0	.0	649	10/01/2048	1.A
3140JG-LQ-6	FN BN0334 - RMBS		09/01/2022	Paydown		3,753	3,753	3,908	4,056	.0	(303)	.0	(303)	.0	3,753	.0	.0	.0	102	12/01/2048	1.A
3140JP-KH-7	FN BNF595 - RMBS		09/01/2022	Paydown		4,084	4,084	4,179	4,262	.0	(179)	.0	(179)	.0	4,084	.0	.0	.0	94	05/01/2049	1.A
3140JW-NS-5	FN B02200 - RMBS		09/01/2022	Paydown		2,784	2,784	2,877	2,916	.0	(132)	.0	(132)	.0	2,784	.0	.0	.0	65	09/01/2049	1.A
3140JW-OR-4	FN B02263 - RMBS		09/01/2022	Paydown		6,876	6,876	7,094	7,192	.0	(316)	.0	(316)	.0	6,876	.0	.0	.0	161	10/01/2049	1.A
3140JX-RN-0	FN B03192 - RMBS		09/01/2022	Paydown		4,189	4,189	4,302	4,379	.0	(189)	.0	(189)	.0	4,189	.0	.0	.0	80	10/01/2049	1.A
3140K1-4D-5	FN B06219 - RMBS		09/01/2022	Paydown		5,500	5,500	5,576	5,603	.0	(103)	.0	(103)	.0	5,500	.0	.0	.0	112	12/01/2049	1.A
3140KQ-PP-8	FN B04993 - RMBS		09/01/2022	Paydown		7,723	7,723	7,992	7,981	.0	(258)	.0	(258)	.0	7,723	.0	.0	.0	98	10/01/2050	1.A
3140KR-CZ-0	FN B05487 - RMBS		09/01/2022	Paydown		6,125	6,125	6,435	6,432	.0	(307)	.0	(307)	.0	6,125	.0	.0	.0	107	11/01/2050	1.A
3140KU-VQ-2	FN B08722 - RMBS		09/01/2022	Paydown		13,147	13,147	13,560	13,549	.0	(402)	.0	(402)	.0	13,147	.0	.0	.0	176	11/01/2050	1.A
3140KV-SC-5	FN B09514 - RMBS		09/01/2022	Paydown		14,744	14,744	14,881	14,874	.0	(131)	.0	(131)	.0	14,744	.0	.0	.0	146	12/01/2050	1.A
3140O9-XC-2	FN CA2474 - RMBS		09/01/2022	Paydown		2,626	2,626	2,721	2,826	.0	(200)	.0	(200)	.0	2,626	.0	.0	.0	69	07/01/2048	1.A
3140QA-JH-4	FN CA2963 - RMBS		09/01/2022	Paydown		4,229	4,229	4,468	4,677	.0	(448)	.0	(448)	.0	4,229	.0	.0	.0	117	01/01/2049	1.A
3140QC-Q6-6	FN CA4976 - RMBS		09/01/2022	Paydown		10,478	10,478	11,141	11,344	.0	(866)	.0	(866)	.0	10,478	.0	.0	.0	208	01/01/2050	1.A
3140QE-U9-0	FN CA6427 - RMBS		09/01/2022	Paydown		23,408	23,408	24,886	25,017	.0	(1,609)	.0	(1,609)	.0	23,408	.0	.0	.0	467	07/01/2050	1.A
3140QE-RX-2	FN CA6801 - RMBS		09/01/2022	Paydown		17,969	17,969	18,547	18,519	.0	(550)	.0	(550)	.0	17,969	.0	.0	.0	294	08/01/2050	1.A
3140OF-SA-2	FN CA7738 - RMBS		09/01/2022	Paydown		9,736	9,736	10,245	10,189	.0	(453)	.0	(453)	.0	9,736	.0	.0	.0	149	11/01/2050	1.A
3140OH-H6-3	FN CA9230 - RMBS		09/01/2022	Paydown		10,137	10,137	10,461	10,442	.0	(306)	.0	(306)	.0	10,137	.0	.0	.0	154	02/01/2051	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400K-SA-7	FN CB0512 - RMBS		09/01/2022	Paydown		18,716	18,716	19,526	19,479	.0	(763)	.0	(763)	.0	18,716	.0	.0	.0	.315	05/01/2051	1.A
31400L-NA-0	FN CB1284 - RMBS		09/01/2022	Paydown		7,407	7,407	7,663	7,660	.0	(252)	.0	(252)	.0	7,407	.0	.0	.0	.124	08/01/2051	1.A
3140X4-EA-0	FN FM1028 - RMBS		09/01/2022	Paydown		1,538	1,538	1,580	1,625	.0	(86)	.0	(86)	.0	1,538	.0	.0	.0	.36	06/01/2049	1.A
3140X5-4P-5	FN FM2629 - RMBS		09/01/2022	Paydown		11,277	11,277	11,688	11,677	.0	(400)	.0	(400)	.0	11,277	.0	.0	.0	.183	03/01/2050	1.A
3140X6-2N-0	FN FM3480 - RMBS		09/01/2022	Paydown		8,416	8,416	8,771	8,801	.0	(385)	.0	(385)	.0	8,416	.0	.0	.0	.137	06/01/2050	1.A
3140X6-AQ-4	FN FM2714 - RMBS		09/01/2022	Paydown		4,802	4,802	5,102	5,183	.0	(381)	.0	(381)	.0	4,802	.0	.0	.0	.94	03/01/2050	1.A
3140X6-S7-7	FN FM3241 - RMBS		09/01/2022	Paydown		5,051	5,051	5,363	5,441	.0	(391)	.0	(391)	.0	5,051	.0	.0	.0	.101	03/01/2050	1.A
3140X7-2G-3	FN FM4374 - RMBS		09/01/2022	Paydown		4,015	4,015	4,155	4,159	.0	(144)	.0	(144)	.0	4,015	.0	.0	.0	.54	09/01/2050	1.A
3140X7-D9-7	FN FM3727 - RMBS		09/01/2022	Paydown		6,944	6,944	7,351	7,399	.0	(455)	.0	(455)	.0	6,944	.0	.0	.0	.148	07/01/2050	1.A
3140X8-EH-6	FN FM4635 - RMBS		09/01/2022	Paydown		14,833	14,833	15,407	15,380	.0	(547)	.0	(547)	.0	14,833	.0	.0	.0	.215	11/01/2050	1.A
3140X8-KF-3	FN FM4793 - RMBS		09/01/2022	Paydown		8,448	8,448	8,732	8,744	.0	(296)	.0	(296)	.0	8,448	.0	.0	.0	.113	11/01/2050	1.A
3140XA-FV-9	FN FM6479 - RMBS		09/01/2022	Paydown		8,262	8,262	8,482	8,480	.0	(218)	.0	(218)	.0	8,262	.0	.0	.0	.143	03/01/2051	1.A
3140XA-LY-6	FN FM6642 - RMBS		09/01/2022	Paydown		15,138	15,138	15,623	15,595	.0	(457)	.0	(457)	.0	15,138	.0	.0	.0	.242	03/01/2051	1.A
3140XA-MH-9	FN FM6672 - RMBS		09/01/2022	Paydown		19,009	19,009	19,619	19,582	.0	(573)	.0	(573)	.0	19,009	.0	.0	.0	.323	03/01/2051	1.A
3140XA-OS-4	FN FM6764 - RMBS		09/01/2022	Paydown		2,697	2,697	2,817	2,810	.0	(114)	.0	(114)	.0	2,697	.0	.0	.0	.44	03/01/2051	1.A
3140XB-ZC-7	FN FM7938 - RMBS		09/01/2022	Paydown		8,929	8,929	9,202	9,200	.0	(271)	.0	(271)	.0	8,929	.0	.0	.0	.144	07/01/2051	1.A
31410G-SV-1	FN 889260 - RMBS		09/01/2022	Paydown		496	496	511	512	.0	(16)	.0	(16)	.0	496	.0	.0	.0	.16	04/01/2038	1.A
31410K-JX-3	FN 889578 - RMBS		09/01/2022	Paydown		27	27	27	27	.0	(1)	.0	(1)	.0	.27	.0	.0	.0	.1	04/01/2038	1.A
31410K-JY-1	FN 889579 - RMBS		09/01/2022	Paydown		403	404	404	404	.0	(1)	.0	(1)	.0	403	.0	.0	.0	.16	05/01/2038	1.A
31410R-RY-7	FN 895203 - RMBS		09/01/2022	Paydown		33	33	33	33	.0	(1)	.0	(1)	.0	33	.0	.0	.0	.1	08/01/2036	1.A
31410V-SG-1	FN 899147 - RMBS		09/01/2022	Paydown		5	5	4	4	.0	.0	.0	.0	.0	5	.0	.0	.0	.0	04/01/2037	1.A
31410V-GH-7	FN 899176 - RMBS		09/01/2022	Paydown		29	29	29	29	.0	.0	.0	.0	.0	29	.0	.0	.0	.1	02/01/2037	1.A
31411A-RJ-6	FN 902389 - RMBS		09/01/2022	Paydown		1,617	1,617	1,634	1,634	.0	(17)	.0	(17)	.0	1,617	.0	.0	.0	.59	11/01/2036	1.A
31411G-DN-9	FN 907409 - RMBS		09/01/2022	Paydown		85	85	86	86	.0	(1)	.0	(1)	.0	85	.0	.0	.0	.3	01/01/2037	1.A
31411U-G9-6	FN 914724 - RMBS		09/01/2022	Paydown		26	26	25	25	.0	.0	.0	.0	.0	26	.0	.0	.0	.1	04/01/2037	1.A
31411Y-N9-0	FN 918516 - RMBS		09/01/2022	Paydown		39	39	40	40	.0	(1)	.0	(1)	.0	39	.0	.0	.0	.1	06/01/2037	1.A
31412A-RD-8	FN 919484 - RMBS		09/01/2022	Paydown		6,391	6,391	6,323	6,330	.0	61	.0	61	.0	6,391	.0	.0	.0	.234	05/01/2037	1.A
31412M-J3-3	FN 929182 - RMBS		09/01/2022	Paydown		970	970	991	993	.0	(22)	.0	(22)	.0	970	.0	.0	.0	.31	03/01/2038	1.A
31412M-ZA-9	FN 929637 - RMBS		09/01/2022	Paydown		21	21	22	22	.0	(1)	.0	(1)	.0	21	.0	.0	.0	.1	06/01/2038	1.A
31412Q-2Y-4	FN 932391 - RMBS		09/01/2022	Paydown		1,354	1,354	1,353	1,355	.0	(1)	.0	(1)	.0	1,354	.0	.0	.0	.40	01/01/2040	1.A
31412R-B2-2	FN 932557 - RMBS		09/01/2022	Paydown		1,504	1,504	1,551	1,528	.0	(24)	.0	(24)	.0	1,504	.0	.0	.0	.40	02/01/2025	1.A
31412S-GU-3	FN 933211 - RMBS		09/01/2022	Paydown		2,205	2,205	2,198	2,198	.0	7	.0	7	.0	2,205	.0	.0	.0	.90	12/01/2037	1.A
31412S-R8-0	FN 933511 - RMBS		09/01/2022	Paydown		68	68	69	69	.0	(1)	.0	(1)	.0	68	.0	.0	.0	.3	02/01/2038	1.A
31412S-ZB-4	FN 933738 - RMBS		09/01/2022	Paydown		44	44	44	44	.0	.0	.0	.0	.0	44	.0	.0	.0	.1	04/01/2038	1.A
31412X-UG-7	FN 938083 - RMBS		09/01/2022	Paydown		21	21	21	21	.0	.0	.0	.0	.0	21	.0	.0	.0	.1	07/01/2037	1.A
31413B-ST-9	FN 940730 - RMBS		09/01/2022	Paydown		289	289	290	290	.0	(1)	.0	(1)	.0	289	.0	.0	.0	.12	10/01/2037	1.A
31413D-FE-2	FN 942165 - RMBS		09/01/2022	Paydown		38	38	39	39	.0	(2)	.0	(2)	.0	38	.0	.0	.0	.2	07/01/2037	1.A
31413J-C7-7	FN 946594 - RMBS		09/01/2022	Paydown		12	12	12	12	.0	.0	.0	.0	.0	12	.0	.0	.0	.0	09/01/2037	1.A
31413J-MS-0	FN 946869 - RMBS		09/01/2022	Paydown		1,114	1,114	1,151	1,149	.0	(35)	.0	(35)	.0	1,114	.0	.0	.0	.49	09/01/2037	1.A
31414B-T9-1	FN 961476 - RMBS		09/01/2022	Paydown		950	950	969	967	.0	(18)	.0	(18)	.0	950	.0	.0	.0	.38	02/01/2038	1.A
31414C-GY-9	FN 962687 - RMBS		09/01/2022	Paydown		641	641	654	655	.0	(14)	.0	(14)	.0	641	.0	.0	.0	.23	04/01/2038	1.A
31414L-AH-1	FN 963008 - RMBS		09/01/2022	Paydown		6,659	6,659	6,715	6,719	.0	(60)	.0	(60)	.0	6,659	.0	.0	.0	.243	02/01/2038	1.A
31414Q-MH-7	FN 972960 - RMBS		09/01/2022	Paydown		26	26	27	26	.0	.0	.0	.0	.0	26	.0	.0	.0	.1	03/01/2038	1.A
31414R-NL-5	FN 974151 - RMBS		09/01/2022	Paydown		32	32	32	32	.0	.0	.0	.0	.0	32	.0	.0	.0	.1	02/01/2038	1.A
31414T-O6-1	FN 975777 - RMBS		09/01/2022	Paydown		7	7	7	7	.0	.0	.0	.0	.0	7	.0	.0	.0	.0	04/01/2038	1.A
31415M-DV-4	FN 984016 - RMBS		09/01/2022	Paydown		205	205	214	220	.0	(15)	.0	(15)	.0	205	.0	.0	.0	.8	06/01/2038	1.A
31415P-BM-9	FN 984844 - RMBS		09/01/2022	Paydown		1,364	1,364	1,401	1,397	.0	(33)	.0	(33)	.0	1,364	.0	.0	.0	.55	07/01/2038	1.A
31415Q-MQ-6	FN 986067 - RMBS		09/01/2022	Paydown		57	57	56	56	.0	1	.0	1	.0	57	.0	.0	.0	.2	08/01/2038	1.A
31415Q-TA-4	FN 986245 - RMBS		09/01/2022	Paydown		751	751	741	741	.0	10	.0	10	.0	751	.0	.0	.0	.26	07/01/2038	1.A
31415X-KE-0	FN 992293 - RMBS		09/01/2022	Paydown		47	47	48	48	.0	(1)	.0	(1)	.0	47	.0	.0	.0	.2	01/01/2039	1.A
31416H-G6-5	FN AA0870 - RMBS		09/01/2022	Paydown		86	86	88	87	.0	(1)	.0	(1)	.0	86	.0	.0	.0	.3	01/01/2039	1.A
31416J-FN-6	FN AA1072 - RMBS		09/01/2022	Paydown		39	39	40	41	.0	(2)	.0	(2)	.0	39	.0	.0	.0	.1	12/01/2038	1.A
31416K-YU-6	FN AA2522 - RMBS		09/01/2022	Paydown		854	854	854	855	.0	(1)	.0	(1)	.0	854	.0	.0	.0	.26	03/01/2039	1.A
31416L-ZK-5	FN AA3445 - RMBS		09/01/2022	Paydown		491	491	497	498	.0	(7)	.0	(7)	.0	491	.0	.0	.0	.14	03/01/2039	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31416M-4T-8	FN AA4433 - RMBS		09/01/2022	Paydown		342	342	349	349	.0	(7)	.0	(7)	.0	342	.0	.0	.0	.11	03/01/2039	1.A
31416P-WY-9	FN AA6062 - RMBS		09/01/2022	Paydown		2,209	2,209	2,273	2,271	.0	(62)	.0	(62)	.0	2,209	.0	.0	.0	.75	05/01/2039	1.A
31416R-RB-1	FN AA7681 - RMBS		09/01/2022	Paydown		1,718	1,718	1,750	1,750	.0	(40)	.0	(40)	.0	1,718	.0	.0	.0	.52	06/01/2039	1.A
31416W-LZ-3	FN AB1243 - RMBS		09/01/2022	Paydown		3,830	3,830	3,940	3,895	.0	(66)	.0	(66)	.0	3,830	.0	.0	.0	.104	07/01/2025	1.A
31416Y-LG-1	FN AB3026 - RMBS		09/01/2022	Paydown		408	408	431	435	.0	(27)	.0	(27)	.0	408	.0	.0	.0	.11	05/01/2041	1.A
31417B-7A-9	FN AB5388 - RMBS		09/01/2022	Paydown		540	540	578	613	.0	(73)	.0	(73)	.0	540	.0	.0	.0	.14	06/01/2041	1.A
31417B-PP-6	FN AB4929 - RMBS		09/01/2022	Paydown		5,018	5,018	5,079	5,079	.0	(60)	.0	(60)	.0	5,018	.0	.0	.0	.109	04/01/2042	1.A
31417D-LP-6	FN AB6633 - RMBS		09/01/2022	Paydown		4,189	4,189	4,413	4,475	.0	(287)	.0	(287)	.0	4,189	.0	.0	.0	.94	10/01/2042	1.A
31417G-H2-5	FN AB9248 - RMBS		09/01/2022	Paydown		18,275	18,275	18,048	18,030	.0	246	.0	246	.0	18,275	.0	.0	.0	.234	05/01/2043	1.A
31417G-WY-9	FN AB9374 - RMBS		09/01/2022	Paydown		9,696	9,696	9,931	9,855	.0	(159)	.0	(159)	.0	9,696	.0	.0	.0	.208	05/01/2043	1.A
31417G-WV-4	FN AB9659 - RMBS		09/01/2022	Paydown		1,194	1,194	1,200	1,198	.0	(4)	.0	(4)	.0	1,194	.0	.0	.0	.24	06/01/2043	1.A
31417J-NH-9	FN AC0391 - RMBS		09/01/2022	Paydown		20,119	20,119	20,187	20,212	.0	(94)	.0	(94)	.0	20,119	.0	.0	.0	.622	07/01/2039	1.A
31417K-WA-1	FN AC1540 - RMBS		09/01/2022	Paydown		3,362	3,362	3,366	3,365	.0	(3)	.0	(3)	.0	3,362	.0	.0	.0	.101	09/01/2039	1.A
31417L-WY-8	FN AC2174 - RMBS		09/01/2022	Paydown		864	864	862	862	.0	2	.0	2	.0	864	.0	.0	.0	.23	07/01/2039	1.A
31417M-UZ-4	FN AC3299 - RMBS		09/01/2022	Paydown		290	290	303	304	.0	(14)	.0	(14)	.0	290	.0	.0	.0	.9	10/01/2039	1.A
31417N-7F-2	FN AC4493 - RMBS		09/01/2022	Paydown		409	409	406	406	.0	3	.0	3	.0	409	.0	.0	.0	.12	09/01/2039	1.A
31417Y-FL-6	FN MA0170 - RMBS		09/01/2022	Paydown		873	873	885	888	.0	(15)	.0	(15)	.0	873	.0	.0	.0	.29	09/01/2039	1.A
31418B-6H-4	FN MA2671 - RMBS		09/01/2022	Paydown		4,615	4,615	4,884	5,008	.0	(393)	.0	(393)	.0	4,615	.0	.0	.0	.106	07/01/2046	1.A
31418C-3J-1	FN MA3500 - RMBS		09/01/2022	Paydown		2,444	2,444	2,431	2,427	.0	17	.0	17	.0	2,444	.0	.0	.0	.65	10/01/2048	1.A
31418C-4F-8	FN MA3521 - RMBS		09/01/2022	Paydown		2,981	2,981	3,105	3,224	.0	(243)	.0	(243)	.0	2,981	.0	.0	.0	.78	11/01/2048	1.A
31418C-4X-9	FN MA3537 - RMBS		09/01/2022	Paydown		1,803	1,803	1,899	1,929	.0	(178)	.0	(178)	.0	1,803	.0	.0	.0	.53	12/01/2048	1.A
31418C-EG-5	FN MA2834 - RMBS		09/01/2022	Paydown		11,833	11,833	12,203	12,272	.0	(440)	.0	(440)	.0	11,833	.0	.0	.0	.195	12/01/2046	1.A
31418C-29-8	FN MA3467 - RMBS		09/01/2022	Paydown		1,427	1,427	1,483	1,540	.0	(114)	.0	(114)	.0	1,427	.0	.0	.0	.37	09/01/2048	1.A
31418C-ZJ-6	FN MA3444 - RMBS		09/01/2022	Paydown		4,044	4,044	4,273	4,436	.0	(393)	.0	(393)	.0	4,044	.0	.0	.0	.119	08/01/2048	1.A
31418D-3H-3	FN MA4399 - RMBS		09/01/2022	Paydown		2,158	2,158	2,241	2,237	.0	(79)	.0	(79)	.0	2,158	.0	.0	.0	.36	08/01/2051	1.A
31418D-AQ-5	FN MA3614 - RMBS		09/01/2022	Paydown		3,490	3,490	3,587	3,692	.0	(201)	.0	(201)	.0	3,490	.0	.0	.0	.79	03/01/2049	1.A
31418D-AS-1	FN MA3616 - RMBS		09/01/2022	Paydown		4,571	4,571	4,790	4,952	.0	(381)	.0	(381)	.0	4,571	.0	.0	.0	.135	03/01/2049	1.A
31418D-BF-8	FN MA3637 - RMBS		09/01/2022	Paydown		2,678	2,678	2,753	2,837	.0	(158)	.0	(158)	.0	2,678	.0	.0	.0	.63	04/01/2049	1.A
31418D-C6-7	FN MA3692 - RMBS		09/01/2022	Paydown		2,927	2,927	3,000	3,081	.0	(154)	.0	(154)	.0	2,927	.0	.0	.0	.68	07/01/2049	1.A
31418D-ES-7	FN MA3744 - RMBS		09/01/2022	Paydown		3,095	3,095	3,113	3,138	.0	(43)	.0	(43)	.0	3,095	.0	.0	.0	.61	07/01/2049	1.A
31418D-FR-8	FN MA3775 - RMBS		09/01/2022	Paydown		1,751	1,751	1,799	1,841	.0	(90)	.0	(90)	.0	1,751	.0	.0	.0	.41	09/01/2049	1.A
31418D-SH-6	FN MA4119 - RMBS		09/01/2022	Paydown		6,071	6,071	6,273	6,285	.0	(214)	.0	(214)	.0	6,071	.0	.0	.0	.81	09/01/2050	1.A
31418D-TQ-5	FN MA4158 - RMBS		09/01/2022	Paydown		6,125	6,125	6,330	6,334	.0	(209)	.0	(209)	.0	6,125	.0	.0	.0	.81	10/01/2050	1.A
31418D-YY-2	FN MA4326 - RMBS		09/01/2022	Paydown		10,572	10,572	10,903	10,882	.0	(310)	.0	(310)	.0	10,572	.0	.0	.0	.175	05/01/2051	1.A
31418E-AP-5	FN MA4513 - RMBS		09/01/2022	Paydown		3,117	3,117	3,208	3,208	.0	(91)	.0	(91)	.0	3,117	.0	.0	.0	.48	01/01/2052	1.A
31418E-CA-6	FN MA4564 - RMBS		09/01/2022	Paydown		7,612	7,612	7,642	.0	.0	(30)	.0	(30)	.0	7,612	.0	.0	.0	.113	03/01/2052	1.A
31418E-CR-9	FN MA4579 - RMBS		09/01/2022	Paydown		3,932	3,932	3,898	.0	.0	35	.0	35	.0	3,932	.0	.0	.0	.49	04/01/2052	1.A
31418E-DB-0	FN MA4626 - RMBS		09/01/2022	Paydown		15,435	15,435	15,304	.0	.0	130	.0	130	.0	15,435	.0	.0	.0	.150	06/01/2052	1.A
31418E-E6-3	FN MA4656 - RMBS		09/01/2022	Paydown		4,766	4,766	4,802	.0	.0	(36)	.0	(36)	.0	4,766	.0	.0	.0	.27	07/01/2052	1.A
31418E-HJ-2	FN MA4732 - RMBS		09/01/2022	Paydown		2,199	2,199	2,157	.0	.0	42	.0	42	.0	2,199	.0	.0	.0	.7	09/01/2052	1.A
31418N-XX-3	FN AD1593 - RMBS		09/01/2022	Paydown		7,212	7,212	7,241	7,252	.0	(40)	.0	(40)	.0	7,212	.0	.0	.0	.214	02/01/2040	1.A
31418Q-S9-5	FN AD3243 - RMBS		09/01/2022	Paydown		2,848	2,848	2,855	2,856	.0	(8)	.0	(8)	.0	2,848	.0	.0	.0	.85	04/01/2040	1.A
31419E-S6-0	FN AE4446 - RMBS		09/01/2022	Paydown		1,560	1,560	1,533	1,529	.0	31	.0	31	.0	1,560	.0	.0	.0	.42	12/01/2040	1.A
31419K-GQ-2	FN AE8306 - RMBS		09/01/2022	Paydown		675	675	699	704	.0	(29)	.0	(29)	.0	675	.0	.0	.0	.18	11/01/2040	1.A
31419K-WQ-4	FN AE8754 - RMBS		09/01/2022	Paydown		890	890	878	876	.0	15	.0	15	.0	890	.0	.0	.0	.24	10/01/2040	1.A
35563C-AA-6	FMHHR 2015-R1 1A - CMBS		09/25/2022	Paydown		5,379	5,379	6,392	6,409	.0	(1,030)	.0	(1,030)	.0	5,379	.0	.0	.0	.134	11/26/2055	1.A
35563C-AS-7	FMHHR 2015-R1 3A - CMBS		09/25/2022	Paydown		5,645	5,645	6,329	6,308	.0	(664)	.0	(664)	.0	5,645	.0	.0	.0	.223	11/25/2052	1.B
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS		08/01/2022	Paydown		9,752	.0	.0	.0	.0	9,752	.0	9,752	.0	9,752	.0	.0	.0	.0	07/25/2056	1.A
48503T-AA-5	MO 5,242 12/10/32		09/10/2022	Paydown		117,914	117,913	117,913	117,914	.0	.0	.0	.0	.0	117,914	.0	.0	.0	.4	122 12/10/2032	1.B
49130T-VN-3	KENTUCKY HSG CORP HSG REV		09/28/2022	Call @ 100.00		370,000	370,000	370,000	370,000	.0	.0	.0	.0	.0	370,000	.0	.0	.0	.12	994 07/01/2027	1.A FE
57419R-D7-7	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		06/06/2022	Call @ 100.00		(670,000)	(670,000)	(670,000)	(670,000)	.0	.0	.0	.0	.0	(670,000)	.0	.0	.0	(13,397)	03/01/2039	1.C FE
57419R-L7-8	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		06/29/2022	Call @ 100.00		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1	104 09/01/2037	1.C FE
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		07/07/2022	PERSHING LLC		452,003	450,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	2,003	2,003	.18	745 07/01/2026	1.G FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
59465M-T4-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		07/06/2022	FIRST TENNESSEE BANK BOND DIVI		461,973	460,000	460,000	460,000	.0	.0	.0	.0	.0	460,000	.0	1,973	1,973	13,192	04/01/2024	1.C FE
59465M-T5-4	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		07/06/2022	FIRST TENNESSEE BANK BOND DIVI		447,350	445,000	445,000	445,000	.0	.0	.0	.0	.0	445,000	.0	2,350	2,350	12,933	10/01/2024	1.C FE
59524E-AB-8	MIDATL 2005 2 - RMBS		08/01/2022	Paydown		1,419	1,765	1,748	1,748	.0	(329)	.0	(329)	.0	1,419	.0	.0	.0	.74	08/01/2050	1.E FE
60416Q-GT-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/15/2022	Call @ 100.00		54,828	54,828	54,828	54,828	.0	.0	.0	.0	.0	54,828	.0	.0	.0	1,341	04/01/2047	1.A FE
607120-EZ-1	MOBILE ALA ARPT AUTH ARPT REV		08/09/2022	Paydown		61,874	61,874	61,874	61,874	.0	.0	.0	.0	.0	61,874	.0	.0	.0	1,768	11/09/2032	1.F
64469D-XG-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		07/01/2022	Call @ 100.00		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	377	01/01/2024	1.B FE
647201-HB-1	NEW MEXICO MTG FIN AUTH		09/06/2022	Call @ 100.00		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	190	07/01/2049	1.A FE
64971Q-7M-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/06/2022	HILLTOP SECURITIES INC		1,007,350	1,040,000	1,040,000	1,010,311	.0	(2,842)	.0	(2,842)	.0	1,007,469	.0	(119)	(119)	28,131	11/01/2027	1.A FE
650117-AA-2	NEW YORK TRANS DEV CORP LEASE REV		08/03/2022	Call @ 100.00		395,000	395,000	395,000	395,000	.0	.0	.0	.0	.0	395,000	.0	.0	.0	9,247	09/01/2035	1.E FE
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL		09/01/2022	Paydown		14,667	14,003	14,055	14,055	.0	613	.0	613	.0	14,667	.0	.0	.0	801	09/01/2050	1.G FE
677555-X2-5	OHIO ST ECONOMIC DEV REV		08/03/2022	Call @ 100.00		85,000	85,000	85,000	85,000	.0	.0	.0	.0	.0	85,000	.0	.0	.0	1,978	12/01/2033	1.B FE
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		08/04/2022	Call @ 100.00		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	174	09/01/2039	1.A FE
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV CORP LEASE RE		06/30/2022	Call @ 100.00		50,456	50,456	50,456	50,456	.0	.0	.0	.0	.0	50,456	.0	.0	.0	1,016	07/15/2048	1.E FE
83712D-UA-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		09/28/2022	Call @ 100.00		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	685	01/01/2023	1.A FE
88275F-BB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/12/2022	Call @ 100.00		20,000	20,000	20,487	20,374	.0	(34)	.0	(34)	.0	20,340	.0	(340)	(340)	483	09/01/2044	1.B FE
91412G-QL-2	UNIVERSITY CALIF REVS		07/06/2022	RAYMOND JAMES & ASSOCIATES		1,260,938	1,250,000	1,269,845	1,244,289	.0	(3,490)	.0	(3,490)	.0	1,240,799	.0	20,138	20,138	32,863	05/15/2033	1.C FE
91412G-VB-8	UNIVERSITY CALIF REVS		07/06/2022	JP MORGAN SECS INC., - FIXED INCOME		1,309,360	1,300,000	1,300,000	1,300,000	.0	.0	.0	.0	.0	1,300,000	.0	9,360	9,360	30,610	05/15/2024	1.C FE
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMILTH MTG		08/31/2022	Call @ 100.00		41,574	41,574	41,574	41,574	.0	.0	.0	.0	.0	41,574	.0	.0	.0	(465)	06/25/2041	1.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						12,187,906	12,132,754	12,218,356	12,127,805	0	(26,645)	0	(26,645)	0	12,141,310	0	46,596	46,596	360,443	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS		09/16/2022	Paydown		72,476	72,476	72,475	72,476	.0	.0	.0	.0	.0	72,476	.0	.0	.0	1,745	05/16/2042	2.B FE
00038R-AA-4	AASET 2019-2 A - ABS		08/16/2022	Paydown		3,589	3,589	3,589	3,589	.0	.0	.0	.0	.0	3,589	.0	.0	.0	73	10/16/2039	2.C FE
000780-AD-8	AMAC 2003-3 A4 - CMO/RMBS		09/01/2022	Paydown		3,607	3,657	3,657	3,657	.0	(50)	.0	(50)	.0	3,607	.0	.0	.0	139	02/25/2033	1.A FM
00802#-AA-4	AEROSTAR HOLDINGS LLC		09/22/2022	Paydown		76,155	76,155	76,155	76,162	.0	(7)	.0	(7)	.0	76,155	.0	.0	.0	4,379	03/22/2035	2.A FE
008065-AA#-1	AEROVIAS DE MEXICO (AEROMEXICO) FLT 09-2	C	09/30/2022	Paydown		589,784	589,784	589,784	590,100	.0	(317)	.0	(317)	.0	589,784	.0	.0	.0	15,742	09/30/2024	2.B PL
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2022	Paydown		34,377	34,377	34,377	34,377	.0	.0	.0	.0	.0	34,377	.0	.0	.0	645	09/15/2028	1.F FE
00981*-AA-1	AKRON CHILDREN'S HOSPITAL (BOSTON HEIGHT		09/15/2022	Paydown		21,772	21,772	21,772	21,772	.0	.0	.0	.0	.0	21,772	.0	.0	.0	671	08/15/2049	1.E
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES INC		07/06/2022	NATIONAL FINL SVCS CORP,		1,042,230	1,050,000	1,045,811	1,047,845	.0	203	.0	203	.0	1,048,048	.0	(5,818)	(5,818)	40,669	01/15/2027	2.A FE
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2022	Paydown		2,375	2,375	2,375	2,375	.0	.0	.0	.0	.0	2,375	.0	.0	.0	97	07/15/2029	3.A FE
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2022	Paydown		35,625	35,625	35,625	35,625	.0	.0	.0	.0	.0	35,625	.0	.0	.0	1,425	08/15/2030	2.C FE
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2022	Paydown		10,181	10,181	10,359	10,268	.0	(87)	.0	(87)	.0	10,181	.0	.0	.0	504	08/15/2026	3.B FE
03463W-AA-1	AMT 2019-2 A1 - CMO/RMBS		09/01/2022	Paydown		2,324	2,324	2,324	2,324	.0	.0	.0	.0	.0	2,324	.0	.0	.0	55	03/25/2049	1.A
03464T-AA-7	AMT 2022-3 A1 - RMBS		09/01/2022	Paydown		4,860	4,860	4,808	.0	.0	52	.0	52	.0	4,860	.0	.0	.0	69	01/25/2067	1.A FE
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		08/03/2022	Various		6,995,982	7,030,000	6,780,977	6,808,643	.0	6,011	.0	6,011	.0	6,814,654	.0	181,329	181,329	318,289	02/01/2036	2.B FE
038779-AB-0	ARBY'S 2020-1 A2 - RMBS		07/30/2022	Paydown		1,250	1,250	1,250	1,250	.0	.0	.0	.0	.0	1,250	.0	.0	.0	30	07/30/2050	2.C FE
04546K-AA-6	AASET 2018-2 A - ABS		07/16/2022	Paydown		53,974	53,974	53,841	53,862	.0	112	.0	112	.0	53,974	.0	.0	.0	1,402	11/18/2038	2.B FE
04546K-AA-6	AASET 2018-2 A - ABS		09/16/2022	Paydown		198,112	198,112	197,624	197,700	.0	412	.0	412	.0	198,112	.0	.0	.0	6,024	11/18/2038	3.B FE
04942N-AG-7	ATQLO XV EXC - CDO	C	07/25/2022	Paydown		110,727	110,727	110,727	105,005	.0	5,722	.0	5,722	.0	110,727	.0	.0	.0	1,167	10/15/2032	2.C
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO		09/30/2022	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	3,375	06/30/2035	2.C FE
053611-AJ-8	AVERY DENNISON CORP		08/25/2022	PERSHING LLC		1,022,370	1,000,000	995,000	996,353	.0	296	.0	296	.0	996,649	.0	25,721	25,721	35,615	12/06/2028	2.B FE
05574*-AA-3	WALGREEN'S - MBS		09/15/2022	Paydown		32,209	32,209	32,209	32,209	.0	.0	.0	.0	.0	32,209	.0	.0	.0	1,310	12/15/2030	2.B
05581#-AA-2	BFC-JCI FEDERAL RECEIVABLES TRUST - FORT		09/01/2022	Paydown		47,481	47,481	47,481	47,481	.0	.0	.0	.0	.0	47,481	.0	.0	.0	1,110	01/01/2038	1.D Z
05581K-AB-7	BNP PARIBAS SA	C	08/25/2022	MORGAN STANLEY CO		1,268,893	1,275,000	1,271,124	1,273,771	.0	391	.0	391	.0	1,274,162	.0	(5,269)	(5,269)	55,045	01/10/2024	1.G FE
056065-AF-2	BYLBK 1998-1 B - ABS		09/16/2022	Paydown		10,360	10,360	11,210	10,656	.0	(297)	.0	(297)	.0	10,360	.0	.0	.0	587	09/15/2025	1.D Z
05915#-AA-9	BALTIMORE CITY BOARD OF SCHOOL COMMISSIO		09/15/2022	Paydown		52,567	52,567	52,567	52,567	.0	.0	.0	.0	.0	52,567	.0	.0	.0	1,735	06/15/2043	1.B
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LIMITED		07/07/2022	Paydown		179,511	179,511	179,511	179,511	.0	.0	.0	.0	.0	179,511	.0	.0	.0	5,493	04/07/2027	2.A FE
08876#-AA-0	BOSTONIA - WALGREEN'S 6.66 07-2032 - MBS		09/15/2022	Paydown		27,896	27,896	27,895	27,895	.0	.0	.0	.0	.0	27,896	.0	.0	.0	1,239	07/15/2032	2.B
08877#-AA-9	DISTRICT OF COLUMBIA - MBS		09/15/2022	Paydown		58,807	58,816	58,816	58,817	.0	(10)	.0	(10)	.0	58,807	.0	.0	.0	2,546	06/15/2030	1.B
08887#-AA-7	US GOVERNMENT - BUREAU OF INDIAN AFFAIRS		09/15/2022	Paydown		28,972	28,973	28,973	28,973	.0	(1)	.0	(1)	.0	28,972	.0	.0	.0	767	12/15/2032	1.B
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	09/15/2022	Paydown		16,285	16,285	16,285	16,285	.0	.0	.0	.0	.0	16,285	.0	.0	.0	496	12/16/2041	1.G FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
09578#-AA-7	BLUE OCEAN INCOME FUND LP 6.00 09-2028		07/01/2022	Call @ 100.00		4,434,826	4,434,826	4,434,826	3,208,365	.0	.0	.0	.0	.0	4,434,826	.0	.0	.0	251,297	09/14/2028	2.A PL
10638C-AA-0	BABS 2021-RM1 A - CMBS/RMBS		09/25/2022	Paydown		410,253	410,253	391,157	391,396	.0	18,857	.0	18,857	.0	410,253	.0	.0	.0	3,605	10/25/2063	1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS		09/25/2022	Paydown		144,553	144,553	137,708	.0	.0	6,844	.0	6,844	.0	144,553	.0	.0	.0	1,658	02/25/2062	1.A FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	09/20/2022	Paydown		9,940	9,940	9,940	9,940	.0	.0	.0	.0	.0	9,940	.0	.0	.0	345	12/20/2025	1.F FE
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-	C	09/20/2022	Paydown		20,939	20,939	20,751	20,784	.0	156	.0	156	.0	20,939	.0	.0	.0	597	03/20/2033	1.F FE
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		08/15/2022	Paydown		5,548	5,548	5,615	5,950	.0	(402)	.0	(402)	.0	5,548	.0	.0	.0	177	11/15/2032	1.G FE
11135F-BA-8	BROADCOM INC		08/25/2022	PERSHING LLC		198,826	200,000	199,050	199,292	.0	54	.0	54	.0	199,346	.0	(520)	(520)	8,286	04/15/2029	2.C FE
12479R-AF-4	CAUTO 2017-1 A3 - ABS		09/15/2022	Paydown		4,744	4,744	4,744	4,744	.0	.0	.0	.0	.0	4,744	.0	.0	.0	137	04/15/2047	1.E FE
12498@-AA-0	SHORELINE SQUARE, LLC 4.31 08-2043		09/15/2022	Paydown		11,384	11,384	11,384	11,384	.0	.0	.0	.0	.0	11,384	.0	.0	.0	327	08/15/2043	1.E PL
12504@-AA-2	TERRA FUNDING - WAKE FOREST LLC 4.28 06-		09/15/2022	Paydown		10,324	10,324	10,324	10,324	.0	.0	.0	.0	.0	10,324	.0	.0	.0	295	06/15/2045	2.C PL
12510#-AA-2	FAIRFIELD MARRIOTT 4.46 09-2045 - MBS		09/15/2022	Paydown		7,481	7,481	7,481	7,481	.0	.0	.0	.0	.0	7,481	.0	.0	.0	232	09/15/2045	4.C PL
12510H-AC-4	CAUTO 2020-1 A3 - ABS		09/15/2022	Paydown		.172	.172	.172	.172	.0	.0	.0	.0	.0	.172	.0	.0	.0	.4	02/15/2050	1.A FE
12510H-AE-0	CAUTO 2020-1 A5 - ABS		09/15/2022	Paydown		2,931	2,931	2,930	2,930	.0	.1	.0	.1	.0	2,931	.0	.0	.0	68	02/15/2050	1.E FE
12510H-AF-7	CAUTO 2020-1 A6 - ABS		09/15/2022	Paydown		1,875	1,875	1,913	1,913	.0	(32)	.0	(32)	.0	1,875	.0	.0	.0	45	02/15/2050	1.E FE
12537#-AA-1	GENERAL ELECTRIC CO 5.65 12-2023 - MBS		09/10/2022	Paydown		103,474	103,474	103,474	103,474	.0	.0	.0	.0	.0	103,474	.0	.0	.0	3,899	12/10/2023	2.A
12540@-AA-8	SEMPRA ENERGY - MBS		09/10/2022	Paydown		42,051	42,051	42,051	42,051	.0	.0	.0	.0	.0	42,051	.0	.0	.0	1,321	07/10/2040	2.A
125523-AG-5	CIGNA CORP		07/06/2022	Securities		880,871	875,000	874,381	874,664	.0	42	.0	42	.0	874,706	.0	6,165	6,165	23,361	11/15/2025	2.A FE
12553X-AD-5	CIM 2018-INW1 A4 - CMO/RMBS		09/01/2022	Paydown		11,724	11,654	11,724	11,651	.0	73	.0	.73	.0	11,724	.0	.0	.0	289	08/25/2048	1.A
12558*-AA-9	XTO ENERGY - MBS		09/10/2022	Paydown		77,737	77,737	77,737	77,737	.0	.0	.0	.0	.0	77,737	.0	.0	.0	2,093	05/10/2037	1.C S
12598@-AA-9	ROCKWELL COLLINS/UTC - MBS		09/10/2022	Paydown		222,868	222,868	222,868	222,868	.0	(1)	.0	(1)	.0	222,868	.0	.0	.0	6,117	11/10/2031	2.A
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS		08/01/2022	Paydown		2,123	2,123	2,187	2,131	.0	(7)	.0	(7)	.0	2,123	.0	.0	.0	63	07/10/2045	1.A
12644@-AQ-8	CTL TRUST - LOWE'S - MBS		09/15/2022	Paydown		43,399	43,399	43,399	43,399	.0	(1)	.0	(1)	.0	43,399	.0	.0	.0	2,173	07/15/2026	2.A
12644@-CE-3	CTL 2005-5 TRUST - LOWE'S - MBS		09/15/2022	Paydown		72,334	72,334	72,334	72,334	.0	.0	.0	.0	.0	72,334	.0	.0	.0	2,624	11/15/2025	2.A
12644@-CJ-2	CTL 2006-17 TRUST (HOME DEPOT) - MBS		09/15/2022	Paydown		74,340	74,340	74,340	74,340	.0	.0	.0	.0	.0	74,340	.0	.0	.0	3,094	01/15/2032	1.F
12644@-CN-3	CTL 2007-18 TRUST - CVS - MBS		09/10/2022	Paydown		117,548	117,548	118,629	117,991	.0	(443)	.0	(443)	.0	117,548	.0	.0	.0	5,182	07/10/2029	2.B
12647#-AB-6	WALGREEN'S - MBS		09/15/2022	Paydown		26,943	26,943	26,943	26,943	.0	.0	.0	.0	.0	26,943	.0	.0	.0	1,129	10/15/2032	2.B
126650-CX-6	CVS HEALTH CORP		07/07/2022	INC.		1,610,264	1,620,000	1,597,223	1,604,631	.0	1,108	.0	1,108	.0	1,605,739	.0	4,525	4,525	54,761	03/25/2028	2.B FE
12667F-AQ-8	CWALT 2004-2CB 1A9 - CMO/RMBS		08/23/2022	Various		560,336	553,047	553,047	551,720	.0	(13)	.0	(13)	.0	551,706	.0	8,630	8,630	23,248	03/25/2034	1.A FM
12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS		09/01/2022	Paydown		16,084	16,084	15,843	15,842	.0	.0	.0	.0	.0	16,084	.0	.0	.0	649	11/25/2034	1.A FM
12667F-YL-3	CWALT 2004-28CB 2A4 - CMO/RMBS		09/01/2022	Paydown		9,789	9,789	9,806	9,285	.0	504	.0	504	.0	9,789	.0	.0	.0	325	01/25/2035	1.D FM
12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS		09/01/2022	Paydown		8,554	8,554	6,790	6,230	.0	2,324	.0	2,324	.0	8,554	.0	.0	.0	320	12/25/2035	1.D FM
12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS		09/01/2022	Paydown		3,095	3,167	2,485	3,875	.0	(779)	.0	(779)	.0	3,095	.0	.0	.0	116	12/25/2035	5.B FM
12684@-AA-4	REGULUS SOLAR		07/15/2022	Paydown		134,512	134,512	134,512	134,512	.0	(1)	.0	(1)	.0	134,512	.0	.0	.0	4,378	10/15/2034	1.E PL
12690@-AA-6	STATE OF OREGON - MBS		09/25/2022	Paydown		66,909	66,909	66,909	66,910	.0	.0	.0	.0	.0	66,909	.0	.0	.0	1,530	02/25/2031	1.C
12692*-AA-6	HARBOR REGIONAL - MBS		09/15/2022	Paydown		22,064	22,064	22,064	22,064	.0	.0	.0	.0	.0	22,064	.0	.0	.0	658	11/15/2039	1.F
12696@-AA-0	PB NUTCLIFF MED, LLC 4.0649 12-2041 - MBS		09/15/2022	Paydown		37,882	37,882	39,019	38,826	.0	(944)	.0	(944)	.0	37,882	.0	.0	.0	1,027	12/15/2041	1.F
12697#-AA-7	THORTON'S, INC. - MBS		07/15/2022	Paydown		14,743	14,743	14,743	14,743	.0	.0	.0	.0	.0	14,743	.0	.0	.0	392	03/15/2042	1.F
12697#-AA-7	THORTON'S, INC. - MBS		09/15/2022	Paydown		29,653	29,654	29,654	29,654	.0	.0	.0	.0	.0	29,653	.0	.0	.0	958	03/15/2042	1.D PL
12712@-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		09/20/2022	Paydown		10,162	10,162	10,466	10,456	.0	(295)	.0	(295)	.0	10,162	.0	.0	.0	336	04/20/2064	1.F
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376		09/15/2022	Paydown		19,642	19,642	19,642	19,642	.0	.0	.0	.0	.0	19,642	.0	.0	.0	442	08/15/2040	1.B
12720@-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376		09/15/2022	Paydown		39,856	39,856	39,856	39,856	.0	.0	.0	.0	.0	39,856	.0	.0	.0	897	08/15/2035	1.B
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.71 01-2032		07/15/2022	Paydown		133,190	133,190	133,190	133,193	.0	(4)	.0	(4)	.0	133,190	.0	.0	.0	7,605	01/15/2032	2.B PL
13466*-AA-8	CAMPUSPARC LP 5.138 12-2043		09/30/2022	Paydown		8,333	8,333	8,333	8,333	.0	.0	.0	.0	.0	8,333	.0	.0	.0	428	12/31/2043	2.B PL
14066A-AA-7	CPMRK 2006A A1 - RMBS		07/10/2022	Paydown		41,812	41,812	41,386	41,475	.0	337	.0	337	.0	41,812	.0	.0	.0	2,570	07/10/2051	1.G
14066E-AA-9	CPMRK 2006A 6A - ABS/RMBS		09/10/2022	Paydown		56,746	57,200	57,099	56,746	.0	(353)	.0	(353)	.0	56,746	.0	.0	.0	2,299	05/10/2051	1.E
14855J-AB-1	CLAST 161 A - ABS		09/15/2022	Paydown		269,536	269,536	269,458	269,488	.0	49	.0	49	.0	269,536	.0	.0	.0	8,007	08/15/2041	1.G FE
14888@-AA-4	BROOKFIELD - SIDNEY A. MURRAY JR. CATALY		09/30/2022	Paydown		51,469	51,469	51,469	51,469	.0	.0	.0	.0	.0	51,469	.0	.0	.0	1,032	11/30/2029	2.C PL
152314-EL-0	CXHE 2002-A AF6 - RMBS		09/01/2022	Paydown		391	391	386	389	.0	2	.0	2	.0	391	.0	.0	.0	17	01/25/2032	1.A FM
15722*-AA-3	NATIONAL OILWELL VARCO 4.835 01-2041 - M		09/10/2022	Paydown		26,013	26,013	26,013	26,013	.0	.0	.0	.0	.0	26,013	.0	.0	.0	880	01/10/2041	2.B
15722@-AA-1	CGA HUNTSVILLE VA CLINIC LEASE-BACKED PA		09/10/2022	Paydown		141,870	141,870	141,870	141,870	.0	.0	.0	.0	.0	141,870	.0	.0	.0	4,231	05/10/2035	1.B
15724@-AA-9	DISTRICT OF COLUMBIA - MBS		09/10/2022	Paydown		76,855	76,856	76,856	76,856	.0	.0	.0	.0	.0	76,855	.0	.0	.0	2,127	02/10/2036	1.B
157507-AC-8	CHALET NAVY PROPERTIES, LP		09/15/2022	Paydown		371,482	371,482	410,487	377,410	.0	(5,929)	.0	(5,929)	.0	371,482	.0	.0	.0	28,018	03/15/2024	1.D FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
184692-AA-8	CLEARBRIDGE MLP & MIDSTREAM FUND INC 4.0		07/12/2022	Maturity @ 100.00		908,472	908,472	908,472	908,472	.0	.0	.0	.0	.0	908,472	.0	.0	.0	62,079	07/12/2022	1.A FE
20030N-CT-6	COMCAST CORP		07/07/2022	PERSHING LLC		250,935	250,000	249,875	249,918	.0	.5	.0	.5	.0	249,923	.0	1,012	1,012	7,580	10/15/2028	1.G FE
200340-AQ-0	COMERICA INC		07/06/2022	PERSHING LLC		491,525	500,000	498,900	499,534	.0	.49	.0	.49	.0	499,583	.0	(8,058)	(8,058)	18,261	07/22/2026	2.B FE
20267U-AA-7	CBSLT 2016-B A1 - ABS		09/25/2022	Paydown		3,088	3,088	3,087	3,087	.0	.1	.0	.1	.0	3,088	.0	.0	.0	.56	10/25/2040	1.A FE
20268K-AA-8	CBSLT 2017-B-GS A1 - ABS		09/25/2022	Paydown		2,000	2,000	2,000	2,000	.0	.1	.0	.1	.0	2,000	.0	.0	.0	.36	09/25/2042	1.A FE
20453K-AA-3	PNC BANK NATIONAL ASSOCIATION		07/07/2022	PERSHING LLC		495,210	500,000	473,830	488,502	.0	1,699	.0	1,699	.0	490,201	.0	5,009	5,009	14,424	04/10/2025	1.G FE
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC 5.30 07		07/01/2022	Paydown		18,477	18,477	18,477	18,477	.0	.0	.0	.0	.0	18,477	.0	.0	.0	.979	07/01/2050	3.B
222678-AA-5	COURT STREET ASSOCIATES, LP 3.20 04-2030		09/15/2022	Paydown		281,996	281,996	281,996	281,996	.0	.0	.0	.0	.0	281,996	.0	.0	.0	6,017	04/15/2030	1.B
22538*-AA-9	LEGG MASON MORTGAGE CAPITAL TRUST - 2005		09/05/2022	Paydown		109,723	109,722	109,722	109,722	.0	.1	.0	.1	.0	109,723	.0	.0	.0	4,105	02/05/2027	1.F
22541Q-MA-7	CSFB 2003-19 1A4 - CMO/RMBS		09/01/2022	Paydown		4,541	4,541	4,541	4,559	.0	(18)	.0	(18)	.0	4,541	.0	.0	.0	.159	07/25/2031	1.A FM
22574Q-AA-7	Crescent Direct Lending Fund III Note Fe		07/01/2022	Direct		3,074,715	3,075,142	3,075,172	2,465,689	.0	(11)	.0	(11)	.0	3,075,182	.0	(467)	(467)	19,339	01/29/2031	2.B PL
22822V-AH-4	CROWN CASTLE INC		08/25/2022	GOLDMAN		1,926,260	2,000,000	1,866,140	1,911,122	.0	9,144	.0	9,144	.0	1,920,266	.0	5,994	5,994	72,594	09/01/2027	2.C FE
22944@-AB-7	CTL-2008-3 YALE NEW HAVEN HOSPITAL - MBS		09/15/2022	Paydown		37,824	37,824	37,824	37,824	.0	.0	.0	.0	.0	37,824	.0	.0	.0	1,713	01/15/2030	1.D
22944@-AC-5	CTL-2008 YALE NEW HAVEN HOSPITAL - MBS		09/15/2022	Paydown		28,981	28,982	28,982	28,982	.0	.0	.0	.0	.0	28,981	.0	.0	.0	1,349	01/15/2030	1.D
22946@-AA-7	CTL 2010-6 LOWE'S TUCSON, ARIZONA - MBS		09/15/2022	Paydown		59,983	59,983	59,983	59,983	.0	.0	.0	.0	.0	59,983	.0	.0	.0	2,280	10/15/2026	2.A
22948@-AA-5	CTL 2010-12 TRUST METHODIST HOSPITAL OF		09/15/2022	Paydown		39,798	39,798	39,798	39,798	.0	.0	.0	.0	.0	39,798	.0	.0	.0	1,508	10/15/2030	1.D
22956*-AA-6	M&T BANK, N.A. - MBS		09/15/2022	Paydown		35,886	35,886	35,886	35,886	.0	.0	.0	.0	.0	35,886	.0	.0	.0	.988	05/15/2030	1.G
22958*-AA-4	HOME DEPOT CTL 3.89 01-2039 - MBS		09/15/2022	Paydown		20,540	20,540	20,540	20,540	.0	.0	.0	.0	.0	20,540	.0	.0	.0	.533	01/15/2039	1.F
22960*-AA-6	FAIRFAX COUNTY BOARD OF EDUCATION - MBS		09/15/2022	Paydown		63,143	63,143	63,143	63,143	.0	.0	.0	.0	.0	63,143	.0	.0	.0	1,942	11/15/2032	1.B
22960*-AA-0	OCHSNER CLINIC FOUNDATION 5.26 12-2028 -		09/15/2022	Paydown		155,088	155,088	155,088	155,089	.0	.0	.0	.0	.0	155,088	.0	.0	.0	5,440	12/15/2028	1.G
22960@-AA-8	TEXAS A&M - MBS		09/15/2022	Paydown		66,595	66,595	66,595	66,595	.0	.0	.0	.0	.0	66,595	.0	.0	.0	2,050	12/15/2034	1.B
22963@-AA-5	CTL 2014-03 (TEXAS A&M) TRUST - MBS		09/15/2022	Paydown		20,489	20,489	20,489	20,489	.0	.0	.0	.0	.0	20,489	.0	.0	.0	.611	11/15/2034	1.B
22966@-AA-2	UNIVERSITY OF DAYTON LEASE 3.98 12-2026		09/17/2022	Paydown		256,229	256,229	263,105	259,377	.0	(3,148)	.0	(3,148)	.0	256,229	.0	.0	.0	7,659	12/17/2026	1.F
22967*-AA-3	STATE OF MICHIGAN - MBS		09/15/2022	Paydown		46,153	46,154	47,538	47,079	.0	(926)	.0	(926)	.0	46,153	.0	.0	.0	1,477	10/15/2034	1.B
22967@-AA-1	CTL 2014-4 TRUST (FEDERAL EXPRESS, SALT		09/15/2022	Paydown		47,737	47,737	47,737	47,737	.0	.0	.0	.0	.0	47,737	.0	.0	.0	1,242	01/15/2040	2.B
22969@-AA-9	MISSION HEALTH, TKC MEDICAL PARK, LLC 3.		09/15/2022	Paydown		46,413	46,413	47,704	47,279	.0	(865)	.0	(865)	.0	46,413	.0	.0	.0	1,182	04/15/2034	1.D
22970*-AA-8	TRT LEASECO, LLC (BURLINGTON NORTHERN S		09/15/2022	Paydown		31,821	31,821	31,821	31,821	.0	.0	.0	.0	.0	31,821	.0	.0	.0	.864	05/15/2034	1.D PL
22970@-AA-6	CONAGRA FOODS-CRIC CAG OMAHA 9 LLC 5.07		09/30/2022	Paydown		14,713	14,713	14,693	14,693	.0	.20	.0	.20	.0	14,713	.0	.0	.0	.500	06/30/2037	2.C
22975*-AA-9	HOSPITAL SISTERS HEALTH SYSTEMS - MBS		09/25/2022	Paydown		25,065	25,302	25,302	25,302	.0	(237)	.0	(237)	.0	25,065	.0	.0	.0	.835	09/25/2042	1.E
22975*-AA-3	SETZER PROPERTIES BLUEGRASS IV, LLC SR S		09/18/2022	Paydown		32,480	32,480	33,445	33,294	.0	(814)	.0	(814)	.0	32,480	.0	.0	.0	.838	04/18/2046	1.F
22976*-AA-8	DOW CHEMICAL 4.01 10-2036 - MBS		09/15/2022	Paydown		65,389	65,389	65,389	65,389	.0	.0	.0	.0	.0	65,389	.0	.0	.0	1,749	10/15/2036	2.B
22976@-AA-0	EMORY UNIV AND GEORGIA TECH SERIES E 3.5		09/15/2022	Paydown		44,524	44,524	44,524	44,524	.0	.0	.0	.0	.0	44,524	.0	.0	.0	1,064	06/15/2045	1.C
22976@-AB-8	EMORY UNIV AND GEORGIA TECH SERIES G 3.5		09/15/2022	Paydown		44,524	44,524	44,524	44,524	.0	.0	.0	.0	.0	44,524	.0	.0	.0	1,064	06/15/2045	1.B
22981*-AA-1	EL CAMINO HOSPITAL - MBS		09/15/2022	Paydown		32,881	32,881	34,298	33,937	.0	(1,056)	.0	(1,056)	.0	32,881	.0	.0	.0	.998	08/15/2032	1.E
22984*-AA-2	NORTH SHORE LONG ISLAND JEWISH HOSPITAL		09/15/2022	Paydown		9,640	9,640	9,640	9,640	.0	.0	.0	.0	.0	9,640	.0	.0	.0	.276	04/15/2045	1.G
23108*-AA-7	CUNA Mutual Insurance Society		07/31/2022	Paydown		636,364	636,364	636,364	636,364	.0	.0	.0	.0	.0	636,364	.0	.0	.0	54,091	07/08/2030	1.D Z
23156*-AA-8	CTL CEDAR CROSSING TX - NATIONAL OILWELL		09/30/2022	Paydown		191,248	191,248	191,248	191,267	.0	(19)	.0	(19)	.0	191,248	.0	.0	.0	7,347	04/30/2031	2.C
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.		07/01/2022	Direct		4,633,954	4,633,954	4,633,954	4,531,223	.0	.0	.0	.0	.0	4,633,972	.0	(18)	(18)	169,002	04/15/2028	1.F PL
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.		07/01/2022	Direct		360,419	360,419	360,418	352,428	.0	.0	.0	.0	.0	360,420	.0	(1)	(1)	13,145	04/15/2028	2.B PL
23304@-AF-8	DNKN 2017-1 A11 - RMBS		08/20/2022	Paydown		9,375	9,375	9,375	9,375	.0	.0	.0	.0	.0	9,375	.0	.0	.0	.283	11/20/2047	2.B FE
23304@-AK-7	DNKN 2019-1 A22 - RMBS		08/20/2022	Paydown		11,250	11,250	11,250	11,250	.0	.0	.0	.0	.0	11,250	.0	.0	.0	.339	05/20/2049	2.B FE
23304@-AQ-4	DNKN 211 A22 - RMBS		08/20/2022	Paydown		8,750	8,750	8,750	8,750	.0	.0	.0	.0	.0	8,750	.0	.0	.0	.181	11/20/2051	2.B FE
23317*-AA-8	DULLES DISCOVERY IV 3.721 JUL-2029		09/15/2022	Paydown		33,412	33,412	33,412	33,412	.0	.0	.0	.0	.0	33,412	.0	.0	.0	.829	07/15/2029	1.B
23317*-AC-4	Dulles Discovery IV		09/05/2022	Paydown		30,453	30,453	30,453	30,453	.0	.0	.0	.0	.0	30,453	.0	.0	.0	.721	09/05/2033	1.B
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.42 03-2043		09/30/2022	Paydown		16,667	16,667	16,667	16,667	.0	.0	.0	.0	.0	16,667	.0	.0	.0	.428	03/30/2043	1.G
24715@-AA-2	DELOITTE LLP 6.73 08-2023		08/23/2022	Call @ 100.00		545,455	545,455	545,455	545,455	.0	.0	.0	.0	.0	545,455	.0	.0	.0	.36	08/20/2023	1.F
25087*-AH-6	DETROIT INTERNATIONAL BRIDGE CO 5.34 11-		09/02/2022	Paydown		236,254	236,254	236,254	236,254	.0	.0	.0	.0	.0	236,254	.0	.0	.0	8,411	11/02/2023	2.A PL
251510-ML-4	DBALT 2006-AB1 A3 - RMBS		09/01/2022	Paydown		62,686	62,686	62,687	62,386	.0	.300	.0	.300	.0	62,686	.0	.0	.0	1,914	02/25/2036	1.A FM
25256L-AC-5	DIMND 2018-1 B - CDO	C.	07/22/2022	Paydown		6,109	6,109	6,109	6,092	.0	.16	.0	.16	.0	6,109	.0	.0	.0	.107	07/22/2030	1.A FE
25512@-AA-4	Diversified ABS Phase IV LLC - ABS		09/28/2022	Paydown		621,357	621,357	621,357	.0	.0	.0	.0	.0	.0	621,357	.0	.0	.0	10,655	03/02/2037	2.B FE
25512@-AB-5	DEC 1 A - ABS		09/28/2022	Paydown		1,000,958	1,000,958	1,000,958	.0	.0	.0	.0	.0	.0	1,000,958	.0	.0	.0	13,748	05/28/2039	2.B FE
25755T-AH-3	DPABS 2017-1 A23 - ABS		07/25/2022	Paydown		2,500	2,500	2,559	2,549	.0	(49)	.0	(49)	.0	2,500	.0	.0	.0	.77	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		07/25/2022	Paydown		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.309	07/27/2048	2.A FE
25755T-AP-5	DOMINO 2021-1 A11 - RMBS		07/25/2022	Paydown		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	.236	04/25/2051	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
39678W-AA-6	GCSP 51 A - CMBS/CMO/RMBS		09/25/2022	Paydown		11,198	15,945	15,788	15,979	.0	(4,781)	.0	(4,781)	.0	11,198	.0	.0	.0	.473	.09/25/2034	1.A FM
39948P-AA-5	TERRA HOSPITALITY - GIANT LLC 4.948698 1		09/15/2022	Paydown		.458	.458	.458	.458	.0	.0	.0	.0	.0	.458	.0	.0	.0	.15	.11/15/2052	1.G PL
39951F-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		09/15/2022	Paydown		.928	.928	.928	.928	.0	.0	.0	.0	.0	.928	.0	.0	.0	.28	.02/15/2051	2.A PL
40054F-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		07/01/2022	Direct		2,033,424	2,033,424	2,033,424	1,843,232	.0	.0	.0	.0	.0	2,033,424	.0	.0	.0	13,739	.10/10/2029	2.A PL
40867F-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		09/10/2022	Paydown		19,718	19,718	19,718	19,718	.0	.0	.0	.0	.0	19,718	.0	.0	.0	.561	.08/10/2042	1.E
42150H-AA-6	Hazel LX2 LLC/TPC LX2 LC/Beckhorn Family		09/05/2022	Paydown		86,612	86,663	11,160	.0	.0	75,452	.0	75,452	.0	86,612	.0	.0	.0	4,238	.04/05/2023	1.D Z
42770W-AA-7	HERO 2016-2 A - ABS		09/20/2022	Paydown		111,538	111,538	111,538	111,327	.0	.211	.0	.211	.0	111,538	.0	.0	.0	3,571	.09/20/2041	1.A FE
42770X-AA-5	HERO 163A A1 - ABS		09/20/2022	Paydown		53,881	53,881	53,876	53,870	.0	.11	.0	.11	.0	53,881	.0	.0	.0	1,574	.09/20/2042	1.A FE
43512F-AA-9	HOLLADAY PROPERTIES GRAND PARK SPORTS I		07/15/2022	Paydown		84,443	84,443	84,443	84,169	.0	.274	.0	.274	.0	84,443	.0	.0	.0	3,800	.07/15/2041	1.B
43711H-AA-6	CTL 2006-17 TRUST (HOME DEPOT, NH) - MBS		09/15/2022	Paydown		34,229	33,528	33,528	33,837	.0	.392	.0	.392	.0	34,229	.0	.0	.0	1,197	.08/15/2035	1.F
440405-AE-8	HORZN 181 A - ABS		09/15/2022	Paydown		12,247	12,247	12,225	12,230	.0	.17	.0	.17	.0	12,247	.0	.0	.0	.376	.12/15/2038	2.A FE
44040H-AA-0	HORZN 2019 A - ABS		09/15/2022	Paydown		32,431	32,431	32,431	32,431	.0	.0	.0	.0	.0	32,431	.0	.0	.0	.829	.07/15/2039	2.B FE
44040J-AA-6	HORZN 2019-2 A - ABS	C	09/15/2022	Paydown		103,534	103,534	103,531	103,532	.0	.2	.0	.2	.0	103,534	.0	.0	.0	2,391	.11/15/2039	2.A FE
44107F-AA-4	SOUTH BROWARD HOSPITAL - MBS		09/15/2022	Paydown		106,407	106,407	106,407	106,407	.0	.0	.0	.0	.0	106,407	.0	.0	.0	3,981	.06/15/2025	1.D
44107F-AB-2	SOUTH BROWARD HOSPITAL - MBS		09/15/2022	Paydown		20,713	20,713	20,713	20,713	.0	.0	.0	.0	.0	20,713	.0	.0	.0	.829	.06/15/2025	1.D
44329H-AB-0	FALCON GROUP/ PATRIOT FAMILY HSG		09/15/2022	Paydown		35,753	35,753	35,753	35,753	.0	.0	.0	.0	.0	35,753	.0	.0	.0	1,974	.09/15/2032	1.C FE
44329H-AR-5	FALCON GROUP/ MOODY FAMILY HSG		09/15/2022	Direct		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	1,785	.09/15/2053	1.D FE
44416F-AB-2	HUDSON TRANSMISSION PARTNERS LLC 4.42 05		08/31/2022	Paydown		35,357	35,357	35,188	35,250	.0	.107	.0	.107	.0	35,357	.0	.0	.0	1,172	.05/31/2033	2.A PL
44919F-AC-2	I 595 Express LLC		09/30/2022	Paydown		12,348	12,348	12,348	12,348	.0	.0	.0	.0	.0	12,348	.0	.0	.0	.499	.12/31/2031	1.F PL
449670-CP-1	IMCHE 1997-3 A6 - RMBS		09/01/2022	Paydown		9,191	9,191	9,099	9,150	.0	.40	.0	.40	.0	9,191	.0	.0	.0	.386	.08/20/2028	1.A FM
45254N-JW-8	IIM 2004-6 2A - RMBS		08/23/2022	Various		206,880	202,864	192,886	190,982	.0	3,184	.0	3,184	.0	193,756	.0	13,124	13,124	6,758	.10/25/2034	1.A FM
45323F-AA-9	NUEVA ERA PIPELINE	C	07/01/2022	Paydown		60,315	60,315	60,315	60,315	.0	.0	.0	.0	.0	60,315	.0	.0	.0	3,649	.01/01/2043	2.C PL
45605P-AK-4	INDPRF 2016-2 NT - ABS		07/15/2022	Paydown		160,730	160,730	160,730	160,730	.0	.0	.0	.0	.0	160,730	.0	.0	.0	5,644	.04/15/2023	2.B FE
46591T-AQ-7	JPMIT 202 A7A - CMO/RMBS		09/01/2022	Paydown		10,150	10,150	10,434	10,464	.0	(314)	.0	(314)	.0	10,150	.0	.0	.0	.188	.07/25/2050	1.A
46592E-AC-0	JPMIT 2021-1 A3 - CMO/RMBS		09/01/2022	Paydown		3,518	3,518	3,661	3,692	.0	(174)	.0	(174)	.0	3,518	.0	.0	.0	.60	.06/26/2051	1.A
46592K-AC-6	JPMIT 2021-3 A3 - CMO/RMBS		09/01/2022	Paydown		2,932	2,932	3,025	3,025	.0	(93)	.0	(93)	.0	2,932	.0	.0	.0	.50	.07/25/2051	1.A
46592N-AC-0	JPMIT 217 A3 - CMO/RMBS		09/01/2022	Paydown		6,873	6,873	6,988	6,986	.0	(113)	.0	(113)	.0	6,873	.0	.0	.0	.113	.11/27/2051	1.A
46592W-AF-3	JPMIT 2112 A4 - CMO/RMBS		09/01/2022	Paydown		11,744	11,744	11,940	11,939	.0	(195)	.0	(195)	.0	11,744	.0	.0	.0	.194	.02/25/2052	1.A
46616M-AB-6	HENDR 2010-3 B - RMBS		09/15/2022	Paydown		14,775	14,775	14,775	14,775	.0	.0	.0	.0	.0	14,775	.0	.0	.0	.661	.12/15/2050	1.A FE
46620J-AA-9	HENDR 171 A - RMBS		09/15/2022	Paydown		39,436	39,436	39,405	39,404	.0	.32	.0	.32	.0	39,436	.0	.0	.0	1,012	.08/16/2060	1.A FE
46620V-AA-2	HENDR 172 A - RMBS		09/15/2022	Paydown		11,172	10,716	10,766	10,766	.0	.405	.0	.405	.0	11,172	.0	.0	.0	.268	.09/15/2072	1.A FE
46620V-AB-0	HENDR 172 B - RMBS		09/15/2022	Paydown		23,764	23,764	23,751	23,753	.0	.10	.0	.10	.0	23,764	.0	.0	.0	.717	.09/17/2074	2.C FE
46651N-AA-2	JOLAR 2019-1 A - ABS	C	09/15/2022	Paydown		65,553	65,553	64,881	64,902	.0	.651	.0	.651	.0	65,553	.0	.0	.0	1,694	.04/15/2044	2.A FE
46651X-AK-8	JPMIT 2020-1 A5A - CMO/RMBS		09/01/2022	Paydown		8,277	8,277	8,461	8,431	.0	(153)	.0	(153)	.0	8,277	.0	.0	.0	.154	.06/27/2050	1.A
46654A-AF-6	JPMIT 2110 A4 - CMO/RMBS		09/01/2022	Paydown		7,311	7,311	7,489	7,488	.0	(177)	.0	(177)	.0	7,311	.0	.0	.0	.117	.12/25/2051	1.A
46654U-AB-1	JPMIT 223 A2 - CMO/RMBS		09/25/2022	Paydown		9,106	9,106	8,683	.0	.0	.423	.0	.423	.0	9,106	.0	.0	.0	.114	.08/26/2052	1.A FE
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS		09/25/2022	Paydown		9,599	9,599	9,308	.0	.0	.291	.0	.291	.0	9,599	.0	.0	.0	.142	.07/25/2052	1.A FE
46655D-AB-8	JPMIT 222 A2 - CMO/RMBS		09/25/2022	Paydown		3,760	3,760	3,677	.0	.0	.83	.0	.83	.0	3,760	.0	.0	.0	.55	.08/25/2052	1.A FE
46658F-AA-2	DALLAS TX - MBS		09/15/2022	Paydown		27,741	27,741	28,469	28,377	.0	(636)	.0	(636)	.0	27,741	.0	.0	.0	.820	.12/15/2045	1.E
46671H-AA-7	JRD HOLDINGS SECURED TRUST 2021 A1 LEASE		09/15/2022	Paydown		646	646	646	646	.0	.0	.0	.0	.0	646	.0	.0	.0	.13	.01/15/2041	2.B
470170-AB-7	JMVR 2015-1 NTS - ABS		07/08/2022	Maturity @ 100.00		114,452	114,452	125,006	116,682	.0	(2,230)	.0	(2,230)	.0	114,452	.0	.0	.0	5,043	.07/08/2022	2.C FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LIM	C	07/05/2022	Paydown		68,672	68,672	68,672	68,672	.0	.0	.0	.0	.0	68,672	.0	.0	.0	2,897	.01/08/2027	2.C FE
47233J-AG-3	JEFFERIES GROUP LLC		08/25/2022	PERSHING LLC		550,341	550,000	546,733	548,179	.0	.214	.0	.214	.0	548,393	.0	1,948	1,948	29,935	.01/15/2027	2.B FE
47659H-AA-1	JERSEY CITY, NJ 4.85 11-2045 - MBS		09/15/2022	Paydown		7,528	7,528	7,600	7,593	.0	(65)	.0	(65)	.0	7,528	.0	.0	.0	.244	.11/15/2045	1.D
47665H-AA-3	JERSEY CITY MUNICIPAL, LLC 4.41 09-2042		09/15/2022	Paydown		3,286	3,319	3,319	3,313	.0	(27)	.0	(27)	.0	3,286	.0	.0	.0	.97	.09/15/2042	1.D
47715F-AA-5	JETBLUE - ABS		09/05/2022	Paydown		317,113	317,113	317,113	317,120	.0	.8	.0	.8	.0	317,113	.0	.0	.0	9,286	.03/05/2023	1.E FE
48239H-AE-0	RIVERSIDE HEALTH SYSTEM 6.32 10-2032 - M		09/15/2022	Paydown		107,588	107,588	107,588	107,588	.0	(1)	.0	(1)	.0	107,588	.0	.0	.0	4,535	.10/15/2032	1.F
48239H-AG-5	RIVERSIDE HEALTH SYSTEM 6.97 06-2034 - M		09/15/2022	Paydown		49,479	49,479	49,479	49,480	.0	.0	.0	.0	.0	49,479	.0	.0	.0	2,300	.06/15/2034	1.F
48239H-AK-6	RIVERSIDE HEALTH SYSTEM 8.25 03-2034 - M		09/10/2022	Paydown		19,290	19,290	19,290	19,290	.0	.0	.0	.0	.0	19,290	.0	.0	.0	1,062	.03/10/2034	1.F
48244X-AA-0	KDAC 2017-1 A - ABS	C	09/15/2022	Paydown		195,355	195,355	195,348	195,348	.0	.6	.0	.6	.0	195,355	.0	.0	.0	5,656	.12/15/2042	3.C FE
48262F-AA-0	VEYRON/KOP I PARTNERS, LLC 3.72 12-2034		09/15/2022	Paydown		21,637	19,537	19,537	19,537	.0	2,100	.0	2,100	.0	21,637	.0	.0	.0	.485	.12/31/2034	2.B
48262H-AA-8	Veyron/KOP US Funding, LLC		09/15/2022	Paydown		19,084	19,084	19,084	19,084	.0	.0	.0	.0	.0	19,084	.0	.0	.0	.377	.12/31/2036	2.B Z
496902-AN-7	KINROSS GOLD CORP	C	08/03/2022	MARKETAXESS		1,429,694	1,400,000	1,400,877	1,400,335	.0	(88)	.0	(88)	.0	1,400,248	.0	29,447	29,447	74,044	.03/15/2024	2.C FE
49727H-AB-3	KIRBY CORPORATION 4.41 03-2042 - MBS		09/15/2022	Paydown		41,570	41,570	41,570	41,570	.0	.0	.0	.0	.0	41,570	.0	.0	.0	1,223	.03/15/2042	2.C

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
50200X-AA-8	LCSS 18A A - ABS		09/15/2022	Paydown		41,313	41,313	41,313	41,313	.0	.0	.0	.0	.0	41,313	.0	.0	.0	1,261	12/15/2062	1.D Z
524670-BJ-3	LEGG MASON MTG CAP - MBS		09/01/2022	Paydown		61,805	61,805	61,805	61,805	.0	.0	.0	.0	.0	61,805	.0	.0	.0	2,279	04/01/2028	2.B
526602-AB-3	LEONARD WOOD FAMILY COMMUNITIES LLC		06/16/2022	Call @ 100.00		.0	(196,857)	(194,721)	(196,088)	.0	.0	(38)	(38)	.0	(196,126)	.0	196,126	196,126	(5,160)	07/15/2030	2.A FE
534187-BD-0	LINCOLN NATIONAL CORP		07/06/2022	PERSHING LLC		396,588	395,000	391,801	394,381	.0	187	.0	187	.0	394,568	.0	2,020	2,020	13,474	09/01/2023	2.A FE
534187-BF-5	LINCOLN NATIONAL CORP		07/06/2022	CREDIT SUISSE SECURITIES (USA)		1,360,940	1,400,000	1,398,348	1,399,003	.0	79	.0	79	.0	1,399,082	.0	(38,142)	(38,142)	41,728	12/12/2026	2.A FE
53946J-AC-8	LNCR 2019-GRE2 AS - CMBS	C	08/15/2022	Paydown		111,004	111,004	98,460	108,453	.0	2,551	.0	2,551	.0	111,004	.0	.0	.0	1,647	05/15/2036	1.A FE
53946J-AC-8	LNCR 2019-GRE2 AS - CMBS	C	09/15/2022	Paydown		6,267	6,267	5,559	6,123	.0	144	.0	144	.0	6,267	.0	.0	.0	114	05/15/2036	1.A FE
54143M-AA-4	AMZN 1 A1C - CMBS		08/10/2022	Paydown		6,978	6,978	6,978	6,978	.0	.0	.0	.0	.0	6,978	.0	.0	.0	123	10/10/2042	1.D FE
55281Q-AE-6	MOFCLO VIII COM - CDO		07/18/2022	Paydown		420,769	(31,753)	(31,721)	411,087	.0	9,864	.0	9,864	.0	420,951	.0	(182)	(182)	(9,382)	07/18/2030	2.A
55311Q-AA-5	MK Lease Trust Series 2005-1 - MBS		09/15/2022	Paydown		78,245	78,245	79,695	78,657	.0	(412)	.0	(412)	.0	78,245	.0	.0	.0	3,473	05/15/2025	1.B
55323#-AA-8	MK LEASE TRUST - MBS		09/15/2022	Paydown		561,886	561,886	561,886	561,887	.0	(1)	.0	(1)	.0	561,886	.0	.0	.0	24,360	01/15/2024	2.C
55323#-AB-6	MK LEASE TRUST SERIES 2003-1 - MBS		09/15/2022	Paydown		4,515	4,515	4,515	4,515	.0	.0	.0	.0	.0	4,515	.0	.0	.0	247	01/15/2024	2.C
55323#-AA-0	MK LEASE TRUST (CVS QUEENS) - MBS		09/15/2022	Paydown		41,885	41,886	42,505	42,066	.0	(180)	.0	(180)	.0	41,885	.0	.0	.0	1,800	11/15/2028	2.B
55336V-AG-5	MPLX LP		08/25/2022	GOLDMAN		591,856	585,000	594,855	588,838	.0	(896)	.0	(896)	.0	587,942	.0	3,915	3,915	21,231	12/01/2024	2.B FE
553710-AA-1	ROPER ST. FRANCIS 4.22 03-2038 - MBS		09/15/2022	Paydown		54,321	54,321	54,321	54,321	.0	.0	.0	.0	.0	54,321	.0	.0	.0	1,529	03/15/2038	1.G
55446M-AA-5	MAACH 1 A - ABS	C	09/15/2022	Paydown		17,169	17,169	17,168	17,168	.0	1	.0	1	.0	17,169	.0	.0	.0	408	10/15/2039	1.G FE
55646#-AA-8	MADERA COUNTY CA - MBS		09/15/2022	Paydown		46,536	46,536	47,000	46,955	.0	(419)	.0	(419)	.0	46,536	.0	.0	.0	1,480	10/15/2044	1.D
55646#-AA-0	MADERA COUNTY CA - MBS		09/15/2022	Paydown		21,294	21,294	21,498	21,294	.0	(194)	.0	(194)	.0	21,294	.0	.0	.0	673	01/15/2050	1.D
564759-M*-6	LEGG MASON CAPITAL CORP - MBS		09/15/2022	Paydown		272,060	272,060	272,060	272,061	.0	(1)	.0	(1)	.0	272,060	.0	.0	.0	10,161	03/15/2030	1.F
56564R-AA-8	MAPSL 2018-1 A - ABS	C	09/15/2022	Paydown		30,333	30,333	30,332	30,333	.0	.0	.0	.0	.0	30,333	.0	.0	.0	865	05/15/2043	2.A FE
576435-AT-8	MASTRT 2004-3 A - CMO/RMBS		08/01/2022	Paydown		909	1,513	356	1,008	2,085	(2,184)	.0	(99)	.0	909	.0	.0	.0	127	05/25/2034	1.D FM
58013M-EZ-3	MCDONALD'S CORP		07/07/2022	INC.		1,160,063	1,150,000	1,146,309	1,147,165	.0	75	.0	75	.0	1,147,240	.0	12,822	12,822	31,379	12/09/2035	2.A FE
59010R-AA-2	MRLN 2016-1 A - ABS	D	09/15/2022	Paydown		2,593	2,593	2,493	2,554	.0	39	.0	39	.0	2,593	.0	.0	.0	82	12/15/2032	3.A FE
59048#-AA-6	MESA AIRLINES		07/15/2022	Paydown		392,159	392,159	392,159	392,165	.0	(7)	.0	(7)	.0	392,159	.0	.0	.0	18,628	07/15/2029	1.G PL
59548P-AA-7	MDST 2006-1 A - ABS		09/01/2022	Paydown		14,567	14,567	14,567	14,549	.0	18	.0	18	.0	14,567	.0	.0	.0	561	10/15/2040	1.F FE
598329-AE-0	MINFAM 6.631 01/01/51		07/01/2022	Paydown		497	497	590	589	.0	(92)	.0	(92)	.0	497	.0	.0	.0	33	01/01/2051	2.C FE
610333-AY-2	MOCAP 2014-1 DR - CDO		07/22/2022	Paydown		65,997	65,997	65,997	65,997	.0	.0	.0	.0	.0	65,997	.0	.0	.0	2,055	10/22/2026	1.D FE
61034L-AE-5	MOMIL V1 COM - CDO	C	07/15/2022	Paydown		48,727	48,727	48,254	46,609	.0	2,118	.0	2,118	.0	48,727	.0	.0	.0	.0	04/15/2030	2.B
61748H-AD-3	MSM 2004-2AR 4A - CMO/RMBS		09/01/2022	Paydown		2,478	2,478	2,491	2,369	.0	109	.0	109	.0	2,478	.0	.0	.0	45	02/25/2034	1.A FM
62912X-AF-1	NGPL PIPECO LLC		07/06/2022	MARKETAXESS		98,379	100,000	100,375	100,235	.0	(21)	.0	(21)	.0	100,214	.0	(1,835)	(1,835)	4,374	08/15/2027	2.C FE
62964*-AA-2	NYSARC, Inc.		07/02/2022	Paydown		257,520	257,520	257,520	257,520	.0	.0	.0	.0	.0	257,520	.0	.0	.0	14,756	07/02/2035	1.E PL
62983P-AA-3	NAKILAT INC	C	06/30/2022	Paydown		.7	.0	.0	.0	.0	.7	.0	.7	.0	.7	.0	.0	.0	.0	12/31/2033	1.E FE
631707-AL-0	NCC 171R 1AS - CDO	C	07/15/2022	Paydown		97,769	97,769	96,914	97,269	.0	500	.0	500	.0	97,769	.0	.0	.0	1,207	10/15/2029	1.A FE
631709-AA-0	NCC 2017-II AL - CDO	C	07/15/2022	Paydown		83,180	83,180	83,180	83,180	.0	.0	.0	.0	.0	83,180	.0	.0	.0	784	01/15/2030	1.A FE
631709-AB-8	NCC 2017-II AF - CDO	C	07/15/2022	Paydown		9,598	9,598	9,598	9,598	.0	.0	.0	.0	.0	9,598	.0	.0	.0	162	01/15/2030	1.A FE
63170N-AG-6	NCC 2018-I RA - CDO		07/15/2022	Paydown		197,502	197,502	192,820	190,446	.0	7,056	.0	7,056	.0	197,502	.0	.0	.0	.0	07/15/2031	1.G
63170N-AH-4	NCC 2018-I RB - CDO		07/15/2022	Paydown		208,277	208,277	202,062	200,326	.0	7,950	.0	7,950	.0	208,277	.0	.0	.0	.0	07/15/2031	2.B
63172D-AB-7	CFQZ 2019 B - CDO		08/15/2022	Paydown		897,257	897,257	897,257	897,257	.0	.0	.0	.0	.0	897,257	.0	.0	.0	50,006	08/31/2034	3.B FE
637417-AG-1	NATIONAL RETAIL PROPERTIES INC		07/06/2022	BANKERS TR CO/PNC BK NA SECS		623,144	625,000	623,738	624,674	.0	66	.0	66	.0	624,740	.0	(1,596)	(1,596)	13,745	06/15/2024	2.A FE
64828E-AA-3	NRZT 19NQM A1 - CMO/RMBS		09/01/2022	Paydown		1,636	1,636	1,636	1,636	.0	.0	.0	.0	.0	1,636	.0	.0	.0	25	09/25/2059	1.A
64830Q-AM-5	NRZT 2019-2 B1 - CMO/RMBS		09/01/2022	Paydown		36,735	36,735	38,729	38,298	.0	(1,564)	.0	(1,564)	.0	36,735	.0	.0	.0	980	12/26/2057	1.A
64830W-AQ-4	NRZT 2019-4 B1 - CMO/RMBS		09/01/2022	Paydown		38,501	38,501	40,762	40,300	.0	(1,799)	.0	(1,799)	.0	38,501	.0	.0	.0	1,027	12/26/2058	1.A
64831U-AA-2	NRZT 22NQM A1 - CMO/RMBS		09/01/2022	Paydown		15,016	15,016	14,965	.0	.0	51	.0	51	.0	15,016	.0	.0	.0	97	07/25/2062	1.A FE
65535V-FZ-6	NAA 2004-AP3 A5B - RMBS		09/01/2022	Paydown		86,102	86,102	86,101	85,840	.0	262	.0	262	.0	86,102	.0	.0	.0	1,301	10/25/2034	1.A FM
66706*-AA-6	NORTHSTAR MEZZANINE PARTNERS VII FEEDER		07/01/2022	Direct		9,214,728	9,214,728	9,214,728	8,158,274	.0	.0	.0	.0	.0	9,214,728	.0	.0	.0	.0	06/10/2034	2.A PL
66934#-AA-6	NORWEGIAN AIR SHUTTLE ASA 2015-1 A 4.75	C	09/22/2022	Various		(98,518)	(98,518)	(98,518)	(98,518)	.0	.0	.0	.0	.0	(98,518)	.0	.0	.0	13,970	01/22/2028	4.C PL
66986*-AA-7	NOVALINK, INC. 14.00 07-2022		07/13/2022	Maturity @ 100.00		139,951	139,951	139,951	139,951	.0	.0	.0	.0	.0	139,951	.0	.0	.0	14,858	07/13/2022	5.B GI
67080L-AA-3	NUVEEN LLC		07/06/2022	CREDIT SUISSE SECURITIES (USA)		244,513	250,000	248,508	248,933	.0	71	.0	71	.0	249,003	.0	(4,491)	(4,491)	6,861	11/01/2028	1.C FE
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		07/01/2022	Direct		1,512,450	1,512,450	1,515,540	1,199,389	.0	(306)	.0	(306)	.0	1,514,083	.0	(1,633)	(1,633)	98,149	01/24/2025	1.G PL
67624#-AA-1	TERRA FUNDING - B1XB7 RANCH, LLC SR SECU		09/15/2022	Paydown		13,270	13,270	13,270	13,270	.0	.0	.0	.0	.0	13,270	.0	.0	.0	.0	02/15/2041	1.E PL

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP		07/06/2022	PERSHING LLC		414,175	425,000	424,231	424,606	.0	.40	.0	.40	.0	424,646	.0	(10,471)	(10,471)	14,273	08/26/2026	2.B FE
682598-AA-1	1999 NORTH CONWAY/SHAW'S 8.08 12-2026 - M		09/10/2022	Paydown		55,182	54,813	54,813	54,813	.0	369	.0	369	.0	55,182	.0	.0	.0	2,934	12/10/2026	3.B
682670-AD-8	OMFIT 2019-1 D - ABS		08/15/2022	Paydown		1,680,000	1,680,000	1,679,477	1,679,788	.0	212	.0	212	.0	1,680,000	.0	.0	.0	47,264	02/14/2031	1.F FE
704388-AA-1	PAYLINK PAYMENT PLANS, INC. 12.00 07-202		06/29/2022	Maturity @ 100.00		334,284	334,284	334,284	334,284	.0	.0	.0	.0	.0	334,284	.0	.0	.0	42,018	10/05/2022	5.A
709599-AH-7	PENSKE TRUCK LEASING CO LP		07/11/2022	Maturity @ 100.00		3,500,000	3,500,000	3,676,575	3,513,141	.0	(13,141)	.0	(13,141)	.0	3,500,000	.0	.0	.0	170,625	07/11/2022	2.B FE
	NATIONAL FINL SVCS CORP,																				
709599-AZ-7	PENSKE TRUCK LEASING CO LP		07/06/2022			1,246,417	1,265,000	1,260,092	1,262,624	.0	363	.0	363	.0	1,262,987	.0	(16,570)	(16,570)	41,362	03/10/2025	2.B FE
709599-BE-3	PENSKE TRUCK LEASING CO LP		07/06/2022	PERSHING LLC		993,810	1,000,000	997,320	998,365	.0	192	.0	192	.0	998,557	.0	(4,747)	(4,747)	41,904	01/29/2026	2.B FE
718398-AA-2	PHILLIES FUNDING, LP		07/10/2022	Paydown		83,188	83,188	83,188	83,189	.0	(1)	.0	(1)	.0	83,188	.0	.0	.0	3,874	07/10/2030	2.A PL
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	09/15/2022	Paydown		35,590	35,590	35,590	35,590	.0	.0	.0	.0	.0	35,590	.0	.0	.0	949	06/15/2044	2.B FE
730208-AA-9	CTL-2008-4 Pacific NW Nat'l Lab		09/15/2022	Paydown		57,103	57,103	57,103	57,103	.0	.0	.0	.0	.0	57,103	.0	.0	.0	2,476	11/15/2031	1.D FE
73050Q-AA-6	POINSETTIA FINANCE LIMITED SARL		08/15/2022	Paydown		73,500	73,500	73,500	73,500	.0	.0	.0	.0	.0	73,500	.0	.0	.0	3,652	06/17/2031	4.A FE
73557*-AA-2	PORT WASHINGTON GENERATING STATION, LLC		09/15/2022	Paydown		70,466	70,466	70,466	70,466	.0	.0	.0	.0	.0	70,466	.0	.0	.0	2,307	07/15/2030	1.F
73557*-AB-0	PORT WASHINGTON GENERATING STATION		09/15/2022	Paydown		30,169	30,170	30,170	30,170	.0	(1)	.0	(1)	.0	30,169	.0	.0	.0	1,207	06/15/2033	1.F
	Bank of America																				
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVICES		07/29/2022	Securities		1,700,432	1,600,000	1,600,000	.0	.0	.0	.0	.0	.0	1,600,000	.0	100,432	100,432	17,333	08/01/2052	1.C FE
74166Y-AA-8	PROSE 2019-1 A2 - RMBS		07/30/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	84	07/30/2049	2.B FE
74338*-AA-6	AMAZON 4851 JS PROJECT AXIS SR SECURED 4		09/15/2022	Paydown		47,599	47,599	47,599	47,599	.0	.0	.0	.0	.0	47,599	.0	.0	.0	1,440	11/15/2039	1.D
743518-AA-6	AMAZON COMMERCE 94 PROJECT, LLC SR SECUR		09/10/2022	Paydown		32,502	32,503	32,503	32,503	.0	.0	.0	.0	.0	32,502	.0	.0	.0	883	07/10/2040	1.D
743874-AG-4	PFMT 2020-1 A4 - CMO/RMBS		09/01/2022	Paydown		102,922	102,922	105,109	104,491	.0	(1,569)	.0	(1,569)	.0	102,922	.0	.0	.0	2,061	02/25/2050	1.A
746245-A*-0	PureWest Funding LLC		09/20/2022	Paydown		167,990	167,990	167,990	.0	.0	.0	.0	.0	.0	167,990	.0	.0	.0	6,096	12/17/2036	2.A FE
747428-AA-4	Sun Holdings-QSR Pool 3 Lease-Backed Pa		09/15/2022	Paydown		9,276	9,276	9,369	9,368	.0	(92)	.0	(92)	.0	9,276	.0	.0	.0	305	08/15/2051	1.D PL
74825Q-AB-6	QUEEN'S HEALTH SYSTEMS		07/29/2022	Unknown		6,172,056	5,975,000	5,975,000	.0	.0	.0	.0	.0	.0	5,975,000	.0	197,056	197,056	65,463	07/01/2052	1.D FI
74957E-AK-3	RFMSI 2006-S5 A10 - CMO/RMBS		09/01/2022	Paydown		33,252	34,672	29,530	25,454	.0	7,798	.0	7,798	.0	33,252	.0	.0	.0	1,317	06/25/2036	1.D FI
74979U-AA-3	RS 2018 Private, LLC (SMBG Rail)		09/20/2022	Paydown		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	2,258	06/20/2026	1.G PL
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C		09/10/2022	Paydown		14,375	14,374	14,374	14,374	.0	.1	.0	.1	.0	14,375	.0	.0	.0	359	02/10/2049	2.A
750868-AA-3	RAINIER GSA 2015		09/15/2022	Paydown		20,506	20,506	20,506	20,506	.0	.0	.0	.0	.0	20,506	.0	.0	.0	687	06/15/2036	1.F
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	C	09/30/2022	Paydown		13,475	13,475	15,429	14,196	.0	(721)	.0	(721)	.0	13,475	.0	.0	.0	787	09/30/2027	1.E FE
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	C	09/30/2022	Paydown		177,000	177,000	172,492	175,870	.0	1,130	.0	1,130	.0	177,000	.0	.0	.0	11,208	09/30/2027	1.E FE
77879R-AB-2	ROTOR 2011-1 1A - ABS	D	08/01/2022	Adjustment		2,609,678	2,609,678	2,609,678	2,609,678	.0	.0	.0	.0	.0	2,609,678	.0	.0	.0	6,669	06/15/2046	1.D FE
77879R-AB-2	ROTOR 2011-1 1A - ABS		08/15/2022	Paydown		6,646	6,646	6,646	6,646	.0	.0	.0	.0	.0	6,646	.0	.0	.0	244	06/15/2046	5.A FE
	Bank of America																				
780099-CE-5	NATWEST GROUP PLC	C	07/06/2022	Securities		126,118	125,000	137,033	127,486	.0	(1,336)	.0	(1,336)	.0	126,151	.0	(33)	(33)	4,317	12/15/2022	2.B FE
78432B-AA-7	SGR 2019-3 A1 - CMO/RMBS		09/01/2022	Paydown		1,644	1,644	1,644	1,643	.0	.0	.0	.0	.0	1,644	.0	.0	.0	28	09/25/2059	1.A
78470R-AD-9	SOFI 2016-E B - ABS		09/25/2022	Paydown		13,722	27,208	26,687	26,994	.0	(13,272)	.0	(13,272)	.0	13,722	.0	.0	.0	639	07/25/2040	1.B FE
78471C-AB-5	SOFI 2017-D 2FX - ABS		09/25/2022	Paydown		2,645	2,645	2,645	2,645	.0	.1	.0	.1	.0	2,645	.0	.0	.0	46	09/25/2040	1.A FE
78512*-AA-5	SSE REPLACEMENT POWER LLC 4.12 05-2029		09/30/2022	Paydown		302,752	302,752	302,752	302,745	.0	.7	.0	.7	.0	302,752	.0	.0	.0	7,970	05/31/2029	1.D PL
	Bank of America																				
785592-AM-8	SABINE PASS LIQUEFACTION LLC		07/06/2022	Securities		512,550	500,000	531,840	515,575	.0	(2,596)	.0	(2,596)	.0	512,979	.0	(429)	(429)	23,984	03/01/2025	2.C FE
81745X-CD-7	SEMT 174 B3 - CMO/RMBS		09/01/2022	Paydown		15,519	15,519	14,949	.0	.0	.0	.0	.0	.0	15,519	.0	.0	.0	189	07/25/2047	1.E FE
81761T-AC-9	SERV 2020-1 A22 - ABS		07/30/2022	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	125	01/30/2051	2.C FE
817743-AA-5	SPRO 2019-1 A2 - ABS		07/25/2022	Paydown		19,375	19,375	19,375	19,375	.0	.0	.0	.0	.0	19,375	.0	.0	.0	564	10/25/2049	2.C FE
817743-AG-2	SPRO 221 A2 - RMBS		07/25/2022	Paydown		12,500	12,500	12,500	.0	.0	.0	.0	.0	.0	12,500	.0	.0	.0	193	01/25/2052	2.C FE
82817*-AA-9	NATIONAL OCEANIC & ATMOSPHERIC ADMIN. II		09/05/2022	Paydown		34,208	34,208	34,208	34,208	.0	.0	.0	.0	.0	34,208	.0	.0	.0	869	01/05/2029	1.B
828428-AE-2	SMORE 1 B - CDO		08/15/2022	Paydown		430,155	430,155	429,617	424,090	.0	6,065	.0	6,065	.0	430,155	.0	.0	.0	12,037	05/15/2026	1.A FE
	Bank of New York Mellon																				
83368R-AL-6	SOCIETE GENERALE SA	C	07/07/2022			500,125	500,000	499,485	499,821	.0	.53	.0	.53	.0	499,874	.0	.251	.251	17,354	09/14/2023	2.B FE
83408E-AC-9	SOFI 2018-A A2B - ABS		09/25/2022	Paydown		7,517	7,517	7,491	7,503	.0	.14	.0	.14	.0	7,517	.0	.0	.0	147	02/25/2042	1.A FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE		08/15/2022	Paydown		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	2,080	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2022	Paydown		208,366	208,366	208,366	208,373	.0	(7)	.0	(7)	.0	208,366	.0	.0	.0	8,014	08/15/2033	1.C FE
84314*-AD-3	SOUTHERN ILLINOIS POWER COOPERATIVE		09/15/2022	Paydown		35,088	35,088	35,087	35,090	.0	(3)	.0	(3)	.0	35,088	.0	.0	.0	1,930	03/15/2041	2.B FE
850458-AA-4	SPRINGFIELD CLINIC, LLP		09/21/2022	Paydown		99,329	99,329	99,328	99,329	.0	.0	.0	.0	.0	99,329	.0	.0	.0	4,034	12/21/2026	2.B
85236K-AA-0	SIDC 2019-1 A2 - ABS		09/25/2022	Paydown		2,500	2,500	2,499	2,499	.0	.1	.0	.1	.0	2,500	.0	.0	.0	75	02/25/2044	1.G FE
852891-AC-4	STANCORP FINANCIAL GROUP INC		07/06/2022	MARKETAXESS		299,703	300,000	313,572	301,652	.0	(1,373)	.0	(1,373)	.0	300,280	.0	(577)	(577)	13,458	08/15/2022	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
85573L-AA-9	STARR 2019-1 A - ABS	C	09/15/2022	Paydown		41,506	41,506	41,504	41,504	.0	.2	.0	.2	.0	41,506	.0	.0	.0	1,081	03/15/2044	2.B FE
85573L-AB-7	STARR 2019-1 B - ABS	C	09/15/2022	Paydown		62,057	62,057	62,056	62,056	.0	.1	.0	.1	.0	62,057	.0	.0	.0	2,125	03/15/2044	3.B FE
86175#-AA-2	STONEBRIDGE BRE INC		09/01/2022	Paydown		79,002	79,002	77,213	78,596	.0	406	.0	406	.0	79,002	.0	.0	.0	3,927	09/01/2026	1.C
86212V-AB-0	STR 2016-1 A2 - ABS		09/20/2022	Paydown		26,653	26,653	26,646	26,646	.0	.7	.0	.7	.0	26,653	.0	.0	.0	.768	10/22/2046	1.E FE
86212V-AD-6	STR 2018-1 A1 - ABS		09/20/2022	Paydown		1,963	1,963	1,962	1,962	.0	.0	.0	.0	.0	1,963	.0	.0	.0	.52	10/20/2048	1.A FE
86212V-AE-4	STR 2018-1 A2 - ABS		09/20/2022	Paydown		8,125	8,125	8,175	8,161	.0	(36)	.0	(36)	.0	8,125	.0	.0	.0	232	10/20/2048	1.A FE
86212Y-AB-6	STR 2019-1 A2 - ABS		09/20/2022	Paydown		3,750	3,750	4,029	4,029	.0	(279)	.0	(279)	.0	3,750	.0	.0	.0	.91	11/22/2049	1.A FE
86213C-AB-1	STR 2015-1 A2 - ABS		09/20/2022	Paydown		2,188	2,188	2,259	2,221	.0	(34)	.0	(34)	.0	2,188	.0	.0	.0	.61	04/20/2045	1.E FE
86563#-AA-4	SIGNET ENTERPRISES, LLC (SUMMA HEALTH) -		09/15/2022	Paydown		126,635	126,635	126,635	126,635	.0	(1)	.0	(1)	.0	126,635	.0	.0	.0	5,786	11/15/2038	2.A
871829-BL-0	SYSCO CORP		08/03/2022	FIXED INC		275,308	250,000	249,480	249,567	.0	.25	.0	.25	.0	249,591	.0	.0	25,716	12,561	04/01/2030	2.B FE
871829-BM-8	SYSCO CORP		08/03/2022	MORGAN STANLEY CO		598,340	500,000	499,010	499,096	.0	.16	.0	.16	.0	499,112	.0	99,228	99,228	27,867	04/01/2040	2.B FE
87289B-AA-2	TOP 188 A1 - CDO		06/28/2022	Paydown		460,347	467,232	467,232	402,173	.0	(6,885)	.0	(6,885)	.0	460,347	.0	.0	.0	7,369	02/28/2030	1.A FE
87289B-AB-0	TOPCLO-188-A2 - CDO		06/28/2022	Paydown		(300,546)	(300,546)	(300,546)	(271,197)	.0	(9,978)	.0	(9,978)	.0	(300,546)	.0	.0	.0	.0	02/28/2030	1.B FE
87289B-AD-6	TOPCLO-188-B - CDO		06/28/2022	Paydown		(120,219)	(120,219)	(120,219)	(29,057)	.0	(1,542)	.0	(1,542)	.0	(120,219)	.0	.0	.0	.0	02/28/2030	1.E FE
87289B-AE-4	TOPCLO-188-C - CDO		06/28/2022	Paydown		(100,182)	(100,182)	(100,182)	(19,915)	.0	(2,782)	.0	(2,782)	.0	(100,182)	.0	.0	.0	.0	02/28/2030	2.A FE
87289B-AF-1	TOPCLO-188-D - CDO		06/28/2022	Paydown		(110,200)	(110,200)	(110,200)	(19,371)	.0	(3,659)	.0	(3,659)	.0	(110,200)	.0	.0	.0	.0	02/28/2030	3.A FE
87289B-AG-9	TOPCLO-188-E - CDO		06/28/2022	Paydown		(50,091)	(50,091)	(50,091)	(29,057)	.0	(1,576)	.0	(1,576)	.0	(50,091)	.0	.0	.0	.0	02/28/2030	4.A FE
87303*-AA-9	THL CREDIT FUND IV, LP 5.00 01-2026 - MB		07/01/2022	Direct		6,966,989	6,966,989	6,162,002	5,266,140	.0	(31)	.0	(31)	.0	6,162,266	.0	804,723	804,723	19,849	01/01/2026	1.E PL
87342R-AE-4	BELL 181 A22 - RMBS		08/25/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.93	11/25/2048	2.B FE
87342R-AG-9	BELL 2021-1 A21 - RMBS		08/25/2022	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	365	08/25/2051	2.B FE
87404L-AA-0	TLWIND 2019-1 A - ABS	C	09/15/2022	Paydown		73,893	73,893	71,335	71,416	.0	2,477	.0	2,477	.0	73,893	.0	.0	.0	1,851	12/15/2044	2.B FE
88315L-AE-8	TMCL 2020-1 A - ABS	C	09/20/2022	Paydown		56,156	56,156	56,146	56,147	.0	.9	.0	.9	.0	56,156	.0	.0	.0	1,025	08/21/2045	1.F FE
88315L-AL-2	TMCL 211 A - RMBS	C	09/20/2022	Paydown		12,000	12,000	11,102	.0	.0	898	.0	898	.0	12,000	.0	.0	.0	.0	02/20/2046	1.F FE
886065-AA-9	TBOLT 2018 A - ABS	C	07/15/2022	Paydown		17,022	17,022	17,021	17,021	.0	.0	.0	.0	.0	17,022	.0	.0	.0	.412	09/15/2038	2.C FE
886065-AA-9	TBOLT 2018 A - ABS	C	09/15/2022	Paydown		173,921	173,921	173,917	173,917	.0	.3	.0	.3	.0	173,921	.0	.0	.0	4,918	09/15/2038	3.B FE
88606W-AA-0	TBOLT 2017 A - ABS	C	09/15/2022	Paydown		26,528	26,528	26,527	26,528	.0	.1	.0	.1	.0	26,528	.0	.0	.0	746	05/17/2032	2.B FE
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		09/01/2022	Paydown		327	327	330	329	.0	(3)	.0	(3)	.0	327	.0	.0	.0	.6	10/27/2059	1.A
89214P-BD-0	TOWNE BANK		07/27/2022	Call @ 100.00		7,200,000	7,200,000	7,200,000	7,200,000	.0	.0	.0	.0	.0	7,200,000	.0	.0	.0	324,000	07/30/2027	2.A FE
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP		07/13/2022	Maturity @ 100.00		500,000	500,000	498,770	499,901	.0	99	.0	99	.0	500,000	.0	.0	.0	14,000	07/13/2022	1.E FE
89255#-AA-9	TRADEMARK ROYALTY 2018-1. VANDERBILT UNI		09/01/2022	Paydown		384	384	384	384	.0	.0	.0	.0	.0	384	.0	.0	.0	.14	07/01/2048	1.F PL
89613F-AA-6	TAH 2017-SFR2 A - RMBS		09/01/2022	Paydown		6,164	6,164	6,133	6,150	.0	.14	.0	.14	.0	6,164	.0	.0	.0	130	01/18/2036	1.A FE
89655Y-AA-4	TRL 2009-1 A - RMBS		09/16/2022	Paydown		56,069	56,069	56,542	56,542	.0	(473)	.0	(473)	.0	56,069	.0	.0	.0	2,533	11/16/2039	2.C FE
89656G-AA-2	TRL 211 A - RMBS		09/19/2022	Paydown		3,049	3,049	3,026	1,620	.0	23	.0	23	.0	3,049	.0	.0	.0	.46	07/19/2051	1.F FE
89916#-AA-2	CORNER STONE PARTNERS, LP (COUNTY OF TUL		09/25/2022	Paydown		29,935	29,935	30,234	30,203	.0	(268)	.0	(268)	.0	29,935	.0	.0	.0	1,006	06/25/2040	1.D
901857-AB-8	TWOB8 8.310 09/15/29 - MBS		09/15/2022	Paydown		260,273	260,274	260,274	260,319	.0	(45)	.0	(45)	.0	260,273	.0	.0	.0	21,629	09/15/2029	1.B
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COOPERATIVE 3		09/30/2022	Paydown		122,373	122,374	122,374	122,374	.0	.0	.0	.0	.0	122,373	.0	.0	.0	3,142	05/31/2029	1.D PL
90352W-AD-6	STEAM 2021-1 A - ABS		09/28/2022	Paydown		1,610	1,610	1,610	1,610	.0	.0	.0	.0	.0	1,610	.0	.0	.0	.24	02/28/2051	1.F FE
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR		09/01/2022	Paydown		49,565	49,565	49,565	49,565	.0	.0	.0	.0	.0	49,565	.0	.0	.0	1,735	09/01/2031	1.F FE
91426*-AA-3	UNIVERSITY OF LOUISVILLE FOUNDATION - MB		09/10/2022	Paydown		34,331	34,332	34,332	34,332	.0	(1)	.0	(1)	.0	34,331	.0	.0	.0	1,436	11/10/2033	2.A
91803*-AP-3	UTILITIES, INC.		07/19/2022	Paydown		450,000	450,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	.0	.0	29,610	07/21/2036	2.B
91845#-AA-2	VERIZON COMMUNICATIONS CTL 3.81 05-2035		09/15/2022	Paydown		37,332	37,332	37,332	37,332	.0	.0	.0	.0	.0	37,332	.0	.0	.0	.949	05/15/2035	2.A
91847#-AA-0	GSA OHIO VA		09/15/2022	Paydown		55,909	55,909	55,909	55,909	.0	.0	.0	.0	.0	55,909	.0	.0	.0	1,764	12/15/2030	1.B
91852#-AB-0	VA-COLORADO SPRINGS SR LEASE FINANCE TRU		09/15/2022	Paydown		87,144	87,144	87,144	87,144	.0	.0	.0	.0	.0	87,144	.0	.0	.0	2,231	07/15/2034	1.A S
91927#-AA-3	MAHWAH PROPERTIES I, LLC CTL (THE VALLEY		09/15/2022	Paydown		20,139	20,139	20,139	20,139	.0	.0	.0	.0	.0	20,139	.0	.0	.0	.537	01/15/2043	1.E
92343V-EU-4	VERIZON COMMUNICATIONS INC		07/06/2022	BARCLAYS CAPITAL INC		2,930,550	3,000,000	2,887,866	2,908,957	.0	5,011	.0	5,011	.0	2,913,967	.0	16,583	16,583	71,953	12/03/2029	2.A FE
92536P-AA-2	VERUS 2020-1 A1 - CMO/RMBS		09/01/2022	Paydown		2,001	2,001	2,001	2,076	.0	(74)	.0	(74)	.0	2,001	.0	.0	.0	.32	01/26/2060	1.A
92537K-AA-2	VERUS 2019-4 A1 - CMO/RMBS		09/01/2022	Paydown		4,268	4,268	4,268	4,441	.0	(173)	.0	(173)	.0	4,268	.0	.0	.0	.75	10/27/2059	1.A
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC 3.93		09/30/2022	Paydown		24,848	24,848	24,848	24,848	.0	.0	.0	.0	.0	24,848	.0	.0	.0	732	06/30/2030	1.F PL
92866#-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		07/07/2022	GOLDMAN		3,005,730	3,000,000	2,982,270	2,992,939	.0	1,902	.0	1,902	.0	2,994,841	.0	10,890	10,890	83,229	11/13/2023	2.A FE
929227-HB-2	WAMU 2003-S1 A5 - CMO/RMBS		09/01/2022	Paydown		13,439	13,439	13,430	13,440	.0	(1)	.0	(1)	.0	13,439	.0	.0	.0	.494	04/25/2033	1.A FM
939336-TV-5	WAMMS 2003-MS7 A15 - CMO/RMBS		09/01/2022	Paydown		1,374	1,374	1,401	1,381	.0	(6)	.0	(6)	.0	1,374	.0	.0	.0	.51	03/25/2033	1.A FM
94353W-AA-3	WAAY 171 A - ABS		09/15/2022	Paydown		379,199	379,199	379,198	379,195	.0	.4	.0	.4	.0	379,199	.0	.0	.0	8,863	11/15/2042	2.B FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
94354K-AA-8	WAAV 2019-1 A - ABS		09/15/2022	PAYDOWN		22,633	22,633	22,632	22,633	0	.1	0	.1	0	22,633	0	0	0	564	09/15/2044	2.A FE
94974B-FJ-4	WELLS FARGO & CO		07/07/2022	PERSHING LLC		1,000,930	1,000,000	1,036,070	1,006,626	0	(3,045)	0	(3,045)	0	1,003,581	0	(2,651)	(2,651)	31,146	02/13/2023	2.B FE
94978#-AT-4	LEGG MASON MORTGAGE CAPITAL - MBS		09/01/2022	PAYDOWN		102,627	102,627	102,627	102,627	0	0	0	0	0	102,627	0	0	0	4,552	08/01/2027	2.B
94978#-JE-8	OIL Airlease No. 3 - ABS		09/15/2022	PAYDOWN		69,450	69,450	69,450	69,450	0	0	0	0	0	69,450	0	0	0	1,697	09/15/2024	3.A PL
94989U-AA-9	WFMS 2018-1 A1 - CMO/RMBS		09/01/2022	PAYDOWN		1,128	1,085	1,043	1,026	0	102	0	102	0	1,128	0	0	0	25	07/25/2047	1.A
95002K-AE-3	WFMS 2020-1 A5 - CMO/RMBS		09/01/2022	PAYDOWN		11,088	11,088	11,391	11,320	0	(232)	0	(232)	0	11,088	0	0	0	224	12/27/2049	1.A
95058X-AE-8	WEN 2018-1 A22 - RMBS		09/15/2022	PAYDOWN		2,500	2,500	2,382	2,416	0	84	0	84	0	2,500	0	0	0	73	03/16/2048	2.B FE
963320-AW-6	WHIRLPOOL CORP		08/03/2022	FIXED INCOME		255,140	250,000	247,025	247,732	0	160	0	160	0	247,892	0	7,248	7,248	11,182	02/26/2029	2.B FE
96925B-AA-6	WILLIAM BEAUMONT HOSPITAL - MBS		09/15/2022	PAYDOWN		172,090	172,090	177,972	173,649	0	(1,559)	0	(1,559)	0	172,090	0	0	0	8,408	10/15/2027	1.E
96928*-AK-3	WM BLAIR CAPITAL LLS (CVS HOUSTON) - MBS		09/15/2022	PAYDOWN		79,262	79,262	81,473	80,170	0	(907)	0	(907)	0	79,262	0	0	0	3,916	01/15/2031	2.B
96928*-AS-6	WILLIAM BLAIR CAPITAL TRUST - 2005 (SPEC		09/15/2022	PAYDOWN		146,627	146,627	147,967	147,254	0	(627)	0	(627)	0	146,627	0	0	0	5,588	04/15/2034	1.D
96928*-AU-1	WILLIAM BLAIR CTL TRUST 2006 IRVING OIL		09/15/2022	PAYDOWN		46,350	46,350	46,835	46,529	0	(179)	0	(179)	0	46,350	0	0	0	2,003	11/15/2028	2.B
96928*-BA-4	WM.BLAIR CAPITAL TRUST '06 (ST.LUKE'S) -		09/15/2022	PAYDOWN		182,438	182,438	184,396	183,057	0	(619)	0	(619)	0	182,438	0	0	0	6,972	04/15/2028	1.E
96928*-BM-8	WM.BLAIR CTL/CITIZENS BANK - MBS		07/15/2022	PAYDOWN		18,870	18,870	18,870	18,870	0	0	0	0	0	18,870	0	0	0	649	09/15/2027	2.A
96928*-BM-8	WM.BLAIR CTL/CITIZENS BANK - MBS		09/15/2022	PAYDOWN		38,019	38,019	38,019	38,019	0	0	0	0	0	38,019	0	0	0	1,589	09/15/2027	1.G
96928*-BN-6	WM.BLAIR/STATE OF PA - MBS		09/15/2022	PAYDOWN		75,353	75,353	75,353	75,353	0	0	0	0	0	75,353	0	0	0	3,000	12/15/2031	1.D
96928*-CW-5	WILLIAM BLAIR CAPITAL TRUST 2010 (SPECTR		09/15/2022	PAYDOWN		18,372	18,372	18,552	18,485	0	(114)	0	(114)	0	18,372	0	0	0	809	06/15/2037	1.D
96928*-DC-8	GSA - LAS VEGAS, NV		09/15/2022	PAYDOWN		112,492	112,492	113,706	113,110	0	(619)	0	(619)	0	112,492	0	0	0	3,991	09/15/2031	1.D Z
96928*-DG-9	CTL PIEDMONT HOSPITAL - MBS		09/15/2022	PAYDOWN		36,151	36,150	36,519	36,223	0	(73)	0	(73)	0	36,151	0	0	0	1,290	05/15/2024	1.E
96928*-DM-6	OAKWOOD HEALTHCARE - MBS		09/15/2022	PAYDOWN		51,919	51,919	52,371	52,139	0	(220)	0	(220)	0	51,919	0	0	0	2,258	12/15/2030	1.D
96928*-DW-4	SIMS METAL - GNL P 239 WEST SERVICE RD LL		09/10/2022	PAYDOWN		25,921	25,921	25,921	25,921	0	0	0	0	0	25,921	0	0	0	1,138	11/10/2034	2.B
96928*-EC-7	TD BANK, N.A. CTL 5.60 07-2031 - MBS		09/15/2022	PAYDOWN		20,402	20,402	20,599	20,503	0	(101)	0	(101)	0	20,402	0	0	0	762	07/15/2031	1.D
96928*-EG-8	CITY OF WEST VALLEY, UTAH 5.68 11-2037 -		09/15/2022	PAYDOWN		31,451	31,451	31,451	31,451	0	0	0	0	0	31,451	0	0	0	1,191	11/15/2037	1.C
96928*-ET-0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2022	PAYDOWN		6,343	6,343	6,343	6,343	0	0	0	0	0	6,343	0	0	0	216	05/15/2042	1.B
96928*-EX-1	SPARTAN STORES - MBS		09/15/2022	PAYDOWN		49,863	49,863	49,863	49,863	0	0	0	0	0	49,863	0	0	0	1,400	03/15/2032	2.C
96928*-FA-0	WILLIAM BLAR & CO. CTL 2012-J A. SCHULMA		09/15/2022	PAYDOWN		50,413	50,413	50,413	50,413	0	0	0	0	0	50,413	0	0	0	1,446	03/15/2034	2.B
96928*-FC-6	FEDEX - MBS		09/15/2022	PAYDOWN		73,017	73,017	73,747	73,349	0	(332)	0	(332)	0	73,017	0	0	0	1,923	09/30/2027	2.B
96928*-FF-9	CONTRA COSTA COUNTY CA 4.80 01-2033 - MB		09/15/2022	PAYDOWN		78,588	78,588	79,325	79,010	0	(421)	0	(421)	0	78,588	0	0	0	2,516	01/15/2033	1.B
96928*-FV-4	BLUE CROSS BLUE SHIELD NC, CORIUM LLC SR		09/15/2022	PAYDOWN		48,025	48,025	48,025	48,025	0	0	0	0	0	48,025	0	0	0	1,364	09/15/2044	1.E
96928*-FW-2	SCANNELLI PROPERTIES #124, LLC (FED EX G		09/15/2022	PAYDOWN		8,992	8,992	8,992	8,992	0	0	0	0	0	8,992	0	0	0	249	09/15/2027	2.B
97063Q-AA-0	WESTF 2017-A A - ABS		09/15/2022	PAYDOWN		46,617	46,617	46,578	46,585	0	33	0	33	0	46,617	0	0	0	1,412	08/15/2042	2.B FE
97064E-AA-6	WESTF 2018-A A - ABS		07/15/2022	PAYDOWN		89,973	89,973	89,969	89,970	0	.3	0	.3	0	89,973	0	0	0	2,493	09/15/2043	2.A FE
97314B-AA-3	WIND ENERGY TRANSMISSION TEXAS, LLC		09/30/2022	PAYDOWN		27,778	27,778	27,778	27,778	0	0	0	0	0	27,778	0	0	0	765	12/18/2034	1.F PL
98258#-AA-7	WAYNE STATE UNIVERSITY - MBS		09/15/2022	PAYDOWN		15,654	15,654	15,811	15,759	0	(104)	0	(104)	0	15,654	0	0	0	501	03/15/2038	1.E
98920M-AA-0	ZAXBY 211 A2 - ABS		07/30/2022	PAYDOWN		23,125	23,125	23,125	23,125	0	0	0	0	0	23,125	0	0	0	374	07/31/2051	2.B FE
98944P-AB-3	ZCAP 2018-1 A - ABS		09/15/2022	PAYDOWN		112,311	112,311	110,647	111,044	0	1,267	0	1,267	0	112,311	0	0	0	3,584	10/15/2038	2.C FE
98984*-AA-2	ZURICH AMERICAN INSURANCE COMPANY - MBS		09/15/2022	PAYDOWN		39,594	39,594	39,793	39,730	0	(136)	0	(136)	0	39,594	0	0	0	1,352	11/15/2037	1.D
94215B-AA-2	HPS SPECIALTY LOAN FUND V FEEDER		07/01/2022	Direct		12,771,587	12,825,000	12,825,000	12,825,000	0	0	0	0	0	12,825,000	0	(53,413)	(53,413)	267,871	09/30/2031	2.A PL
94301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		09/15/2022	PAYDOWN		175,711	174,612	173,313	173,417	0	2,294	0	2,294	0	175,711	0	0	0	5,356	11/15/2037	3.C FE
94622Z-AA-7	Howard de Walden Estates Limited	C	07/16/2022	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	149,700	07/16/2022	1.G
97256K-AB-0	PROP 2017-1 A - ABS		09/15/2022	PAYDOWN		73,867	73,867	73,823	73,839	0	28	0	28	0	73,867	0	0	0	2,622	03/15/2042	2.B FE
P3143B-AA-1	CAI INTERNATIONAL, INC.	C	09/13/2022	Various		1,456,311	1,456,311	1,456,311	1,456,390	0	(79)	0	(79)	0	1,456,311	0	0	0	71,359	09/13/2022	2.C FE
P3596#-AA-1	EVM Energia del Valle de Mexico I	C	06/30/2022	PAYDOWN		0	(388,070)	(388,070)	(388,070)	0	388,070	0	388,070	0	0	0	0	0	(87,180)	06/30/2037	2.C PL
P4000B-AA-1	Eletrans S.A.	C	06/28/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	31	12/28/2037	2.A FE
P4368#-AD-9	FORTIS TCI LIMITED 5.29 09-2031	C	09/15/2022	PAYDOWN		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	10,579	09/15/2031	2.C
PRV002-28-7	NPC Funding V, LTD - Octagon 2022, Class		09/30/2022	Maturity @ 100.00		1,450,000	1,450,000	1,450,000	1,450,000	0	0	0	0	0	1,450,000	0	0	0	0	09/30/2022	3.B Z
06291H-AA-1	MONASH UNIVERSITY	C	08/24/2022																		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
4019999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					653,057	XXX	0	0	0	0	0	0	0	0	0	653,057	653,057	0	XXX	XXX
DUMMY9-95-2	NATIONAL TECHNICAL SYSTEMS (AOEPIV) 18.0		09/22/2022	Direct	0.530	7,389	0.00	5,300	11,480	(6,180)	0	0	(6,180)	0	5,300	0	2,089	2,089	0		5.B GI
4029999999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					7,389	XXX	5,300	11,480	(6,180)	0	0	(6,180)	0	5,300	0	2,089	2,089	0	XXX	XXX
4509999997	Total - Preferred Stocks - Part 4					660,446	XXX	5,300	11,480	(6,180)	0	0	(6,180)	0	5,300	0	655,146	655,146	0	XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks					660,446	XXX	5,300	11,480	(6,180)	0	0	(6,180)	0	5,300	0	655,146	655,146	0	XXX	XXX
000000-00-0	NATIONAL TECHNICAL SYSTEMS, INC.		09/22/2022	Direct	5,567,080	7,761,577		5,567,365	7,249,705	(1,682,339)	0	0	(1,682,339)	0	5,567,365	0	2,194,211	2,194,211	0		
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					7,761,577	XXX	5,567,365	7,249,705	(1,682,339)	0	0	(1,682,339)	0	5,567,365	0	2,194,211	2,194,211	0	XXX	XXX
5989999997	Total - Common Stocks - Part 4					7,761,577	XXX	5,567,365	7,249,705	(1,682,339)	0	0	(1,682,339)	0	5,567,365	0	2,194,211	2,194,211	0	XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					7,761,577	XXX	5,567,365	7,249,705	(1,682,339)	0	0	(1,682,339)	0	5,567,365	0	2,194,211	2,194,211	0	XXX	XXX
5999999999	Total - Preferred and Common Stocks					8,422,023	XXX	5,572,665	7,261,184	(1,688,519)	0	0	(1,688,519)	0	5,572,665	0	2,849,357	2,849,357	0	XXX	XXX
6009999999	Totals					190,779,973	XXX	185,567,310	170,453,808	(1,686,434)	594,811	0	(1,091,623)	0	186,918,499	0	3,861,474	3,861,474	5,196,810	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
USD3L-20201115-20301115-0.859	3 Month LIBOR FLOAT to FIXED		Interest Rate.....	CME	LCZ7XYGSLJUHFXNXND88	10/29/2020	11/15/2030	1	100,000,000	2.90514 / 0.859	0	0	(91,331)	0	(21,132,831)	0	0	0	0	1,425,790	100	
USD3L-20210215-20310215-1.1275	3 Month LIBOR FLOAT to FIXED		Interest Rate.....	CME	LCZ7XYGSLJUHFXNXND88	01/22/2021	02/15/2031	1	50,000,000	1.1275	0	0	300,576	0	(9,868,689)	0	0	0	0	723,860	100	
SWAP_10YR_20210224_1.4	3 Month LIBOR FLOAT to FIXED		Interest Rate.....	CME	LCZ7XYGSLJUHFXNXND88	02/24/2021	02/15/2031	1	50,000,000	1.4705	0	0	471,599	0	(8,647,343)	0	0	0	0	723,860	100	
USD3L-20201115-20301115-0.9725	3 Month LIBOR FLOAT to FIXED		Interest Rate.....	CME	LCZ7XYGSLJUHFXNXND88	02/19/2021	11/15/2030	1	50,000,000	0.9725	0	0	(17,133)	0	(10,173,043)	0	0	0	0	712,895	100	
USD3L-20201115-20301115-0.7855	3 Month LIBOR FLOAT to FIXED		Interest Rate.....	CME	LCZ7XYGSLJUHFXNXND88	02/19/2021	11/15/2030	1	50,000,000	0.7855	0	0	(64,142)	0	(10,821,155)	0	0	0	0	712,895	100	
1299999999. Subtotal - Swaps - Other - Interest Rate										0	0	599,569	0	XXX	(60,643,060)	0	0	0	0	4,299,300	XXX	XXX
N/A IDX FX Forward @ 1/10/21/22	SDBB7N73333JF CLO EUR Exposure	CRJMR.NNY	Goldman Sachs Co & LLC	NYFYJ29MC81J174MJE92	09/18/2022	10/21/2022	1	10,530,684	1.00035				194,197		194,197	194,197				12,630		
1319999999. Subtotal - Swaps - Other - Foreign Exchange										0	0	0	194,197	XXX	194,197	194,197	0	0	0	12,630	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	599,569	194,197	XXX	(60,448,863)	194,197	0	0	0	4,311,930	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	599,569	0	XXX	(60,643,060)	0	0	0	0	4,299,300	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	194,197	XXX	194,197	194,197	0	0	0	12,630	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	599,569	194,197	XXX	(60,448,863)	194,197	0	0	0	4,311,930	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Nassau Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	599,569	194,197	XXX	(60,448,863)	194,197	0	0	0	4,311,930	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	599,569	194,197	XXX	(60,448,863)	194,197	0	0	0	4,311,930	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

[illegible][illegible]

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
JP Morgan Chase Bank New York, NY					145,700,582	73,413,441	205,090,870	.XXX.
BNY – Mellon New York, NY					1,729,118	1,677,715	2,058,767	.XXX.
US Bank Cincinnati, OH					(41,945,309)	(27,571,460)	(19,662,977)	.XXX.
Federal Home Loan Bank of Boston Boston, MA					223,283	223,346	268,094	.XXX.
Bank of Bermuda New York, NY					460,000	120,000	240,000	.XXX.
Citibank N.A. New York, NY					194	194	194	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	106,167,868	47,863,236	187,994,948	.XXX.
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0399999. Total Cash on Deposit	XXX	XXX	0	0	106,167,868	47,863,236	187,994,948	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	106,167,868	47,863,236	187,994,948	.XXX.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]