



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

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 NY

Country of Domicile United States of America

Licensed 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
(Street and Number)
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
(Street and Number)
Hartford, CT, US 06103 860-403-5210
(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 Jordan Downing Price
Vice President, General Counsel, Secretary Kostas Cheliotis

OTHER

Thomas Martin Buckingham, Vice President, Chief Growth Officer Joseph Dominic Orofino, Vice President, Chief Investment Officer

DIRECTORS OR TRUSTEES

Kathryn P. Belfi Thomas Martin Buckingham Kostas Cheliotis
Phillip John Gass Kevin Joseph Gregson Leland Corvis Launer Jr.
Thomas Arthur Williams

State of Connecticut County of Hartford SS

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

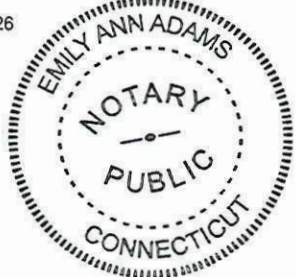
Jordan Downing Price
Vice President, CFO, Treasurer

Subscribed and sworn to before me this 1st day of May 2026

Emily Ann Adams

- 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.....

09/30/2026



EMILY ANN ADAMS
Notary Public, State of Connecticut
My Commission Expires Sept. 30, 2026

STATEMENT AS OF MARCH 31, 2026 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	5,365,874,735		5,365,874,735	5,423,065,232
2. Stocks:				
2.1 Preferred stocks	39,909,743		39,909,743	40,304,515
2.2 Common stocks	20,247,734		20,247,734	20,530,416
3. Mortgage loans on real estate:				
3.1 First liens	403,022,132		403,022,132	408,743,173
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	21,681,816		21,681,816	22,043,682
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 (\$ 101,096,405), cash equivalents (\$ 3,892,051) and short-term investments (\$ 13,586,520)	118,574,977		118,574,977	114,799,060
6. Contract loans (including \$ premium notes)	2,618,628,143	547,870	2,618,080,273	2,592,875,290
7. Derivatives	1,341,791		1,341,791	1,523,014
8. Other invested assets	1,599,241,429	1,742,898	1,597,498,531	1,589,434,403
9. Receivables for securities	4,483,745		4,483,745	2,843,996
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	46,770,606	0	46,770,606	46,606,825
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,239,776,851	2,290,768	10,237,486,083	10,262,769,606
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	155,191,492	305,321	154,886,171	165,153,820
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	7,017,792		7,017,792	14,392,946
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	33,497,619		33,497,619	34,742,696
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,651,596	1,861,965	5,789,631	3,867,990
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	250,350		250,350	61,571
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	197,238		197,238	3,625,460
18.2 Net deferred tax asset	168,877,087	132,204,500	36,672,587	34,784,878
19. Guaranty funds receivable or on deposit	300,215		300,215	267,522
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	13,641,685		13,641,685	16,374,953
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	7,557,796	1,150,421	6,407,375	11,632,262
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,633,959,721	137,812,975	10,496,146,746	10,547,673,704
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,977,132,644		2,977,132,644	3,092,904,857
28. Total (Lines 26 and 27)	13,611,092,365	137,812,975	13,473,279,390	13,640,578,561
DETAILS OF WRITE-INS				
1101. Derivative Collateral	46,770,606		46,770,606	46,606,825
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)	46,770,606	0	46,770,606	46,606,825
2501. Pool Deposits	1,185,487		1,185,487	1,185,029
2502. Spilt Dollar Policy	3,861,689		3,861,689	3,842,725
2503. Suspense	2,510,620	1,150,421	1,360,199	6,604,508
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)	7,557,796	1,150,421	6,407,375	11,632,262

STATEMENT AS OF MARCH 31, 2026 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 \$ 8,700,833,196 less \$ included in Line 6.3 (including \$ 3,846,475,248 Modco Reserve)	8,700,833,196	8,767,565,659
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	1,260	1,304
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	542,789,987	546,920,618
4. Contract claims:		
4.1 Life	135,108,658	180,774,009
4.2 Accident and health	13,861,675	14,271,298
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	855,060	968,103
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)	77,652,539	79,013,718
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	842,046	607,257
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 \$ 61,105,164 assumed and \$ 10,699,586 ceded	71,804,750	20,363,299
9.4 Interest Maintenance Reserve	26,707,998	29,528,313
10. Commissions to agents due or accrued-life and annuity contracts \$ 3,132,343 , accident and health \$ and deposit-type contract funds \$	3,132,343	2,049,170
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	12,844,683	13,170,951
13. Transfers to Separate Accounts due or accrued (net) (including \$ (41,916,083) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(41,916,083)	(42,275,570)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	8,365,428	8,507,884
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	2,819,539	3,360,118
17. Amounts withheld or retained by reporting entity as agent or trustee	121,249	99,452
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	9,531,387	12,195,882
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	100,904,666	132,462,104
24.02 Reinsurance in unauthorized and certified (\$) companies	1,106,827	1,170,112
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	209,882	230,251
24.04 Payable to parent, subsidiaries and affiliates	4,104,922	3,924,439
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	401,267,899	417,706,259
24.08 Derivatives	0	0
24.09 Payable for securities	12,764,972	2,010,359
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	59,476,267	57,335,794
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,145,191,150	10,251,960,783
27. From Separate Accounts Statement	2,977,132,644	3,092,904,857
28. Total liabilities (Lines 26 and 27)	13,122,323,794	13,344,865,640
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	126,477,024	126,470,448
33. Gross paid in and contributed surplus	730,332,814	694,332,814
34. Aggregate write-ins for special surplus funds	2,500,000	2,500,000
35. Unassigned funds (surplus)	(518,354,242)	(537,590,341)
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)	340,955,596	285,712,921
38. Totals of Lines 29, 30 and 37	350,955,596	295,712,921
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,473,279,390	13,640,578,561
DETAILS OF WRITE-INS		
2501. Derivative collateral liabilities	39,170,000	39,500,000
2502. Escheat Liability	19,175,018	17,614,476
2503. Other Liabilities	1,131,249	221,318
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)	59,476,267	57,335,794
3101.		
3102.		
3103.		
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 MARCH 31, 2026 OF THE Nassau Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	57,013,191	58,084,316	254,742,944
2. Considerations for supplementary contracts with life contingencies	2,809,114	1,970,551	12,425,602
3. Net investment income	166,711,933	128,124,723	561,133,932
4. Amortization of Interest Maintenance Reserve (IMR)	424,058	879,845	2,852,487
5. Separate Accounts net gain from operations excluding unrealized gains or losses	58,688	23,331	301,013
6. Commissions and expense allowances on reinsurance ceded	6,261,546	6,485,812	25,480,191
7. Reserve adjustments on reinsurance ceded	(61,468,446)	(70,943,166)	(289,599,944)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	20,927,187	20,348,681	82,580,915
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	1,972,396	10,992,298	17,360,626
9. Totals (Lines 1 to 8.3)	194,709,667	155,966,391	667,277,767
10. Death benefits	110,333,046	140,354,687	454,893,620
11. Matured endowments (excluding guaranteed annual pure endowments)	298,866	344,227	1,870,591
12. Annuity benefits	14,867,078	13,423,467	56,443,399
13. Disability benefits and benefits under accident and health contracts	208,502	1,115,306	2,440,514
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	107,793,610	120,364,535	452,275,377
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	5,096,633	5,732,747	22,674,793
18. Payments on supplementary contracts with life contingencies	4,505,772	4,250,299	17,835,249
19. Increase in aggregate reserves for life and accident and health contracts	(66,658,991)	(93,302,094)	(285,376,195)
20. Totals (Lines 10 to 19)	176,444,516	192,283,174	723,057,348
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,696,284	1,633,847	6,877,715
22. Commissions and expense allowances on reinsurance assumed	(950,626)	1,612,518	7,061,398
23. General insurance expenses and fraternal expenses	15,920,092	16,352,377	71,714,009
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,379,678	2,171,978	7,072,099
25. Increase in loading on deferred and uncollected premiums	50,822	61,774	6,964
26. Net transfers to or (from) Separate Accounts net of reinsurance	(61,711,121)	(62,886,669)	(237,468,100)
27. Aggregate write-ins for deductions	5,363,933	10,522,528	23,428,790
28. Totals (Lines 20 to 27)	138,193,578	161,751,527	601,750,223
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	56,516,089	(5,785,136)	65,527,544
30. Dividends to policyholders and refunds to members	9,375,520	8,936,304	38,754,489
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	47,140,569	(14,721,440)	26,773,055
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,224,501	2,332,796	96,853
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)	43,916,068	(17,054,236)	26,676,202
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 636,980 (excluding taxes of \$ (636,980) transferred to the IMR)	(5,273,056)	4,633,099	(25,487,589)
35. Net income (Line 33 plus Line 34)	38,643,012	(12,421,137)	1,188,613
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	295,712,921	299,177,518	299,177,518
37. Net income (Line 35)	38,643,012	(12,421,137)	1,188,613
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (5,172,385)	(45,693,991)	14,834,948	(10,924,699)
39. Change in net unrealized foreign exchange capital gain (loss)	(243,693)	2,672,107	2,096,696
40. Change in net deferred income tax	(5,219,413)	5,497,819	3,470,466
41. Change in nonadmitted assets	2,240,536	(7,778,449)	(11,212,087)
42. Change in liability for reinsurance in unauthorized and certified companies	63,292	1,665	(84,630)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	(1,854,412)
44. Change in asset valuation reserve	31,557,437	(21,588,853)	7,017,755
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement	58,688	23,339	301,013
48. Change in surplus notes	6,576	6,576	26,305
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (stock dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in	36,000,000	15,000,000	15,000,000
51.2 Transferred to capital (stock dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance		0	0
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	(2,169,769)	(2,070,489)	(8,489,616)
54. Net change in capital and surplus for the year (Lines 37 through 53)	55,242,675	(5,822,474)	(3,464,597)
55. Capital and surplus, as of statement date (Lines 36 + 54)	350,955,596	293,355,044	295,712,921
DETAILS OF WRITE-INS			
08.301. Administrative and management fees	1,972,396	2,274,282	8,642,610
08.302. Experience refund	0	8,718,016	8,718,016
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)	1,972,396	10,992,298	17,360,626
2701. Administrative and management fees	3,164	42,152	169,075
2702. Interest Exp on funds withheld	5,360,769	10,480,376	23,259,715
2703.			
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)	5,363,933	10,522,528	23,428,790
5301. Initial Reinsurance Allowance	(2,672,255)	(2,591,329)	(10,365,316)
5302. Surplus withdrawal offset	(58,688)	(23,339)	(301,013)
5303. Tax on Reinsurance Allow	561,174	544,179	2,176,713
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(2,169,769)	(2,070,489)	(8,489,616)

STATEMENT AS OF MARCH 31, 2026 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	85,773,321	82,093,330	349,204,025
2. Net investment income	178,394,767	141,317,792	566,355,733
3. Miscellaneous income	26,072,671	25,794,901	103,844,856
4. Total (Lines 1 to 3)	290,240,759	249,206,023	1,019,404,614
5. Benefit and loss related payments	324,218,228	342,322,934	1,332,462,953
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(62,070,608)	(64,818,878)	(239,650,662)
7. Commissions, expenses paid and aggregate write-ins for deductions	19,368,943	22,733,108	94,943,693
8. Dividends paid to policyholders	19,973,880	20,642,709	83,393,108
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(203,721)	(30)	(255)
10. Total (Lines 5 through 9)	301,286,722	320,879,843	1,271,148,837
11. Net cash from operations (Line 4 minus Line 10)	(11,045,963)	(71,673,820)	(251,744,222)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	166,727,163	267,796,802	868,391,653
12.2 Stocks	735,063	11,798,131	20,755,059
12.3 Mortgage loans	8,349,284	7,553,526	70,703,353
12.4 Real estate	0		0
12.5 Other invested assets	72,857,809	732,092	82,058,793
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(481,455)
12.7 Miscellaneous proceeds	2,317,259	3,368,994	26,238,689
12.8 Total investment proceeds (Lines 12.1 to 12.7)	250,986,578	291,249,545	1,067,666,091
13. Cost of investments acquired (long-term only):			
13.1 Bonds	117,390,963	21,235,126	294,288,593
13.2 Stocks	0	0	40,006
13.3 Mortgage loans	2,575,313	535,459	2,953,546
13.4 Real estate	243,161	0	0
13.5 Other invested assets	126,140,974	150,098,291	394,547,230
13.6 Miscellaneous applications	1,803,530	1,967,738	5,642,206
13.7 Total investments acquired (Lines 13.1 to 13.6)	248,153,941	173,836,614	697,471,581
14. Net increase/(decrease) in contract loans and premium notes	25,275,689	25,803,686	26,329,010
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(22,443,051)	91,609,245	343,865,500
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	36,000,000	15,000,000	15,000,000
16.3 Borrowed funds	0		0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,130,631)	4,127,251	(10,113,380)
16.5 Dividends to stockholders	0		0
16.6 Other cash provided (applied)	5,395,563	(13,533,412)	(66,787,645)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	37,264,932	5,593,839	(61,901,025)
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)	3,775,918	25,529,264	30,220,253
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	114,799,060	84,578,807	84,578,807
19.2 End of period (Line 18 plus Line 19.1)	118,574,977	110,108,072	114,799,060

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

--	--	--	--

EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	64,578,271	67,618,201	281,422,843
2. Group life	0	131,728	257,963
3. Individual annuities	15,664,845	9,016,792	48,687,816
4. Group annuities	9,095	2,725	29,925
5. Accident & health	11,017	23,150	114,430
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	80,263,228	76,792,596	330,512,977
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	80,263,228	76,792,596	330,512,977

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Nassau Life Insurance Company (“NNY” or the “Company”) have been prepared in 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 the financial condition and results of operations of the Company. The State of New York has adopted the National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”), 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 March 31, 2026, the Department had not prescribed or permitted the Company to use any accounting practices that would result in the Company’s earnings or financial position to deviate materially from NAIC SAP.

	SSAP #	F/S Page	F/S Line #	March 31, 2026	December 31, 2025
NET INCOME					
(1) New York state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 38,643,012	\$ 1,188,613
(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>\$ 38,643,012</u>	<u>\$ 1,188,613</u>
SURPLUS					
(5) New York state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 350,955,596	\$ 295,712,921
(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>\$ 350,955,596</u>	<u>\$ 295,712,921</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) Asset-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

A. Statutory Purchase

No material changes.

B. Statutory Merger

No material changes.

C. Assumption Reinsurance

Not applicable

D. Impairment Loss

Not applicable

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

Not applicable

4. Discontinued Operations

No material changes.

5. Investments

A. No material changes.

B. No material changes.

C. No material changes.

D. Asset-Backed Securities:

1) Prepayment assumptions for asset-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 other-than-temporary impairments for asset-backed securities held as of March 31, 2026, 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 other-than-temporary impairment has not been recognized:

a. The aggregate amount of unrealized losses	
1. Less than 12 months	\$ 4,830,424
2. 12 months or longer	\$ 103,189,203
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	\$ 300,691,421
2. 12 months or longer	\$ 517,830,936

5) All asset-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 March 31, 2026, 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 March 31, 2026, 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 impairments in the future on some of the securities held at March 31, 2026 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-K. No material changes.

L. Restricted Assets

1) Restricted assets (including pledged)

Restricted Asset Category		Gross (Admitted & Nonadmitted) Restricted						
		Current Year					6	7
		1	2	3	4	5		
		Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b.	Collateral held under security lending arrangements	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—	—	—
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	—	—	—	—	—
i.	FHLB capital stock	15,569,500	—	—	—	15,569,500	15,569,500	—
j.	On deposit with state	6,094,941	—	—	—	6,094,941	4,288,664	1,806,277
k.	On deposit with other regulatory bodies	382,428	—	—	—	382,428	501,143	(118,715)
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	349,366,490	—	—	—	349,366,490	349,629,641	(263,151)
m.	Pledged as collateral not captured in other categories	113,665,722	—	—	—	113,665,722	47,956,825	65,708,897
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p.	Assets held under modco reinsurance agreements	1,889,721,949	—	—	—	1,889,721,949	1,916,486,542	(26,764,593)
q.	Assets held under funds withheld reinsurance agreements	423,596,353	—	—	—	423,596,353	463,033,325	(39,436,972)
r.	Total restricted assets (sum of a through q)	\$2,798,397,383	\$ —	\$ —	\$ —	\$2,798,397,383	\$ 2,797,465,640	\$ 931,743

(a) Subset of column 1

(b) Subset of column 3

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

Restricted Asset Category		Current Year			
		8	9	Percentage	
				10	11
Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)		
a.	Subject to contractual obligation for which liability is not shown	\$ —	\$ —	0.0 %	0.0 %
b.	Collateral held under security lending arrangements	—	—	0.0 %	0.0 %
c.	Subject to repurchase agreements	—	—	0.0 %	0.0 %
d.	Subject to reverse repurchase agreements	—	—	0.0 %	0.0 %
e.	Subject to dollar repurchase agreements	—	—	0.0 %	0.0 %
f.	Subject to dollar reverse repurchase agreements	—	—	0.0 %	0.0 %
g.	Placed under option contracts	—	—	0.0 %	0.0 %
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	0.0 %	0.0 %
i.	FHLB capital stock	—	15,569,500	0.1 %	0.1 %
j.	On deposit with state	—	6,094,941	0.0 %	0.0 %
k.	On deposit with other regulatory bodies	—	382,428	0.0 %	0.0 %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	349,366,490	2.6 %	2.6 %
m.	Pledged as collateral not captured in other categories	—	113,665,722	0.8 %	0.8 %
n.	Other restricted assets	—	—	0.0 %	0.0 %
o.	Collateral assets received and on balance sheet	—	—	0.0 %	0.0 %
p.	Assets held under modco reinsurance agreements	—	1,889,721,949	13.9 %	14.0 %
q.	Assets held under funds withheld reinsurance agreements	—	423,596,353	3.1 %	3.1 %
r.	Total restricted assets (sum of a through q)	\$ —	\$ 2,798,397,383	20.6 %	20.8 %

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

There were no assets pledged as collateral in other categories.

- 2) Details of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate).

Restricted Asset Category		Gross (Admitted & Nonadmitted) Restricted							Current Year		
		Current Year							Percentage		
		1	2	3	4	5	6	7	8	9	10
Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)		
a.	Derivatives Collateral Pledged to Counterparties	\$113,665,722	\$ —	\$ —	\$ —	\$113,665,722	\$ 47,956,825	\$ 65,708,897	\$113,665,722	0.8 %	0.8 %
b.	Amount of Total Pledged under Derivative Contracts	\$113,665,722	\$ —	\$ —	\$ —	\$113,665,722	\$ 47,956,825	\$ 65,708,897	\$113,665,722	0.8 %	0.8 %
c.	Total Excluding Derivative Collateral (Total minus Amount of Total Pledged under Derivative Contracts)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0.0 %	0.0 %

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

- 3) Detail of other restricted assets:

None

4) Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity’s Financial Statements:

Assets	1	2	3	4	5	6	7	8
	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	\$ of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$ —	\$ 25,661,841	\$ 14,464,630	\$ —	\$ 25,661,841	\$ 14,464,005	— %	— %
b. Schedule D, Part 1, Section 1	—	1,063,459,916	299,517,906	—	883,651,704	260,197,379	13 %	13 %
c. Schedule D, Part 1, Section 2	—	295,478,586	67,514,920	—	271,832,783	60,155,794	3 %	3 %
d. Schedule D, Part 2, Section 1	—	10,969,369	2,615,910	—	10,248,006	2,533,838	— %	— %
e. Schedule D, Part 2, Section 2	—	1,046,572	—	—	1,046,572	—	— %	— %
f. Schedule B	—	88,896,621	22,332,661	—	83,222,279	21,736,119	1 %	1 %
g. Schedule A	—	—	—	—	—	—	— %	— %
h. Schedule BA, Part 1	—	404,369,057	14,664,637	—	76,758,047	11,950,385	4 %	4 %
i. Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
j. Other	—	(160,014)	2,485,689	—	(160,014)	2,485,689	— %	— %
k. Total Assets (a+b+c+d+e+f+g+h+i)	\$ —	\$ 1,889,721,948	\$ 423,596,353	\$ —	\$ 1,352,261,218	\$ 373,523,209	22 %	22 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	—	—	—	—	—	—	— %	— %
n. Schedule D, Part 1, Section 1	—	—	—	—	—	—	— %	— %
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	— %	— %
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	— %	— %
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	— %	— %
r. Schedule B	—	—	—	—	—	—	— %	— %
s. Schedule A	—	—	—	—	—	—	— %	— %
t. Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
u. Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
v. Other	—	—	—	—	—	—	— %	— %
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	— %	— %
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
		FWH including Modco	1	2	3	4	5
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	\$ 40,126,471	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 40,126,472
b. Schedule D, Part 1, Section 1	1,362,977,822	3,107,842	—	—	—	—	1,359,869,980
c. Schedule D, Part 1, Section 2	362,993,506	—	—	3,546,742	—	—	359,446,764
d. Schedule D, Part 2, Section 1	13,585,279	—	—	—	—	—	13,585,279
e. Schedule D, Part 2, Section 2	1,046,572	—	—	—	—	—	1,046,572
f. Schedule B	111,229,282	—	—	—	—	—	111,229,282
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	419,033,694	—	—	363,940,036	—	—	55,093,659
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	2,325,675	—	—	—	—	—	2,325,675
k. Total Assets (a+b+c+d+e+f+g+h+i)	\$ 2,313,318,301	\$ 3,107,842	\$ —	\$ 367,486,778	\$ —	\$ —	\$ 1,942,723,683
l. Percentage to Total FWH Assets (including Modco)	100%	—%	—%	16%	—%	—%	84%
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	—	—	—	—	—	—	—
n. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	—	—	—	—	—	—	—
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
x. Percentage to Total FWH Assets (including Modco)	—%	—%	—%	—%	—%	—%	—%

5) There were no assets held as collateral or under modified coinsurance or funds withheld reinsurance agreements that have been pledged for another purpose specific to the Company.

M. The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities:

		Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1)	Assets			
	Derivatives	\$ 40,397,425	\$ 39,055,634	\$ 1,341,791
(2)	Liabilities			
	Derivatives	\$ 39,055,634	\$ 39,055,634	\$ —

* For derivative assets and derivative liabilities, the amount of offset shall agree to Schedule DB, Part D, Section 1.

O-S. 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

No material changes.

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 (the "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 2026, the Company conducted business activity (borrowings) with the FHLB. The Company has determined the estimated maximum borrowing capacity as \$682.0 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 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ —	\$ —	\$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	10,116,000	10,116,000	—
(d) Excess Stock	453,500	453,500	—
(e) Aggregate Total (a+b+c+d)	\$ 15,569,500	\$ 15,569,500	\$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 682,028,928	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ —	\$ —	\$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	10,116,000	10,116,000	—
(d) Excess Stock	453,500	453,500	—
(e) Aggregate Total (a+b+c+d)	\$ 15,569,500	\$ 15,569,500	\$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 688,587,340	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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	—	—	—	—	—	—
2. Class B	5,000,000	5,000,000	—	—	—	—

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

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

3) Collateral Pledged to FHLB:

a. Amount Pledged as of the Reporting Date:

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 321,634,971	\$ 349,366,490	\$ 252,900,000
2. Current Year General Account Total Collateral Pledged	321,634,971	349,366,490	252,900,000
3. Current Year Separate Account Total Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Total	324,561,322	349,629,641	252,900,000

11B(3)a1 Columns 1,2 and 3) should be equal to or less than 11B(3)b1 (Column 1,2 and 3 respectively)

11B(3)a2 Columns 1,2 and 3) should be equal to or less than 11B(3)b2 (Column 1,2 and 3 respectively)

11B(3)a3 Columns 1,2 and 3) should be equal to or less than 11B(3)b3 (Column 1,2 and 3 respectively)

11B(3)a4 Columns 1,2 and 3) should be equal to or less than 11B(3)b4 (Column 1,2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period:

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 321,634,971	\$ 349,366,490	\$ 252,900,000
2. Current Year General Account Maximum Collateral Pledged	321,634,971	349,366,490	252,900,000
3. Current Year Separate Account Maximum Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	393,982,075	432,618,665	252,900,000

4) The Company's borrowing from FHLB was as follows:

a. Amount as of the Reporting Date:

	1	2	3	4
	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ —	\$ —	\$ —	XXX
(b) Funding Agreements	252,900,000	252,900,000	—	251,816,823
(c) Other	—	—	—	XXX
(d) Aggregate Total (Lines a+b+c)	252,900,000	252,900,000	—	251,816,823
1. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	252,900,000	252,900,000	—	252,046,774
(c) Other	—	—	—	XXX
(d) Aggregate Total (Lines a+b+c)	252,900,000	252,900,000	—	252,046,774

b. Maximum amount borrowed during the Reporting Period (Current Quarter):

	1	2	3
	Total 2+3	General Account	Separate Account
(1) Debt	\$ —	\$ —	\$ —
(2) Funding Agreements	252,900,000	252,900,000	—
(3) Other	—	—	—
(4) Aggregate Total (Lines 1+2+3)	252,900,000	252,900,000	—

c. FHLB - Prepayment Obligations:

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

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

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, Dividend Restrictions and Quasi-Reorganizations

No material changes.

14. Liabilities, Contingencies and Assessments

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.

Litigation related to lapsed California policies

On October 27, 2022, a putative class action captioned Velez v. Foresters Life Insurance and Annuity Company ("FLIAC") was filed in the Superior Court of the State of California, Los Angeles County. On December 9, 2022, the Company timely removed the case to the United States District Court for the Central District of California, 2:22-cv-08932. The litigation alleges that FLIAC, which was merged into the Company effective July 8, 2020, improperly lapsed life insurance policies issued in California without fully complying with California Insurance Code Sections 10113.71 and 10113.72. The litigation makes substantially the same allegations made in litigation filed against FLIAC prior to the merger with the Company in Siino v. Foresters Life and Annuity Company filed in the United States District Court for the Northern District of California, 4:20-cv-02904, in which class certification was subsequently denied. In Siino, FLIAC filed an appeal to the United States Court of Appeals for the Ninth Circuit in relation to the granting of summary judgment and Plaintiff filed a cross-appeal relating to the denial of class certification. Thereafter, the Plaintiff decided not to pursue the cross-appeal and it was later dismissed on August 29, 2024. Oral argument on the Siino appeal was heard on January 14, 2025. The Ninth Circuit thereafter filed its Opinion on April 1, 2025, affirming in part and reversing in part the district court's grant of summary judgment as to the declaratory relief claim. Although the substantive issues in the litigation have now been resolved, the parties are awaiting a final judgment from the district court that is consistent with the Ninth Circuit's decision. In Velez, the Plaintiff withdrew her motion for class certification. Considering the appeal in Siino, on April 1, 2024, the parties filed a joint stipulation to stay the Velez case. The stay was lifted on June 27, 2025, following the issuance of the Ninth Circuit's decision in Siino. After being granted leave to amend, Plaintiff filed its First Amended Complaint on December 18, 2025, dispensing with the class allegations and strategically narrowing the case to a single claim for alleged violations of California's Unfair Competition Law. FLIAC answered the First Amended Complaint on January 8, 2026, and contemporaneously filed a notice of waiver of the adequate-remedy-at-law defense in a bid to keep the case in federal court. On March 23, 2026, after the filing of an amended joint case management report, the case was remanded to state court. The Company is evaluating its options to appeal this decision. The Company continues to dispute the allegations in First Amended Complaint and will continue to vigorously defend this lawsuit.

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 Premium 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 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.	\$ —	\$ 17,780,279	\$ 7,564,131	\$ —	\$ 25,344,410
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Perpetual Preferred Stock	—	17,780,279	7,564,131	—	25,344,410
Bonds					
Issuer Credit Obligations	—	—	8,025,822	—	8,025,822
Asset-Backed Securities	—	573,504	1,769,795	—	2,343,299
Total Bonds	—	573,504	9,795,617	—	10,369,121
Common Stock					
Industrial and Misc.	—	—	20,247,733	—	20,247,733
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Common Stocks	—	—	20,247,733	—	20,247,733
Derivative assets					
Swaps	—	38,823,439	—	—	38,823,439
Futures	—	—	—	—	—
Options	—	1,573,985	—	—	1,573,985
Total Derivatives	—	40,397,424	—	—	40,397,424
Other Long-Term Assets					
Residual Tranches	—	8,436,468	107,011,272	—	115,447,740
Total Other Long-Term Assets	—	8,436,468	107,011,272	—	115,447,740
Separate account assets	2,813,225,060	163,795,207	112,379	—	2,977,132,646
Total assets at fair value/NAV	<u>\$2,813,225,060</u>	<u>\$ 230,982,882</u>	<u>\$ 144,731,132</u>	<u>\$ —</u>	<u>\$3,188,939,074</u>
b. Liabilities at fair value:					
Derivative liabilities	\$ —	\$ 39,055,634	\$ —	\$ —	\$ 39,055,634
Total liabilities at fair value	<u>\$ —</u>	<u>\$ 39,055,634</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 39,055,634</u>

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

Description	Beginning Balance at 01/01/2026	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 3/31/2026
a. Assets										
Perpetual Preferred stock										
Industrial and Misc	\$ 7,448,407	\$ —	\$ —	\$ —	\$ 115,725		\$ —	\$ —	\$ —	\$ 7,564,132
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Perpetual Preferred Stocks	7,448,407	—	—	—	115,725	—	—	—	—	7,564,132
Bonds										
Issuer Credit Obligations	254,091	7,072,002	—	—	(41,033)	—	—	740,761	—	8,025,821
Asset-Backed Securities	1,718,378	—	—	—	—	51,416	—	—	—	1,769,794
Total Bonds	1,972,469	7,072,002	—	—	(41,033)	51,416	—	740,761	—	9,795,615
Common Stock										
Industrial and Misc	20,530,413	—	—	—	(282,683)	—	—	—	—	20,247,730
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Common Stocks	20,530,413	—	—	—	(282,683)	—	—	—	—	20,247,730
Other Long-Term Assets										
Residual Tranches	101,945,983	2,662,638	—	—	(900,401)	3,303,055	—	—	—	107,011,275
Total Other Long-Term Assets	101,945,983	2,662,638	—	—	(900,401)	3,303,055	—	—	—	107,011,275
Short Term Investment										
Industrial and Misc	—	—	—	—	—	—	—	—	—	—
Total Short Term	—	—	—	—	—	—	—	—	—	—
Low Income Housing	—	—	—	—	—	—	—	—	—	—
Total Other Invested Assets	—	—	—	—	—	—	—	—	—	—
Separate account assets	2,125,277	—	(1,855,082)	—	1,061	—	—	(158,876)	—	112,380
Total assets at fair value	\$134,022,549	\$ 9,734,640	\$ (1,855,082)	\$ —	\$ (1,107,331)	\$ 3,354,471	\$ —	\$ 581,885	\$ —	\$144,731,132
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

- 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)
Issuer Credit Obligations	\$3,429,916,972	\$4,026,794,359	\$ —	\$2,245,846,975	\$1,184,069,997	\$ —	\$ —
Asset-Backed Securities	1,252,202,763	1,339,080,375	—	1,121,343,582	130,859,181	—	—
Common Stocks	20,247,733	20,247,734	—	—	20,247,733	—	—
Cash, Short Term & Cash Equivalents	118,508,488	118,574,976	101,146,461	17,362,027	—	—	—
Preferred Stock	38,077,341	39,909,743	—	25,028,179	13,049,162	—	—
Residual Tranches, Surplus Debentures & Capcos	228,586,770	219,232,517	—	112,638,535	115,948,235	—	—
Mortgage Loans	378,009,274	403,022,132	—	—	378,009,274	—	—
Derivatives	(35,784,424)	1,341,791	—	(35,784,424)	—	—	—
Separate Account Assets	2,977,132,646	2,977,132,644	2,813,225,060	163,795,207	112,379	—	—
Total Assets	\$8,406,897,563	\$9,145,336,271	\$2,914,371,521	\$3,650,230,081	\$1,842,295,961	\$ —	\$ —

D. As of March 31, 2026, 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 any 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-J. No material changes.

22. Events Subsequent

The Company has evaluated events subsequent to March 31, 2026 and through the financial statement issuance date of May 13, 2026. 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

The Company did not report any retrospectively rated contracts or contracts subject to redetermination.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2025 were \$14,095,823. As of March 31, 2026, \$317,232 has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now \$13,673,384 as a result of unpaid claims principally on the Group Accident and Health line of business. Therefore, there has been \$105,207 of favorable prior year development since December 31, 2025. 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 Annuity 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 & Annuity Considerations Deferred and Uncollected

No material changes.

35. Separate Accounts

No material changes.

36. Loss/Claim Adjustment Expenses

No material changes.

STATEMENT AS OF MARCH 31, 2026 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 [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 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 [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of 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? Yes [] No [X] N/A []
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022
- 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. 12/31/2022
- 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). 01/29/2026
- 6.4 By what department or departments?
New York 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 [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] 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 [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Nassau Alternative Investments LLC	New York, NY	NO	NO	NO	YES
Nassau CorAmerica LLC	El Segundo, CA	NO	NO	NO	YES
Nassau Global Credit LLC	New York, NY	NO	NO	NO	YES
Nassau Global Credit GP LLC	New York, NY	NO	NO	NO	YES
NGC CLO Manager LLC	New York, NY	NO	NO	NO	YES
AIC Credit Opportunities Partners Fund II GP, L.P.	New York, NY	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
NPC Credit Opportunities Fund GP, LLC	Darien, CT	NO	NO	NO	YES

STATEMENT AS OF MARCH 31, 2026 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? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 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: \$ 824,327

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: \$
- 13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 13.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 13.21 Bonds | \$ 69,652,558 | \$ 78,177,940 |
| 13.22 Preferred Stock | \$ 0 | \$ |
| 13.23 Common Stock | \$ 0 | \$ |
| 13.24 Short-Term Investments | \$ | \$ |
| 13.25 Mortgage Loans on Real Estate | \$ 0 | \$ |
| 13.26 All Other | \$ 1,129,393,848 | \$ 1,139,185,721 |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | \$ 1,199,046,406 | \$ 1,217,363,661 |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above | \$ 64,585,378 | \$ 66,624,627 |
- 14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.
15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 15.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company
GENERAL INTERROGATORIES

16. 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 []
- 16.1 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

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 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. This includes both primary and sub-advisors. 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.....
Goldman Sachs Asset Management, L.P.	U.....
Conning, Inc.	U.....
Blackrock Investment Management, LLC	U.....
Fortress IMA Management LLC	U.....
New England Asset Management	U.....
.....

16.5097 For those firms/individuals listed in the table for Question 16.5, 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] N/A []

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X] N/A []

- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
.....	Nassau Asset Management Co	DS.....
281510	Hamilton Lane Advisors	SEC	NO.....
107738	Goldman Sachs Asset Management, L.P.	SEC	NO.....
107423	Conning, Inc.	SEC	NO.....
108928	Blackrock Investment Management, LLC	SEC	NO.....
129612	Fortress IMA Management LLC	SEC	NO.....
105900	New England Asset Management	SEC	NO.....
.....

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

18. 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 []

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company
GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
- a. The security was either:
 - i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
 - ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
 - b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
 - c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
 - d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.
- Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [] No []
20. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages\$.....
- 1.12 Residential Mortgages\$.....
- 1.13 Commercial Mortgages\$..... 403,022,132
- 1.14 Total Mortgages in Good Standing\$..... 403,022,132
- 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)\$..... 403,022,132
- 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 0.000 %
- 2.2 A&H cost containment percent 0.000 %
- 2.3 A&H expense percent excluding cost containment expenses 0.000 %
- 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\$..... 0
- 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\$..... 0
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
Total0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	260,144	0	300	0	260,444	
2. Alaska	AK	19,469	0		0	19,469	
3. Arizona	AZ	680,685	800		0	681,485	
4. Arkansas	AR	78,077	1,557		0	79,635	
5. California	CA	2,783,487	9,750	296	0	2,793,533	
6. Colorado	CO	627,507	36,920		0	664,426	
7. Connecticut	CT	1,653,421	4,040	134	0	1,657,594	
8. Delaware	DE	230,021	900		0	230,921	
9. District of Columbia	DC	90,319	0		0	90,319	
10. Florida	FL	2,955,285	127,410	542	0	3,083,237	
11. Georgia	GA	758,568	11,800		0	770,368	
12. Hawaii	HI	81,377	0	114	0	81,491	
13. Idaho	ID	95,456	0		0	95,456	
14. Illinois	IL	1,754,354	(998)	323	0	1,753,678	
15. Indiana	IN	595,037	(6,162)	915	0	589,789	
16. Iowa	IA	295,440	0	510	0	295,951	
17. Kansas	KS	218,946	0	128	0	219,074	
18. Kentucky	KY	476,783	600	295	0	477,678	
19. Louisiana	LA	564,501	7,355	190	0	572,047	
20. Maine	ME	173,000	232		0	173,231	
21. Maryland	MD	687,089	900	1,032	0	689,021	
22. Massachusetts	MA	1,475,030	2,150	405	0	1,477,585	
23. Michigan	MI	5,752,410	51,244	493	0	5,804,146	
24. Minnesota	MN	3,318,068	12,000		0	3,330,068	
25. Mississippi	MS	241,162	75	76	0	241,314	
26. Missouri	MO	1,058,368	180,303	276	0	1,238,946	
27. Montana	MT	47,405	0		0	47,405	
28. Nebraska	NE	187,822	3,600		0	191,422	
29. Nevada	NV	102,971	0		0	102,971	
30. New Hampshire	NH	269,451	0	557	0	270,008	
31. New Jersey	NJ	3,198,850	16,949	814	0	3,216,613	
32. New Mexico	NM	112,173	0		0	112,173	
33. New York	NY	10,547,770	14,639,182	5,859	0	25,192,810	
34. North Carolina	NC	1,174,597	51,115	82	0	1,225,794	
35. North Dakota	ND	27,968	0		0	27,968	
36. Ohio	OH	1,470,000	4,254	341	0	1,474,595	
37. Oklahoma	OK	219,597	0		0	219,597	
38. Oregon	OR	552,723	2,700		0	555,423	
39. Pennsylvania	PA	1,908,423	9,400		0	1,917,823	
40. Rhode Island	RI	(469,231)	0		0	(469,231)	
41. South Carolina	SC	500,172	270		0	500,442	
42. South Dakota	SD	25,179	300		0	25,479	
43. Tennessee	TN	340,754	435,719	122	0	776,594	
44. Texas	TX	2,208,770	17,260	409	0	2,226,439	
45. Utah	UT	460,732	41,093		0	501,824	
46. Vermont	VT	88,649	0		0	88,649	
47. Virginia	VA	812,099	4,050	268	0	816,417	
48. Washington	WA	519,448	3,600		0	523,048	
49. West Virginia	WV	77,263	0		0	77,263	
50. Wisconsin	WI	246,731	3,575		0	250,306	
51. Wyoming	WY	21,199	0		0	21,199	
52. American Samoa	AS	0	0		0	0	
53. Guam	GU	1,770	0		0	1,770	
54. Puerto Rico	PR	67,409	0		0	67,409	
55. U.S. Virgin Islands	VI	3,599	0		0	3,599	
56. Northern Mariana Islands	MP	0	0		0	0	
57. Canada	CAN	0	0		0	0	
58. Aggregate other alien	OT	143,335	0	0	0	143,335	0
59. Subtotal	XXX	51,791,630	15,673,940	14,479	0	67,480,049	0
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,855,880				14,855,880	
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	444,209				444,209	
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	67,091,719	15,673,940	14,479	0	82,780,138	0
96. Plus reinsurance assumed	XXX	10,353,619				10,353,619	
97. Totals (all business)	XXX	77,445,338	15,673,940	14,479	0	93,133,757	0
98. Less reinsurance ceded	XXX	10,614,827		54,008	14,479	10,683,314	
99. Totals (all business) less reinsurance ceded	XXX	66,830,511	15,619,932	0	0	82,450,443	0
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	143,335				143,335	
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	143,335	0	0	0	143,335	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:

- | | |
|--|--|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53 | 4. Q - Qualified - Qualified or accredited reinsurer..... 0 |
| 2. R - Registered - Non-domiciled RRGs..... 0 | 5. N - None of the above - Not allowed to write business in the state..... 4 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 | |

**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 Cayman Ltd.	CYM		N/A	NRH, L.P.	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
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		87-0773412	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 LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP LLC	Contract
NCA Realty Fund II LP	DE		99-3983500	NCA Realty Partners GP LLC	Contract
156W Co-Invest LP	DE		33-3956676	NCA Realty Partners GP LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica 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 MARCH 31, 2026 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 NGC Holdings LLC	DE		98-1584733	Nassau Asset Management LLC	100
Nassau Global Credit GP LLC	DE		N/A	Nassau NGC Holdings LLC	100
NGC Loan Fund LP	DE		81-3302407	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Master Fund LP	CYM		N/A	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Offshore Fund LP	CYM		N/A	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Fund LP	DE		46-4397929	Nassau Global Credit GP LLC	Contract
AIC Credit Opportunities Partners Fund II UGP, LLC	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Fund II GP, L.P.	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Master Fund II, LP	CYM		98-1466405	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC COP Investments LLC	CYM		N/A	AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC COP Facility 2, LLC	DE		N/A	AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC Credit Opportunities Partners Fund II (Offshore), L.P.	CYM		98-1467700	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II, L.P.	DE		83-3057270	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II-A, L.P.	DE		84-3489721	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Mini-Master Fund II (Offshore), L.P.	CYM		98-1467916	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
Nassau Global Credit LLC	DE		35-2586068	Nassau NGC Holdings LLC	100
NGC CLO Manager LLC	DE			Nassau Global Credit LLC	100
NGC Management LLC	DE		82-4813430	Nassau Global Credit LLC	100
NGC Management (UK) Ltd	CYM			Nassau Global Credit LLC	100
Nassau NGC Blocker (UK) Ltd.	GBR			Nassau Global Credit LLC	100
Nassau Global Credit (UK) LLP	GBR			Nassau NGC Blocker (UK) Ltd.	99 ⁴
NGC Opportunities GP LLC	DE		39-2115535	Nassau NGC Holdings LLC	100
NGC Opportunities Master Fund LP	CYM		98-1876091	NGC Opportunities GP LLC	Contract
NGC Opportunities Offshore Fund LP	CYM		98-1876071	NGC Opportunities GP LLC	Contract
NGC Opportunities Onshore Fund LP	DE		39-3271621	NGC Opportunities GP LLC	Contract
Nassau NPC Holdings LLC	DE		99-1187718	Nassau Asset Management LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau NPC Holdings LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau NPC Holdings LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract

⁴ NGC Management (UK) Ltd owns 1%

STATEMENT AS OF MARCH 31, 2026 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 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 Tactical Opportunities Fund LP	DE			Nassau Private Credit GP LLC	Contract
BSL Corporate Credit Opportunities 1 LP	DE		93-3064288	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau NPC Holdings LLC	100
NPC Diversified Income GP LLC	DE		93-3100114	Nassau NPC Holdings LLC	100
NPC Diversified Income Ratings Passthrough Feeder Fund LLC	DE		33-2261968	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Fund LP	DE		93-3088091	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Master Fund LP	CYM		98-1747916	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Offshore Fund LP	CYM		98-1748165	NPC Diversified Income GP LLC	Contract
NPC Credit Opportunities Fund GP, LLC	DE		93-4196946	Nassau NPC Holdings LLC	100
NPC Credit Opportunities Onshore Fund, LP	DE		93-4180444	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Offshore Fund, LP	CYM		98-1759587	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Master Fund, LP	CYM		98-1759572	NPC Credit Opportunities Fund GP, LLC	Contract
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 ⁵
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
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	The Nassau Companies	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Nassau Life and Annuity Company ABS C-I	DE			Nassau Life and Annuity Company	100
Nassau Life and Annuity Company ABS D-I	DE			Nassau Life and Annuity Company	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Distribution Holdings II LLC	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Funding I, L.P.	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Master Fund I, LLC	DE			Golub Capital NFG Lending Funding I, L.P.	100
Golub Capital NFG Lending Funding II, L.P.	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Master Fund II, LLC	DE			Golub Capital NFG Lending Funding II, L.P.	100
Nassau CFO 2026 Fund LLC	DE			Nassau Life and Annuity Company	71.18 ⁶
NSRE Saybrus Holdings, LLC	DE			The Nassau Companies	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
Nassau Re/Imagine LLC	DE			The Nassau Companies	100

⁵ Equity interests are owned by Nassau Asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%) and PHL Variable Insurance Company (44.04%).

⁶ Nassau Life Insurance Company owns 20.76%; Nassau 2019 CFO Fund LLC owns 1.55% and The Nassau Companies owns 6.51%.

STATEMENT AS OF MARCH 31, 2026 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 Employee Co-Invest Fund II LLC	DE		47-5128985	The Nassau Companies	51 ⁷
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies	100
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies	100
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
Nassau Life Insurance Company ABS A-I	DE			Nassau Life Insurance Company	100
Nassau Life Insurance Company ABS B-I	DE			Nassau Life Insurance Company	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 ⁸
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
NAIC Investments Holdings Ltd.	CYM			The Nassau Companies	100
AIC Company Limited	CYM		98-1034941	NAIC Investments Holdings Ltd.	100
AIC Investments (LHR) Ltd.	CYM			AIC Company Limited	100
AIC Investments (Cayman) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN RI) Ltd.	CYM			AIC Investments (STN) Ltd.	100
NGC Investments (NW) Ltd.	CYM			AIC Company Limited	100
NGC Investments (NW RI) Ltd.	CYM			NGC Investments (NW) Ltd.	100
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
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 ⁹	CYM			GGC Opportunity Fund Management, L.P.	Contract
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0 ¹⁰
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

⁷ Current employees of The Nassau Companies of New York and its affiliates own 52%.

⁸ PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.

⁹ 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).

¹⁰ Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
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	100
WFG National Title Insurance Company	FL	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. ¹¹	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company ¹²	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 ¹³
ClosingBot Title Holdings, LLC	DE		88-1727043	ITC Holdings, Inc.	49 ¹⁴
ClosingBot Title, LLC	DE		87-4588972	ClosingBot Title Holdings, LLC	100
Diamond Title Agency LLC	AZ		92-1916660	ITC Holdings, Inc.	51 ¹⁵
Excel Escrow Services	CA		88-2678783	ITC Holdings, Inc.	100
AZ Partners Title Agency LLC	AZ		93-1509493	ITC Holdings, Inc.	40 ¹⁶
Cal Prime Title Company	CA		93-2578609	ITC Holdings, Inc.	100
Desert Valley Title LLC	NV		93-2875588	ITC Holdings, Inc.	51
National Title Agency LLC	AZ		93-3699456	ITC Holdings, Inc.	51 ¹⁷
Silver Springs Title of Nevada, LLC	NV		99-1585358	ITC Holdings, Inc.	51
Alliance Title Agency AZ, LLC	AZ		99-0501278	ITC Holdings, Inc.	100
Diamond Title Agency AZ, LLC	AZ		99-0577725	ITC Holdings, Inc.	100
Metro United Escrow, LLC	OR		33-3567568	ITC Holdings, Inc.	20
Metro United Title and Escrow, LLC	WA		33-3604138	ITC Holdings, Inc.	40
Metro United Title and Escrow of Arizona, LLC	AZ		39-3627398	ITC Holdings, Inc.	40
California Members Title Company	CA		35-2589911	ITC Holdings, Inc.	100
Apex Residential Title, LLC	AZ		41-3922699	ITC Holdings, Inc.	40
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100

¹¹ WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

¹² Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

¹³ Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC.

¹⁴ ClosingBot, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.

¹⁵ Olakino, LLC owns the remaining 49% of Diamond Title Agency LLC.

¹⁶ Alliance Partners, LLC owns the remaining 60% of AZ Partners Title Agency LLC.

¹⁷ Intrastate Title Holdings, LLC owns the remaining 49%.

12.4

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
19 th Street Palm Harbor LLC	DE		32-0642679	Williston Financial Group LLC	100
Brianna Way SPE 1007142, LLC	DE		92-0695607	Williston Financial Group LLC	100
Lynhuber Drive SPE 1016012, LLC	DE		88-4252199	Williston Financial Group LLC	100
6506 Hergotz 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 Logistics, LLC	DE		88-0708518	Vorto, LLC	100
5F Tours, LLC	DE		87-4682437	5F Logistics, LLC	100
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	5F Logistics, LLC	100
5F Managed Transportation, LLC	DE		93-2408254	5F Logistics, LLC	100
LoHi Logistics Holdings, LLC	DE		85-1719300	5F Managed Transportation, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
Red Rocks Brokerage Holdings, LLC	DE		93-3062759	5F Managed Transportation, LLC	100
Red Rocks Brokerage, LLC	DE		61-2108710	Red Rocks Brokerage Holdings, LLC	100
Bainbridge Brokerage Holdings, LLC	DE		88-0847385	5F Managed Transportation, LLC	100
Bainbridge Brokerage, LLC	DE		88-0847101	Bainbridge Brokerage Holdings, LLC	100
Candlestick Freight Holdings, LLC	DE		87-1376141	5F Managed Transportation, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
Bainbridge Brokerage Canada Holdings, Inc.	DE		33-2934672	5F Managed Transportation, LLC	100
Bainbridge Brokerage Canada, Inc.	CAN (Ontario)		79786 0962 RT0001	Bainbridge Brokerage Canada Holdings, Inc.	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
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
Black Tide Shipping, LLC	DE		93-2618532	5F Logistics, LLC	100
JVN Insurance Company	AZ	17538	93-3731107	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
Vorto Operations Canada Holdings, Inc.	DE		33-2387038	Vorto Operations International, LLC	100

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Vorto Operations Canada, Inc.	CAN (Ontario)		79786 0566 RT0001		99.5
PHL Holdings, LLC	DE		87-3491936	GGC Fund III ¹⁸	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100
Magni Re Ltd.	CYM			Westgate Delaware LLC	100

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¹⁸ GGC Fund III” represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P., GGCOF Executive Co-Invest, L.P., and GGCOF IRA Co-Invest L.P.

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 Percentage	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	Ownership	100.000	David Dominik		
.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	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.		1
.4736	GGC Group		27-1434376				Williston Holdings LLC	..DE	..NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd.		2
.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				Valustrust 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				WFGS 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	GGC Opportunity Fund Management GP, Ltd.		3
.4736	GGC Group		27-1273851				Universal Title Partners, LLC	..TX	..NIA	Newmark Homes Houston, LLC	Ownership	49.000	Unknown (not affiliated with the GGC Group)		4
.4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	..FL	..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.		5
.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)		6
.4736	GGC Group		45-2654474				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	GGC Opportunity Fund Management GP, Ltd.		

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.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			78
.4736	GGC Group		98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
.4736	GGC Group						Nassau Cayman Ltd.	CYM	NIA	NRH, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Re (Cayman) Ltd.	CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik		9
.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	The Nassau Companies	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		87-0773412				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 Global Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NGC CLO Manager LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		82-4813430				NGC Management LLC	DE	NIA	Nassau Global Credit LLC	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 NPC Holdings LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau NPC Holdings 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-11 LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		10
.4736	GGC Group		84-2253380				NPC SGP LLC	DE	NIA	Nassau NPC Holdings LLC	Ownership	100.000	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		98-1472055				GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik		
.4736	GGC Group		85-1213894				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		11
.4736	GGC Group						Nassau NGC Blocker (UK) Ltd.	CYM	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NGC Management (UK) Ltd.	GBR	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Global Credit (UK) LLP	GBR	NIA	Nassau NGC Blocker (UK) Ltd.	Ownership	99.000	David Dominik		12

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.4736	GGC Group		32-0642679				19th Street Palm Harbor LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
.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		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 Managed Transportation, 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		87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	5F Managed 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		87-3491936				PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		13
.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		88-0704446				Vorto Technologies, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		87-4682437				5F Tours, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	5F Logistics, 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				Bainbridge Brokerage Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		88-0847101				Bainbridge Brokerage, LLC	DE	NIA	Bainbridge 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		92-0695607				Brianna Way SPE 1007142, LLC	DE	NIA	Williston Financial Group 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		
.4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Re/Imagine LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Global Credit GP LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						AIC Credit Opportunities Partners Master Fund II, LP	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		98-1466405				AIC Credit Opportunities Partners Fund II GP, L.P.	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NAIC Investments Holdings Ltd	CYM	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
.4736	GGC Group		98-1034941				AIC Company Limited	CYM	NIA	NAIC Investments Holdings Ltd	Ownership	100.000	David Dominik		
.4736	GGC Group						AIC Investments (LHR) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
.4736	GGC Group						AIC Investments (Cayman) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
.4736	GGC Group						AIC Investments (STN) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
.4736	GGC Group						AIC Investments (STN-RI) Ltd.	CYM	NIA	AIC Investments (STN) Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group						Nassau Distribution Holdings II LLC	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
.4736	GGC Group		93-3100114				NPC Diversified Income GP LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						NPC Diversified Income Rating Passthrough Feeder Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
.4736	GGC Group		33-2261968				NPC Diversified Income Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
.4736	GGC Group		93-3088091				NPC Diversified Income Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.4736	GGC Group		98-1747916				NPC Diversified Income Master Fund LP	.CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
.4736	GGC Group		98-1748165				NPC Diversified Income Offshore Fund LP	.CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
.4736	GGC Group		88-1727043				ClosingBot Title Holdings, LLC	.DE	NIA	ITC Holdings, Inc.	Ownership	.49.000	David Dominik		14
.4736	GGC Group		87-4588972				ClosingBot Title, LLC	.DE	NIA	ClosingBot Title Holdings, LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		92-1916660				Diamond Title Agency LLC	.AZ	NIA	ITC Holdings, Inc.	Ownership	.51.000	David Dominik		15
.4736	GGC Group		88-2678783				Excel Escrow Services	.CA	NIA	ITC Holdings, Inc.	Ownership	.100.000	David Dominik		
.4736	GGC Group		93-1509493				AZ Partners Title Agency LLC	.AZ	NIA	ITC Holdings, Inc.	Ownership	.40.000	David Dominik		16
.4736	GGC Group		93-2578609				Cal Prime Title Company	.CA	NIA	ITC Holdings, Inc.	Ownership	.100.000	David Dominik		
.4736	GGC Group		88-4252199				Lynhuber Drive SPE 1016012, LLC	.DE	NIA	Williston Financial Group LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		98-1584733				Nassau NGC Holdings LLC	.DE	NIA	Nassau Asset Management LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group						Nassau Employee Co-Invest Fund II LLC	.DE	NIA	The Nassau Companies	Ownership	.51.000	David Dominik		17
.4736	GGC Group		81-3302407				NGC Loan Fund LP	.DE	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
.4736	GGC Group						NGC Enhanced Loan Master Fund LP	.CYM	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
.4736	GGC Group						NGC Enhanced Loan Offshore Fund LP	.CYM	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		46-4397929				NGC Enhanced Loan Fund LP	.DE	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
.4736	GGC Group						AIC Credit Opportunities Partners Fund II UGP, LLC	.DE	NIA	Nassau NGC Holding LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group						AIC COP Investments LLC	.CYM	NIA	AIC Credit Opportunities Partners Master Fund II, LP	Contract		David Dominik		
.4736	GGC Group						AIC COP Facility 2 LLC	.DE	NIA	AIC Credit Opportunities Partners Master Fund II, LP	Contract		David Dominik		
.4736	GGC Group		98-1467700				AIC Credit Opportunities Partners Fund II (Offshore), L.P.	.CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
.4736	GGC Group		83-3057270				AIC Credit Opportunities Partners Fund II, LP	.DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
.4736	GGC Group		84-3489721				AIC Credit Opportunities Partners Fund II-A, LP	.DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
.4736	GGC Group		98-1467916				AIC Credit Opportunities Partners Mini-Masters Fund II (Offshore), L.P.	.CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
.4736	GGC Group						NPC Tactical Opportunities Fund LP	.DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group		93-3064288				BSL Corporate Credit Opportunities 1 LP	.DE	NIA	Nasau Private Credit GP LLC	Contract		David Dominik		
.4736	GGC Group						Nassau Life Insurance Company ABS A-1	.DE	DS	Nassau Life Insurance Company	Ownership	.100.000	David Dominik		
.4736	GGC Group						Nassau Life Insurance Company ABS B-1	.DE	DS	Nassau Life Insurance Company	Ownership	.100.000	David Dominik		
.4736	GGC Group						Nassau Life and Annuity Company ABS C-1	.DE	NIA	Nassau Life and Annuity Company	Ownership	.100.000	David Dominik		
.4736	GGC Group						Nassau Life and Annuity Company ABS D-1	.DE	NIA	Nassau Life and Annuity Company	Ownership	.100.000	David Dominik		
.4736	GGC Group		93-2875588				Desert Valley Title LLC	.NV	NIA	ITC Holdings, Inc.	Ownership	.51.000	David Dominik		
.4736	GGC Group		93-3699456				National Title Agency LLC	.AZ	NIA	ITC Holdings, Inc.	Ownership	.51.000	David Dominik		18
.4736	GGC Group		93-4196946				NPC Credit Opportunities Fund GP, LLC	.DE	NIA	Nassau Global Credit LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		93-4180444				NPC Credit Opportunities Onshore Fund, LP	.DE	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
.4736	GGC Group		98-1759587				NPC Credit Opportunities Onshore Fund, LP	.CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
.4736	GGC Group		98-1759572				NPC Credit Opportunities Master Fund, LP	.CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
.4736	GGC Group	17538	93-3731107				JVN Insurance Company	.AZ	IA	5F Logistics, LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		99-1187718				Nassau NPC Holdings LLC	.DE	NIA	Nassau Asset Management LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		99-1585358				Silver Springs Title of Nevada, LLC	.NV	NIA	ITC Holdings, Inc.	Ownership	.51.000	David Dominik		
.4736	GGC Group		99-0501278				Alliance Title Agency AZ, LLC	.AZ	NIA	ITC Holdings, Inc.	Ownership	.100.000	David Dominik		
.4736	GGC Group		99-0577725				Diamond Title Agency AZ, LLC	.AZ	NIA	ITC Holdings, Inc.	Ownership	.100.000	David Dominik		
.4736	GGC Group		93-2408254				5F Managed Transportation, LLC	.DE	NIA	5F Logistics, LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		93-3062759				Red Rocks Brokerage Holdings, LLC	.DE	NIA	5F Managed Transportation LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		61-2108710				Red Rocks Brokerage, LLC	.DE	NIA	Red Rocks Brokerage Holdings, LLC	Ownership	.100.000	David Dominik		
.4736	GGC Group		93-2618532				Black Tide Shipping, LLC	.DE	NIA	5F Logistics, LLC	Ownership	.100.000	David Dominik		

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Contract		David Dominik		19
.4736	GGC Group						NGC Investments (NI) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
.4736	GGC Group						NGC Investments (NI) Ltd.	CYM	NIA	NGC Investments (NI) Ltd.	Ownership	100.000	David Dominik		
.4736	GGC Group		99-3983500				NCA Realty Fund II LP	DE	NIA	NCA Realty Partners GP LLC	Contract		David Dominik		
.4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group						6506 Hergotz LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		33-2934672				Bainbridge Brokerage Canada Holdings, Inc.	DE	NIA	SF Managed Transportation, LLC	Ownership	100.000	David Dominik		
							Bainbridge Brokerage Canada Holdings, Inc.			Bainbridge Brokerage Canada Holdings, Inc.					
.4736	GGC Group		79-786 0962				Bainbridge Brokerage Canada, Inc.	CAN	NIA		Ownership	100.000	David Dominik		
.4736	GGC Group		33-2387038				Vorto Operations Canada Holdings, Inc.	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		79-786 0566				Vorto Operations Canada, Inc.	CAN	NIA	Vorto Operations Canada Holdings, Inc.	Ownership	100.000	David Dominik		
.4736	GGC Group		33-3567568				Metro United Escrow, LLC	OR	NIA	ITC Holdings, Inc.	Contract	20.000	David Dominik		
.4736	GGC Group		33-3604138				Metro United Title and Escrow, LLC	WA	NIA	ITC Holdings, Inc.	Contract	40.000	David Dominik		
.4736	GGC Group		33-3956676				156W Co-Invest LP	DE	NIA	NCA Realty Partners GP LLC	Contract		David Dominik		
.4736	GGC Group						Golub Capital NFG Lending Funding I, L.P.	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
.4736	GGC Group						Golub Capital NFG Lending Master Fund, LLC	DE	NIA	Golub Capital NFG Lending Funding I, L.P.	Ownership	100.000	David Dominik		
.4736	GGC Group		39-2115535				NGC Opportunities GP LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
.4736	GGC Group		98-1876091				NGC Opportunities Master Fund LP	CYM	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
.4736	GGC Group		98-1876071				NGC Opportunities Offshore Fund LP	CYM	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
.4736	GGC Group		39-3271621				NGC Opportunities Onshore Fund LP	DE	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
.4736	GGC Group						Golub Capital NFG Lending Funding II, L.P.	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
							Golub Capital NFG Lending Master Fund II, LLC			Golub Capital NFG Lending Funding II, L.P.					
.4736	GGC Group						Metro United Title and Escrow of Arizona, LLC	DE	NIA		Ownership	100.000	David Dominik		
.4736	GGC Group		39-3627398					AZ	NIA	ITC Holdings, Inc.	Contract	40.000	David Dominik		
.4736	GGC Group						Nassau CFO 2026 Fund LLC	DE	NIA	Nassau Life and Annuity Company	Ownership	71.180	David Dominik		20
.4736	GGC Group		35-2589911				California Members Title Company	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
.4736	GGC Group		41-3922699				Apex Residential Title, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		

Asterisk	Explanation
1	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) GGCOP Co-Invest, L.P. (#98-0572954); (iv) GGCOP Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOP Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOP IRA Co-Invest, L.P. (#98-1033053).
2	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
3	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
4	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
5	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
6	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
7	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOP IRA Co-Invest L.P.
8	Percentage represents the aggregate ownership among the GGC Fund III entities.
9	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
10	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
11	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
12	NGC Management (UK) Ltd owns 1%
13	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P., GGCOP Executive Co-Invest, L.P., and GGCOP IRA Co-Invest L.P.
14	ClosingBot, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.
15	Olakino, LLC owns the remaining 49% of Diamond Title Agency LLC.
16	Alliance Partners, LLC owns the remaining 60% of AZ Partners Title Agency LLC.

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

Asterisk	Explanation
17	Current employees of The Nassau Companies of New York and its affiliates own 49%.
18	Intrastate Title Holdings, LLC owns the remaining 49%.
19	Equity interests are owned by Nassau Asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%), and PHL Variable Insurance Company (44.04%).
20	Nassau Life Insurance Company owns 20.76%; Nassau 2019 CFO Fund LLC owns 1.55% and The Nassau Companies owns 6.51%.

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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

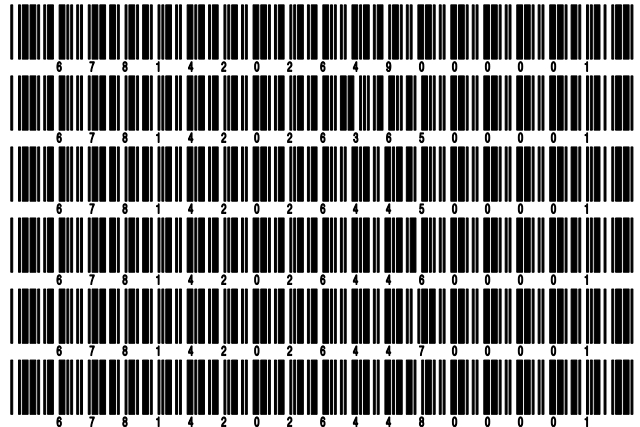
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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



OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	22,043,681	24,724,283
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	243,161	0
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	605,026	2,680,602
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	21,681,816	22,043,681
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	21,681,816	22,043,681

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	409,628,693	477,632,368
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,575,313	2,953,546
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	(6,087)
4. Accrual of discount	1,437	24,306
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	0	(226,466)
7. Deduct amounts received on disposals	8,349,284	70,703,353
8. Deduct amortization of premium and mortgage interest points and commitment fees	23,910	45,621
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	403,832,249	409,628,693
12. Total valuation allowance	(810,117)	(885,520)
13. Subtotal (Line 11 plus Line 12)	403,022,132	408,743,173
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	403,022,132	408,743,173

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,591,177,301	539,836,624
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	38,967,284	805,170,655
2.2 Additional investment made after acquisition	87,173,690	340,781,464
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	3,460	271,296
5. Unrealized valuation increase/(decrease)	(43,510,816)	(5,121,296)
6. Total gain (loss) on disposals	0	864,894
7. Deduct amounts received on disposals	72,857,809	82,058,793
8. Deduct amortization of premium, depreciation and proportional amortization	53,184	354,243
9. Total foreign exchange change in book/adjusted carrying value	(220,557)	1,782,515
10. Deduct current year's other than temporary impairment recognized	1,437,940	9,995,815
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,599,241,429	1,591,177,301
12. Deduct total nonadmitted amounts	1,742,898	1,742,898
13. Statement value at end of current period (Line 11 minus Line 12)	1,597,498,531	1,589,434,403

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,483,900,165	6,857,447,518
2. Cost of bonds and stocks acquired	128,145,582	298,389,636
3. Accrual of discount	1,558,353	13,345,911
4. Unrealized valuation increase/(decrease)	(8,731,229)	(7,919,002)
5. Total gain (loss) on disposals	(4,649,089)	(877,739)
6. Deduct consideration for bonds and stocks disposed of	169,674,866	1,641,813,551
7. Deduct amortization of premium	3,471,999	15,682,021
8. Total foreign exchange change in book/adjusted carrying value	(23,135)	314,183
9. Deduct current year's other than temporary impairment recognized	1,098,167	19,336,859
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	76,598	32,089
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,426,032,212	5,483,900,165
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	5,426,032,212	5,483,900,165

STATEMENT AS OF MARCH 31, 2026 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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	2,446,326,736	27,150,376	60,198,130	(994,986)	2,412,283,995	0	0	2,446,326,736
2. NAIC 2 (a)	1,506,509,318	12,485,111	33,484,889	(10,790,130)	1,474,719,410	0	0	1,506,509,318
3. NAIC 3 (a)	128,908,586	1,631,924	8,092,185	10,318,044	132,766,369	0	0	128,908,586
4. NAIC 4 (a)	29,442,708	0	7,377,372	(6,368,831)	15,696,505	0	0	29,442,708
5. NAIC 5 (a)	669,766	0	4,685	(24)	665,057	0	0	669,766
6. NAIC 6 (a)	254,091	0	(1,192,538)	6,579,192	8,025,821	0	0	254,091
7. Total ICO	4,112,111,204	41,267,411	107,964,722	(1,256,735)	4,044,157,158	0	0	4,112,111,204
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	960,735,288	96,109,703	51,595,343	2,439,708	1,007,689,356	0	0	960,735,288
9. NAIC 2	260,659,372	4,348,162	26,708,405	(4,936,000)	233,363,129	0	0	260,659,372
10. NAIC 3	62,213,720	2,985,715	365,159	(3,011,919)	61,822,357	0	0	62,213,720
11. NAIC 4	32,279,687	1,605,716	742,559	(11,424,966)	21,717,877	0	0	32,279,687
12. NAIC 5	7,240,512	0	6,961	4,968,947	12,202,498	0	0	7,240,512
13. NAIC 6	1,718,465	51,416	149,595	664,520	2,284,806	0	0	1,718,465
14. Total ABS	1,324,847,042	105,100,712	79,568,021	(11,299,710)	1,339,080,023	0	0	1,324,847,042
PREFERRED STOCK								
15. NAIC 1	4,555,000	0	0	(25,803)	4,529,197	0	0	4,555,000
16. NAIC 2	25,682,737	0	0	(450,063)	25,232,674	0	0	25,682,737
17. NAIC 3	2,045,600	0	0	(27,200)	2,018,400	0	0	2,045,600
18. NAIC 4	2,586,671	0	0	93,636	2,680,307	0	0	2,586,671
19. NAIC 5	5,434,499	0	0	14,657	5,449,156	0	0	5,434,499
20. NAIC 6	8	0	0	0	8	0	0	8
21. Total Preferred Stock	40,304,515	0	0	(394,773)	39,909,742	0	0	40,304,515
22. Total ICO, ABS & Preferred Stock	5,477,262,761	146,368,122	187,532,743	(12,951,218)	5,423,146,923	0	0	5,477,262,761

(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 \$ 17,362,798 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	13,586,521	xxx	13,552,855	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,894,112	0
2. Cost of short-term investments acquired	13,552,855	71,209,944
3. Accrual of discount	133,599	557,780
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	9	497
6. Deduct consideration received on disposals	12,994,054	58,874,110
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,586,520	12,894,112
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	13,586,520	12,894,112

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)	1,523,016
2. Cost paid/(consideration received) on additions	(7,940)
3. Unrealized valuation increase/(decrease)	751,756
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	(552,347)
6. Considerations received/(paid) on terminations	372,692
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)	1,341,793
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,341,793

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 MARCH 31, 2026 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.....	1,341,791
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)	1,341,791
4. Part D, Section 1, Column 6	40,397,425
5. Part D, Section 1, Column 7	(39,055,634)
6. Total (Line 3 minus Line 4 minus Line 5)	0
	Fair Value Check
7. Part A, Section 1, Column 16	(35,784,426)
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	(35,784,426)
10. Part D, Section 1, Column 9	40,397,425
11. Part D, Section 1, Column 10	(76,181,849)
12. Total (Line 9 minus Line 10 minus Line 11)	(2)
	Potential Exposure Check
13. Part A, Section 1, Column 21	9,790,532
14. Part B, Section 1, Column 20	
15. Part D, Section 1, Column 12	9,790,530
16. Total (Line 13 plus Line 14 minus Line 15)	2

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

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	1,139,109	82,100
2. Cost of cash equivalents acquired	4,669,685	3,670,476
3. Accrual of discount	5,343	22,475
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	4	(133,333)
6. Deduct consideration received on disposals	1,922,090	2,502,609
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,892,051	1,139,109
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,892,051	1,139,109

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

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

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
10287	Houston		TX		02/05/2026	5.895	2,575,313	0	9,850,000
0599999. Mortgages in good standing - commercial mortgages-all other							2,575,313	0	9,850,000
0899999. Total mortgages in good standing							2,575,313	0	9,850,000
1699999. Total - restructured mortgages							0	0	0
2499999. Total - mortgages with overdue interest over 90 days							0	0	0
3299999. Total - mortgages in the process of foreclosure							0	0	0
3399999 - Totals							2,575,313	0	9,850,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8-13 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	
	City	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
10180	Tempe	AZ		06/09/2021	01/22/2026	5,815,559	0	0	0	0	0	0	5,815,559	5,815,559	0	0	0
0199999. Mortgages closed by repayment							5,815,559	0	0	0	0	0	5,815,559	5,815,559	0	0	0
10098	Livonia & Plymouth	MI		03/22/2018		65,066	0	0	0	0	0	65,066	65,066	0	0	0	
10076	Vancouver	WA		08/30/2017		57,649	0	0	0	0	0	57,649	57,649	0	0	0	
NSRE10087	Phoenix	AZ		11/08/2017		59,972	0	0	0	0	0	59,972	59,972	0	0	0	
10065	Renton	WA		05/05/2017		46,304	0	0	0	0	0	46,304	46,304	0	0	0	
10081	Nottingham	MD		09/26/2017		35,020	0	0	0	0	0	35,020	35,020	0	0	0	
10082	Bel Air	MD		09/12/2017		33,007	0	0	0	0	0	33,007	33,007	0	0	0	
10091	El Paso	TX		11/28/2017		151,140	0	0	0	0	0	151,140	151,140	0	0	0	
10132	Castle Rock	CO		08/23/2019		32,485	0	0	0	0	0	32,485	32,485	0	0	0	
10116	Longmont	CO		09/14/2018		60,266	0	0	0	0	0	60,266	60,266	0	0	0	
10083	Jupiter	FL		10/05/2017		62,689	0	0	0	0	0	62,689	62,689	0	0	0	
10094	Clackamas	OR		01/09/2018		72,304	0	0	0	0	0	72,304	72,304	0	0	0	
NSRE10103	Columbus	OH		04/11/2018		111,640	0	1,449	0	0	1,449	113,089	113,089	0	0	0	
10126	Austin	TX		06/12/2019		43,667	0	0	0	0	0	43,667	43,667	0	0	0	
10071	Norfolk	VA		07/14/2017		41,190	0	0	0	0	0	41,190	41,190	0	0	0	
10112	Puyallup	WA		08/29/2018		224,256	0	0	0	0	0	224,256	224,256	0	0	0	

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					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
10084	Agoura Hills	CA		10/18/2017		98,941	0	0	0	0	0	0	98,941	98,941	0	0	0
10134	Baltimore	DC		11/14/2019		128,077	0	0	0	0	0	0	128,077	128,077	0	0	0
10135	El Paso	TX		11/26/2019		110,553	0	0	0	0	0	0	110,553	110,553	0	0	0
NSRE10137	Glenwood Springs	CO		11/25/2019		30,136	0	0	0	0	0	0	30,136	30,136	0	0	0
10136	Livermore	CA		11/21/2019		48,960	0	0	0	0	0	0	48,960	48,960	0	0	0
10142	Fayetteville	NC		01/08/2020		70,558	0	0	0	0	0	0	70,558	70,558	0	0	0
10143	Salt Lake City	UT		03/13/2020		38,854	0	0	0	0	0	0	38,854	38,854	0	0	0
10144	Omaha	NE		03/12/2020		135,932	0	0	0	0	0	0	135,932	135,932	0	0	0
NSRE10145	Sheboygan	WI		03/19/2020		30,396	0	0	0	0	0	0	30,396	30,396	0	0	0
10154	Benicia	CA		11/06/2020		56,887	0	(158)	0	0	(158)	0	56,729	56,729	0	0	0
10157	Oakwood Village	OH		12/09/2020		52,100	0	(864)	0	0	(864)	0	51,236	51,236	0	0	0
10156	Elgin	TX		12/23/2020		13,247	0	(56)	0	0	(56)	0	13,191	13,191	0	0	0
10155	Elgin	TX		12/23/2020		17,272	0	(51)	0	0	(51)	0	17,222	17,222	0	0	0
10163	Broomall	PA		12/23/2020		35,245	0	(103)	0	0	(103)	0	35,143	35,143	0	0	0
10177	Corpus Christi	TX		05/20/2021		38,509	0	0	0	0	0	0	38,509	38,509	0	0	0
10184	Hialeah	FL		08/31/2021		28,840	0	0	0	0	0	0	28,840	28,840	0	0	0
10187	Halethorpe	MD		10/08/2021		86,636	0	0	0	0	0	0	86,636	86,636	0	0	0
10188	Cupertino	CA		10/19/2021		127,814	0	0	0	0	0	0	127,814	127,814	0	0	0
NSRE10210	Omaha	NE		05/04/2022		126,577	0	0	0	0	0	0	126,577	126,577	0	0	0
10214	Omaha	US		05/27/2022		64,991	0	0	0	0	0	0	64,991	64,991	0	0	0
10223	Vancouver	WA		04/13/2023		23,561	0	0	0	0	0	0	23,561	23,561	0	0	0
10227	San Antonio	TX		06/09/2023		29,663	0	0	0	0	0	0	29,663	29,663	0	0	0
NSRE10236	San Antonio	TX		09/26/2023		25,311	0	0	0	0	0	0	25,311	25,311	0	0	0
10263	Chicago	IL		12/13/2019		17,791	0	0	0	0	0	0	17,791	17,791	0	0	0
0299999. Mortgages with partial repayments						2,533,507	0	217	0	0	217	0	2,533,725	2,533,725	0	0	0
0599999 - Totals						8,349,067	0	217	0	0	217	0	8,349,284	8,349,284	0	0	0

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STATEMENT AS OF MARCH 31, 2026 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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
631918-10-9	NYV A-1		US	Nassau Life Insurance Company ABS A-I LL	2.B	09/01/2023		0	5,622,951	0	0	100.000
631916-10-3	NASSAU LIFE INSURANCE COMPANY ABS B-I LLC		US	Nassau Life Insurance Company ABS B-I LL	2.C	01/08/2024		0	27,044,494	0	0	100.000
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated								0	32,667,446	0	0	XXX
000000-00-0	STAGE 1 GROWTH FUND - SERIES G		MA	STAGE 1 GROWTH FUND - SERIES G		02/10/2015		0	297,499	0	0	75.000
000000-00-0	Fortress Lending Fund IV LP		DE	Fortress Investment Group		03/21/2024		0	750,000	0	12,654,789	4.850
000000-00-0	Golden Gate Capital Fund VII		DE	Golden Gate Capital		09/30/2024		0	(1,549,288)	0	5,808,969	25.800
000000-00-0	CenterOak Equity Fund III LP		US	CenterOak GP III		04/21/2025		0	91,835	0	6,329,989	0.640
000000-00-0	Balance Point Capital Partners VII		DE	Balance Point Capital Managers VII LLC		02/01/2025		0	454,479	0	4,253,237	9.740
000000-00-0	Post Road Special Opportunity Fund III LP		DE	Post Road SOF GP III LLC		03/03/2025		0	734,110	0	1,106,375	1.750
000000-00-0	Niobrara Founders Fund LP		DE	Niobrara Capital		03/30/2026		1,823,943	0	0	5,676,057	
000000-00-0	STERLING INVESTMENT PARTNERS IV LP		DE	Sterling Investment Partners Management		02/01/2022		0	59,076	0	0	1.130
000000-00-0	Windjammer Capital Fund VI		DE	Windjammer Capital		01/02/2024		0	125,501	0	0	1.120
000000-00-0	Springcoast Partners I LP		DE	Springcoast Partners I GP		03/28/2025		0	1,098,662	0	0	4.300
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								1,823,943	2,061,874	0	35,829,415	XXX
000000-00-0	NPC Credit Opportunities Onshore Fund LP		DE	NPC Credit Opportunities Fund GP		02/29/2024		0	2,862,120	0	6,022,847	24.890
000000-00-0	Nassau CFO 2026 SPV		DE	Nassau Financial Group		01/01/2026		33,942,907	48,704,264	0	0	22.810
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								33,942,907	51,566,384	0	6,022,847	XXX
000000-00-0	NCA REALTY FUND I LP		DE	NCA Realty Partners		12/14/2021		0	161,530	0	3,477,748	40.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	161,530	0	3,477,748	XXX
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	02/05/2026		607,750	0	0	0	0.000
2799999. Surplus notes - unaffiliated								607,750	0	0	0	XXX
34959*-AE-0	FLF RNF I - Sub Note - ABS		US	FLF RNF I - Sub Note - ABS		07/28/2025		2,592,684	0	0	0	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								2,592,684	0	0	0	XXX
000000-00-0	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP		06/01/2022		0	6,084	0	417,562	0.540
000000-00-0	Balance Point Capital Partners VI		DE	Balance Point Capital Partners		08/23/2024		0	710,372	0	10,664,174	3.390
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated								0	716,456	0	11,081,736	XXX
7899999. Total - unaffiliated								5,024,377	2,778,330	0	46,911,151	XXX
7999999. Total - affiliated								33,942,907	84,395,360	0	9,500,595	XXX
8099999 - Totals								38,967,284	87,173,690	0	56,411,746	XXX

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STATEMENT AS OF MARCH 31, 2026 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 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income												
		3 City	4 State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value																		
631916-10-3	NASSAU LIFE INSURANCE COMPANY ABS B-I LLC		US	Nassau Life Insurance Company ABS B-I LLC	01/08/2024	03/30/2026	40,022	0	0	0	0	0	0	40,022	40,022	0	0	0	22,359,978												
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated																															
000000-00-0	VSS COMMUNICATIONS PARTNERS IV		NY	VSS COMMUNICATIONS PARTNERS IV	03/31/2006	02/11/2026	16,180	0	0	0	0	0	0	16,180	16,180	0	0	0	0												
000000-00-0	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP	12/29/2021	03/01/2026	9,034,437	(1,961,343)	0	0	0	(1,961,343)	0	7,073,094	7,073,094	0	0	0	1,961,343												
000000-00-0	STERLING INVESTMENT PARTNERS IV LP		DE	STERLING INVESTMENT PARTNERS IV LP	02/01/2022	03/01/2026	4,689,643	(117,036)	0	0	0	(117,036)	0	4,572,607	4,572,607	0	0	0	117,036												
000000-00-0	WINDROSE HEALTH INVESTORS VI LP		DE	WINDROSE HEALTH INVESTORS VI LP	03/09/2022	02/01/2026	6,253,277	(635,125)	0	0	0	(635,125)	0	5,618,152	5,618,152	0	0	0	635,125												
000000-00-0	VSG EQUITY INVESTORS LP		US	VSG EQUITY INVESTORS LP	08/01/2022	01/01/2026	5,701,756	(701,756)	0	0	0	(701,756)	0	5,000,000	5,000,000	0	0	0	701,756												
000000-00-0	GRIDIRON CAPITAL FUND V LP		DE	GRIDIRON CAPITAL FUND V LP	01/05/2023	01/01/2026	15,066,331	(1,868,434)	0	0	0	(1,868,434)	0	13,197,897	13,197,897	0	0	0	1,868,434												
000000-00-0	NexPhase Capital Fund V LP		DE	NEXPHASE CAPITAL FUND V LP	11/10/2023	02/01/2026	8,094,930	359,486	0	0	0	359,486	0	8,454,416	8,454,416	0	0	0	(359,486)												
000000-00-0	Windjammer Capital Fund VI		DE	WINDJAMMER CAPITAL FUND VI	01/02/2024	02/01/2026	1,202,632	521,107	0	0	0	521,107	0	1,723,739	1,723,739	0	0	0	(521,107)												
000000-00-0	Fortress Lending Fund IV LP		DE	FORTRESS INVESTMENT GROUP	03/21/2024	01/22/2026	95,321	0	0	0	0	0	0	95,321	95,321	0	0	0	316,389												
000000-00-0	JDS Investment Holdings LLC		DE	JDS INVESTMENT HOLDINGS LLC	09/01/2024	03/01/2026	10,056,534	(5,056,534)	0	0	0	(5,056,534)	0	5,000,000	5,000,000	0	0	0	5,056,534												
000000-00-0	Golden Gate Capital Fund VII		DE	GOLDEN GATE CAPITAL FUND VII	09/30/2024	03/01/2026	2,657,228	0	0	0	0	0	0	2,657,228	2,657,228	0	0	0	0												
000000-00-0	OZ Topco GP, LLC		DE	OZ TOPCO GP, LLC	10/04/2024	03/01/2026	6,483,630	0	0	0	0	0	0	6,483,630	6,483,630	0	0	0	109,988												
000000-00-0	Springcoast Partners I LP		DE	SPRINGCOAST PARTNERS I LP	03/28/2025	03/01/2026	5,568,955	(1,061,987)	0	0	0	(1,061,987)	0	4,506,968	4,506,968	0	0	0	1,061,987												
NSRE13-15-6	Lee Equity Strategic Partners IV		DE	LEE EQUITY PARTNERS	01/29/2024	01/01/2026	6,921,543	243,590	0	0	0	243,590	0	7,165,133	7,165,133	0	0	0	(243,590)												
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated																															
000000-00-0	Nassau CFO 2026 SPV		DE	NASSAU FINANCIAL GROUP	02/01/2026	02/02/2026	0	0	0	0	0	0	0	14,342	14,342	0	0	0	0												
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated																															
000000-00-0	NCA Realty Fund II LP		DE	NCA REALTY INVESTORS	08/20/2024	03/06/2026	509,447	0	0	0	0	0	0	509,447	509,447	0	0	0	2,135,833												
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated																															
05682W-AC-7	BCCLO 2018-2 SN - CDO		US	BCCLO 2018-2 SN - CDO	12/20/2021	01/20/2026	9,878	0	0	0	0	0	0	9,878	9,878	0	0	0	0												
34959*-AE-0	FLF RNF I - Sub Note - ABS		US	FLF RNF I - Sub Note - ABS	07/28/2025	02/02/2026	(29,094)	0	0	0	0	0	0	(29,094)	(29,094)	0	0	0	0												
63166E-AA-5	NGCE III SUB - CDO		GBR	NGCE III SUB - CDO	07/19/2023	01/15/2026	107,213	0	0	0	0	0	0	107,213	107,213	0	0	0	0												
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated																															
000000-00-0	Audax Mezzanine Business V, LP		US	AUDAX MEZZANINE BUSINESS V, LP	06/01/2022	02/20/2026	22,038	0	0	0	0	0	0	22,038	22,038	0	0	0	0												
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated																															
61034L-AC-9	MCMML VI SN - CDO		CYM	MCMML VI SN - CDO	02/01/2018	01/15/2026	1,784	0	0	0	0	0	0	1,784	1,784	0	0	0	0												
81753H-AA-3	Adjustment		US	ADJUSTMENT	03/22/2018	02/01/2026	66,101	0	0	0	0	0	0	66,101	66,101	0	0	0	0												
87289B-AH-7	TOPCLO-188-SUB - CDO		DE	TOPCLO-188-SUB - CDO	01/09/2019	01/06/2026	272,487	0	0	0	0	0	0	272,487	272,487	0	0	0	0												
94950Q-AC-9	WELF 2019-1 SUB - CDO		CT	WELF 2019-1 SUB - CDO	11/01/2021	01/20/2026	20,091	0	0	0	0	0	0	20,091	20,091	0	0	0	0												
66393Y-AA-8	NGCE I SUB - CDO		IRL	NGCE I SUB - CDO	12/22/2021	03/16/2026	259,134	0	0	0	0	0	0	259,134	259,134	0	0	0	0												
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated																															
7899999. Total - unaffiliated																				82,572,029	(10,278,032)	0	0	0	(10,278,032)	72,293,997	72,293,997	0	0	0	10,704,410
7999999. Total - affiliated																				549,469	0	0	0	0	0	563,811	563,811	0	0	0	24,495,811
8099999 - Totals																				83,121,498	(10,278,032)	0	0	0	(10,278,032)	72,857,809	72,857,809	0	0	0	35,200,221

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
032095-BB-6	AMPHENOL CORP	02/05/2026	Bank of America Securities		619,938	650,000	8,230	1.G FE
05074*-AA-8	Audax MZ V Rated Feeder - 8% Note	02/20/2026	Direct		54,756	54,756	0	2.A PL
110122-CR-7	BRISTOL-MYERS SQUIBB CO	02/05/2026	WELLS FARGO SECURITIES		616,725	750,000	8,854	1.F FE
141781-CG-7	CARGILL INC	02/05/2026	BARCLAYS CAPITAL INC FIXED INC		603,556	625,000	9,612	1.F FE
142339-AM-2	CARLISLE COMPANIES INC	02/06/2026	CITIGROUP GLOBAL MARKETS INC		614,190	600,000	15,633	2.B FE
375558-CD-3	GILEAD SCIENCES INC	02/05/2026	US BANCORP INVESTMENTS INC		617,200	625,000	7,734	1.G FE
427866-BG-2	HERSHEY CO	02/06/2026	CITIGROUP GLOBAL MARKETS INC		627,730	1,000,000	5,006	1.F FE
456837-BV-4	ING GROEP NV	03/16/2026	JP MORGAN SECS INC. - FIXED INCOME		2,000,000	2,000,000	0	2.A FE
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC	02/05/2026	WELLS FARGO SECURITIES		607,540	925,000	3,931	1.G FE
539439-BE-8	LLOYDS BANKING GROUP PLC	02/06/2026	CITIGROUP GLOBAL MARKETS INC		602,359	575,000	5,427	2.A FE
571676-BC-8	MARS INC	02/05/2026	WELLS FARGO SECURITIES		600,786	600,000	9,025	1.F FE
571749-BQ-4	MARSH & MCLENNAN COMPANIES INC	02/05/2026	WELLS FARGO SECURITIES		602,870	950,000	3,903	1.G FE
64110L-BA-3	NETFLIX INC	02/05/2026	DEUTSCHE BANK SECURITIES INC		601,269	625,000	16,031	1.G FE
74460W-AH-0	PUBLIC STORAGE OPERATING CO	02/05/2026	CITIGROUP GLOBAL MARKETS INC		411,570	425,000	316	1.F FE
754730-AK-5	RAYMOND JAMES FINANCIAL INC	02/05/2026	BARCLAYS CAPITAL INC FIXED INC		612,550	625,000	14,223	1.G FE
78081B-AL-7	ROYALTY PHARMA PLC	02/06/2026	Bank of America Securities		604,709	775,000	11,154	2.B FE
78397D-AD-0	SBL HOLDINGS INC	03/25/2026	Various		3,104,375	3,500,000	102,200	2.C FE
83368R-CN-0	SOCIETE GENERALE SA	02/06/2026	UBS SECURITIES LLC		597,972	600,000	2,430	2.B FE
89116C-KP-1	TORONTO-DOMINION BANK	03/09/2026	BARCLAYS CAPITAL INC FIXED INC		4,906,750	4,750,000	38,264	2.B FE
907818-GH-5	UNION PACIFIC CORP	02/05/2026	BARCLAYS CAPITAL INC FIXED INC		599,778	600,000	6,067	1.G FE
91324P-ES-7	UNITEDHEALTH GROUP INC	02/05/2026	BARCLAYS CAPITAL INC FIXED INC		606,042	600,000	16,744	1.F FE
94106L-CF-4	WASTE MANAGEMENT INC	02/05/2026	MORGAN STANLEY CO		609,294	625,000	10,310	1.G FE
983197-AA-2	WYNNTON FUNDING TRUST II	02/05/2026	WELLS FARGO SECURITIES		607,698	600,000	15,876	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					21,429,656	23,079,756	310,969	XXX
63155A-AA-6	NASSAU COMPANIES OF NEW YORK	03/30/2026	PERSHING LLC		1,510,330	1,650,000	24,423	3.A FE
71902E-20-8	NASSAU COMPANIES OF NEW YORK	03/12/2026	PERSHING LLC		121,594	156,250	0	3.A FE
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					1,631,924	1,806,250	24,423	XXX
54143M-AA-4	AMZN 1 A1C - CMBS	02/01/2026	MESIROW FINANCIAL		(16,709)	(16,709)	0	1.D FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					(16,709)	(16,709)	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					21,412,947	23,063,047	310,969	XXX
0499999999. Total - issuer credit obligations (affiliated)					1,631,924	1,806,250	24,423	XXX
0509999997. Total - issuer credit obligations - Part 3					23,044,871	24,869,297	335,392	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					23,044,871	24,869,297	335,392	XXX
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	03/01/2026	Direct		18,363	18,363	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					18,363	18,363	0	XXX
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS	03/01/2026	Direct		65,455	65,455	0	1.A
3136AY-VZ-0	FNR 2017-90 ZD - CMO/RMBS	03/01/2026	Direct		8,133	8,133	0	1.A
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS	03/01/2026	Direct		28,884	28,884	0	1.A
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	03/01/2026	Direct		3,389	3,389	0	1.A
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	03/01/2026	Direct		53,732	53,732	0	1.A
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS	03/01/2026	Direct		30,935	30,935	0	1.A
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	03/01/2026	Direct		17,287	17,287	0	1.A
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	03/01/2026	Direct		13,239	13,239	0	1.A
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	03/01/2026	Direct		8,122	8,122	0	1.A
3137FG-3P-8	FHR 4801 ZN - CMO/RMBS	03/01/2026	Direct		3,253	3,253	0	1.A
3140Y7-XD-5	FN CC1575 - RMBS	03/17/2026	JP MORGAN SECS INC. - FIXED INCOME		1,980,097	1,972,699	4,658	1.A
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS	03/01/2026	Direct		79,337	79,337	0	1.A
35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS	03/01/2026	Direct		42,066	42,066	0	1.A
35563P-CM-9	SCRT 2017-4 MT - CMO/RMBS	03/01/2026	Direct		486	486	0	1.A
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	03/01/2026	Direct		1,309	1,309	0	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,335,723	2,328,326	4,658	XXX
10638N-AA-6	BABS 22RM3 A - RMBS	03/25/2026	Direct		12,653	12,653	0	1.A FE
617941-AB-5	MSPM 25NQM2 A1A - RMBS	01/01/2026	Morgan Stanley		(14,000)	0	(45)	1.A FE

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
67119X-AC-8	OBX 24N014 A1 - RMBS	03/16/2026	NOMURA SECURITIES/FIXED INCOME		2,788,589	2,791,206	6,517	1.A FE
924935-AC-3	VERUS 2025-11 A1 - RMBS	01/01/2026	Bank of New York Mellon		(4,247)	0	(8)	1.D Z
105999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				2,782,995	2,803,859	6,463	XXX
36250V-AD-4	GSMS 2015-GC34 A4 - CMBS	01/01/2026	Direct		503	503	0	1.A
704929-AE-8	PCY 26FCMT C - CMBS	03/24/2026	Unknown		3,250,000	3,250,000	4,619	1.D Z
949939-AE-2	WFCM 2612B C - CMBS	03/19/2026	WELLS FARGO SECURITIES		3,980,102	4,000,000	6,675	1.G FE
107999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				7,230,605	7,250,503	11,294	XXX
07134F-AN-0	BATLN 25R CR - CDO	03/20/2026	RBC CAPITAL MARKETS		7,500,000	7,500,000	0	1.D Z
12598Y-AN-8	C1FC 2023-111 A1R - CDO	03/13/2026	BANK OF AMERICA CORPORATION		15,000,000	15,000,000	81,052	1.A FE
14320T-AG-5	CDLC 261 C - CDO	03/19/2026	MORGAN STANLEY CO		6,000,000	6,000,000	0	1.F FE
50024A-AE-4	KOHLBERG CREDIT CLO LLC 2026-1 - CDO	03/02/2026	SCOTIA CAPITAL		5,000,000	5,000,000	0	1.F FE
55954T-BA-3	MAGNE 35RR A1R - CDO	03/27/2026	Various		21,973,000	22,000,000	273,520	1.A FE
73052V-AN-5	PARPK 1R AR - CDO	03/27/2026	BANK OF AMERICA CORPORATION		3,990,000	4,000,000	21,464	1.A FE
779520-AE-5	ROHE 261 B - CDO	02/27/2026	Wells Fargo		2,000,000	2,000,000	0	1.D Z
85574A-AA-2	STWD 25SIF6 A1 - CDO	01/20/2026	Not Provided		29,856	29,856	0	1.A FE
87252M-BC-6	TCH 241R CR - CDO	03/05/2026	JEFFERIES GROUP LLC		5,000,000	5,000,000	0	1.F FE
109999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency CLOs/CBOs/CDOs (unaffiliated)				66,492,856	66,529,856	376,036	XXX
12815C-AA-1	Ascent CL A1 5.09% 12/31/55 - ABS	03/18/2026	Direct		4,333,126	4,333,126	0	1.D Z
12815C-AB-9	Ascent CL A2 12/31/55 - ABS	03/18/2026	Direct		787,841	787,841	0	1.D Z
12815C-AC-7	Ascent CL B 5.20% 12/31/55 - ABS	03/18/2026	Direct		470,616	470,616	0	1.D Z
63001@-AA-3	NPC DIF SR CL AAA - ABS	02/17/2026	Not Provided		15,662	15,662	0	1.A
63001@-AC-9	NPC DIF SR CL A - ABS	01/01/2026	Not Provided		33	33	0	1.F
63001@-AD-7	NPC DIF SR CL BBB - ABS	02/17/2026	Direct		157,921	157,921	0	2.C
63001@-AE-5	NPC DIF SR CL BB - ABS	02/17/2026	Direct		133,682	133,682	0	3.C
63001@-AF-2	NPC DIF SR CL B - ABS	02/17/2026	Direct		147,586	147,586	0	4.C
111999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				6,046,467	6,046,467	0	XXX
05763#-AA-0	BPCP VI A	02/16/2026	BEGINNING BALANCE		631,189	631,189	0	2.B Z
05763#-AB-8	BPCP VI B	03/06/2026	BEGINNING BALANCE		108,568	108,568	0	3.B Z
05763#-AC-6	BPCP VI C	02/17/2026	BEGINNING BALANCE		66,591	66,591	0	4.B PL
131999999	Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)				806,348	806,348	0	XXX
63001@-AB-1	NPC DIF SR CL AA - ABS	01/01/2026	Not Provided		4	4	0	1.D
63001@-AH-8	NPC DIF SR CL NR - ABS	02/17/2026	Direct		51,416	51,416	0	6. *
133999999	Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)				51,420	51,420	0	XXX
85209Q-AA-0	SPRTE 261 A - ABS	02/19/2026	MIZUHO SECURITIES USA INC.		2,999,896	3,000,000	0	1.F FE
90185R-AB-4	MTA 2006 A2 - ABS	03/15/2026	Not Provided		416,590	416,590	0	2.B FE
151999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				3,416,486	3,416,590	0	XXX
34959*-AA-8	FLF RNF I - Class A - ABS	03/25/2026	Direct		8,641,982	8,641,982	0	1.F PL
34959*-AB-6	FLF RNF I - Class B - ABS	03/25/2026	Direct		3,142,462	3,142,462	0	2.A PL
34959*-AC-4	FLF RNF I - Class C - ABS	03/25/2026	Direct		2,495,771	2,495,771	0	3.A PL
34959*-AD-2	FLF RNF I - Class D - ABS	03/25/2026	Direct		1,391,539	1,391,539	0	4.A PL
75101#-AE-6	Raisa Funding I, LLC Class C - ABS	03/16/2026	Not Provided		247,694	247,694	0	3.C PL
153999999	Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				15,919,448	15,919,448	0	XXX
188999999	Total - asset-backed securities (unaffiliated)				105,100,712	105,171,181	398,450	XXX
189999999	Total - asset-backed securities (affiliated)				0	0	0	XXX
190999997	Total - asset-backed securities - Part 3				105,100,712	105,171,181	398,450	XXX
190999998	Total - asset-backed securities - Part 5				XXX	XXX	XXX	XXX
190999999	Total - asset-backed securities				105,100,712	105,171,181	398,450	XXX
200999999	Total - issuer credit obligations and asset-backed securities				128,145,583	130,040,478	733,842	XXX
450999997	Total - preferred stocks - Part 3				0	XXX	0	XXX
450999998	Total - preferred stocks - Part 5				XXX	XXX	XXX	XXX
450999999	Total - preferred stocks				0	XXX	0	XXX

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					128,145,583	XXX	733,842	XXX

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.08887@AA-7	US GOVERNMENT - BUREAU OF INDIAN AFFAIRS	03/15/2026	Paydown		25,341	25,341	25,341	25,341	0	(1)	0	(1)	0	25,341	0	0	0	168	12/15/2032	1.A	
.15722@AA-1	CGA HUNTSVILLE VA CLINIC LEASE-BACKED PA	03/10/2026	Paydown		79,219	79,219	79,219	79,219	0	0	0	0	0	79,219	0	0	0	587	05/10/2035	1.A	
.22267@AA-5	COURT STREET ASSOCIATES, LP 3.20 04-2030	03/15/2026	Paydown		312,754	312,754	312,754	312,754	0	0	0	0	0	312,754	0	0	0	1,670	04/15/2030	1.A	
.23317*AA-8	DULLES DISCOVERY IV 3.721 JUL-2029	03/15/2026	Paydown		38,052	38,052	38,052	38,052	0	0	0	0	0	38,052	0	0	0	236	07/15/2029	1.A	
.23317*AC-4	Dulles Discovery IV	03/05/2026	Paydown		34,476	34,476	34,476	34,476	0	0	0	0	0	34,476	0	0	0	204	09/05/2033	1.A	
.26923*AA-7	National Oceanic & Atmospheric Admin.	03/15/2026	Paydown		56,054	56,055	56,055	56,055	0	0	0	0	0	56,054	0	0	0	394	11/15/2030	1.B PL	
.30286@AA-8	GSA-FBI	03/15/2026	Paydown		67,748	67,748	67,748	67,748	0	0	0	0	0	67,748	0	0	0	404	07/15/2037	1.A	
.31307#AA-9	USCG CORPUS CHRISTI	03/15/2026	Paydown		35,513	35,513	35,513	35,513	0	0	0	0	0	35,513	0	0	0	269	02/15/2035	1.A	
.31307#AC-5	USCG CORPUS CHRISTI	03/15/2026	Paydown		20,221	20,221	20,221	20,221	0	0	0	0	0	20,221	0	0	0	185	06/15/2037	1.A	
.31351#AA-4	US GOVT. LEASE FINANCE TRUST 2006-18	03/15/2026	Paydown		158,876	158,876	158,876	158,876	0	0	0	0	0	158,876	0	0	0	1,625	10/15/2026	1.A	
.36235*AA-9	GSA CANTON	03/15/2026	Paydown		74,205	74,205	74,205	74,205	0	0	0	0	0	74,205	0	0	0	613	06/15/2030	1.A	
.36244#AA-4	GSA SAVANNAH	03/10/2026	Paydown		107,294	107,294	107,294	107,294	0	0	0	0	0	107,294	0	0	0	608	07/15/2033	1.A	
.73020@AA-9	CTL-2008-4 Pacific NW Nat'l Lab	03/15/2026	Paydown		71,646	71,646	71,646	71,647	0	(1)	(1)	(1)	0	71,646	0	0	0	778	11/15/2034	1.D FE	
.75086#AA-3	RAINIER GSA 2015	03/15/2026	Paydown		11,118	11,118	11,118	11,118	0	0	0	0	0	11,118	0	0	0	86	06/15/2036	2.C	
.82817*AA-9	NATIONAL OCEANIC & ATMOSPHERIC ADMIN. II	03/05/2026	Paydown		69,097	69,097	69,097	69,097	0	0	0	0	0	69,097	0	0	0	439	01/05/2029	1.A	
.91847#AA-0	GSA OHIO VA	03/15/2026	Paydown		81,040	81,040	81,040	81,041	0	0	0	0	0	81,040	0	0	0	640	12/15/2030	1.A	
.91852#AB-0	VA-COLORADO SPRINGS SR LEASE FINANCE TRU	03/15/2026	Paydown		97,639	97,639	97,639	97,639	0	0	0	0	0	97,639	0	0	0	626	07/15/2034	1.A	
.96928*DC-8	GSA - LAS VEGAS, NV	03/15/2026	Paydown		135,459	135,459	136,922	135,942	0	(483)	0	(483)	0	135,459	0	0	0	1,203	09/15/2031	1.A	
0019999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				1,475,751	1,475,752	1,477,215	1,476,236	0	(485)	0	(485)	0	1,475,751	0	0	0	10,733	XXX	XXX	
.69829@AT-1	PANAMA, REPUBLIC OF (GOVERNMENT)	02/23/2026	CORPORATE REORGANIZATIONS		2,240,277	1,873,000	1,847,452	1,859,375	0	168	0	168	0	1,859,543	0	380,734	380,734	48,613	04/28/2034	2.C FE	
0039999999	Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				2,240,277	1,873,000	1,847,452	1,859,375	0	168	0	168	0	1,859,543	0	380,734	380,734	48,613	XXX	XXX	
.64966#TX-8	NEW YORK CITY	02/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2036	1.C FE	
0049999999	Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
.167727-VW-3	CHICAGO ILL WASTEWATER TRANSMISSION REV	12/03/2025	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
.186406-FU-3	CLEVELAND OHIO ST UNIV GEN RCPT	03/05/2026	Call @ 100.00		15,002	15,002	15,002	15,002	0	0	0	0	0	15,002	0	0	0	0	0	0	
.346845-AG-5	FORT BENNING FAMILY CMNTYS LLC	01/15/2026	Paydown		2,248	2,248	2,413	2,397	0	(148)	0	(148)	0	2,248	0	0	0	68	01/15/2051	2.C FE	
.45130C-AJ-0	IDAHO HSG & FIN ASSN ECONOMIC DEV REV	11/20/2025	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	2,520	01/01/2031	1.D FE
.45750T-AS-2	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA	01/05/2026	Call @ 100.00		5,000	5,000	4,900	4,950	0	1	1	1	0	4,951	0	49	49	8	03/01/2033	1.C FE	
.47659#AA-9	JOPSHO INVESTORS, LLC 3.60 09-2052	03/15/2026	Paydown		25,528	25,528	25,755	25,731	0	(203)	0	(203)	0	25,528	0	0	0	153	09/15/2052	1.E	
.47770V-CU-2	JOBSHIO BEVERAGE SYS OHIO STATEWIDE LIQ	01/01/2026	Call @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	996	01/01/2029	1.C FE	
.48503T-AA-5	MO 5.242 12/10/32	03/10/2026	Paydown		141,603	141,603	141,603	141,603	0	0	0	0	0	141,603	0	0	0	1,239	12/10/2032	1.A	
.49602*AA-7	County of Kings (Hanford, CA) CTL Cert 4	03/15/2026	Paydown		27,777	27,777	28,028	27,995	0	(218)	0	(218)	0	27,777	0	0	0	208	05/15/2048	1.F	
.607120-EZ-1	MOBILE ALA ARPT AUTH REV	02/09/2026	Paydown		70,656	70,656	70,656	70,653	0	2	0	2	0	70,656	0	0	0	673	11/09/2032	1.F	
.63968A-QQ-1	NEBRASKA PUB PWR DIST REV	12/03/2025	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,280	01/01/2030	1.E FE
.64971X-SU-3	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	01/09/2026	Call @ 100.00		30,000	30,000	29,513	29,827	0	3	3	3	0	29,830	0	170	170	178	11/01/2030	1.A FE	
.649902-T2-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX	03/18/2026	Paydown		70,507	35,254	35,475	35,326	0	35,182	0	35,182	0	70,507	0	0	0	969	03/15/2030	1.B FE	
.650035-VB-1	NEW YORK ST URBAN DEV CORP REV	02/17/2026	Call @ 100.00		210,000	210,000	263,710	249,116	0	(416)	0	(416)	0	248,700	0	(38,700)	(38,700)	572	03/15/2040	1.B FE	
.69848A-AA-6	PANHANDLE TEX ECONOMIC DEV CORP LEASE RE	01/01/2026	Call @ 100.00		57,929	57,929	57,929	57,929	0	0	0	0	0	57,929	0	0	0	2,338	07/15/2048	1.D FE	
.79307W-AA-1	ST PAUL MINN REV	01/05/2026	Call @ 100.00		2,224,638	2,224,638	2,225,120	2,225,120	0	(1)	(1)	(1)	0	2,225,119	0	(481)	(481)	0	08/15/2032	1.B Z	
.79722@AA-7	SAN DIEGO CENTRAL RECEIVING CENTER	03/15/2026	Paydown		58,012	58,012	58,012	58,012	0	0	0	0	0	58,012	0	0	0	501	12/15/2032	1.E	
.956704-XW-5	WEST VIRGINIA UNIV REVS	03/09/2026	Call @ 100.00		5,867,269	5,867,269	5,984,614	5,943,958	0	(598)	0	(598)	0	5,943,360	0	(76,091)	(76,091)	233,225	04/01/2042	1.D Z	
0059999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				8,856,168	8,820,915	8,992,247	8,937,618	0	33,603	0	33,603	0	8,971,222	0	(115,053)	(115,053)	249,109	XXX	XXX	
.00802#AA-4	AEROSTAR HOLDINGS LLC	03/22/2026	Paydown		102,622	102,622	102,622	102,622	0	(7)	0	(7)	0	102,622	0	0	0	2,950	03/22/2035	2.A FE	
.05074*AA-8	Audax MZ V Rated Feeder - 8% Note	02/20/2026	Direct		343,484	343,484	341,595	338,848	0	16	0	16	0	343,484	0	0	0	5,152	12/18/2035	2.A PL	
.05565E-G#-6	BMM US CAPITAL, LLC	02/13/2026	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	60,450	02/13/2026	1.F	
.075887-BG-3	BECTION DICKINSON AND CO	02/27/2026	CORPORATE REORGANIZATIONS		1,312,956	1,407,000	1,540,223	1,527,723	0	(699)	0	(699)	0	1,527,024	0	(214,067)	(214,067)	13,184	12/15/2044	2.B FE	
.092113-AL-3	BLACK HILLS CORP	01/15/2026	Maturity @ 100.00		615,000	615,000	613,137	614,993	0	7	7	7	0	615,000	0	0	0	12,146	01/15/2026	2.B FE	
.12498@AA-0	SHORELINE SQUARE, LLC 4.31 08-2043	03/15/2026	Paydown		18,576	18,576	18,576	18,576	0	0	0	0	0	18,576	0	0	0	134	08/15/2043	1.E PL	
.12684@AA-4	REGULUS SOLAR	01/15/2026	Paydown		16,129	16,129	16,129	16,129	0	0	0	0	0	16,129	0	0	0	175	10/15/2034	1.E PL	
.12806*AH-4	CAITHNESS LONG ISLAND LLC 5.71 01-2032	01/15/2026	Paydown		128,395	128,395	128,395	128,397	0	(2)	(2)	(2)	0	128,395	0	0	0	3,666	01/15/2032	2.B PL	
.14888@AA-4	BROOKFIELD - SIDNEY A. MURRAY JR. CATALY	03/31/2026	Paydown		94,481	94,481	94,481	94,481	0	0	0	0	0	94,481	0	0	0	945	11/30/2029	2.C PL	
.171265-A#-0	CHUGACH ELECTRIC ASSOCIATION, INC.	03/15/2026	Paydown		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	1,583	03/15/2041	1.G	

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..17858#-AA-1	PF TRAINING INVESTORS, LLC 5.28 09-2043	03/15/2026	Paydown	13,351	13,351	13,351	13,479	13,462	0	(112)	0	(112)	0	13,351	0	0	0	118	09/15/2043	2.A
..22100#-AA-1	CORVIAS CAMPUS LIVING - USG, LLC 5.30 07	01/01/2026	Paydown	2,363,289	5,653,883	2,374,631	2,374,631	2,374,631	0	(87,939)	0	(87,939)	0	2,286,692	0	0	0	76,598	07/01/2050	4.B YE
..23389#-AA-9	DAIRYLAND POWER COOPERATIVE 3.42 03-2043	03/30/2026	Paydown	16,667	16,667	16,667	16,667	16,667	0	0	0	0	0	16,667	0	0	0	0	03/30/2043	1.G
..26442L-A*-5	DUKE ENERGY KENTUCKY, INC.	01/15/2026	Maturity @ 100.00	6,000,000	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	102,600	01/15/2026	2.A
..29252B-AA-7	Enbridge Pipelines (Southern Lights) LLC	12/30/2025	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,327	06/30/2040	1.G PL
..29339#-AA-5	ENHANCED CAPITAL CONNECTICUT FUND V, LLC	01/01/2026	Various	0	0	0	0	0	0	0	0	0	0	0	0	0	0	317	12/15/2025	1.A FE
..29669#-AA-9	ESSENTIA HEALTH 3.99 02-2035	02/15/2026	Paydown	241,890	241,890	241,890	241,890	241,896	0	(6)	0	(6)	0	241,890	0	0	0	4,826	02/15/2035	1.G
..29766D-AF-1	ETHIOPIAN LEASING (2012) LLC	02/12/2026	Paydown	4,685	4,685	4,685	4,685	4,685	0	0	0	0	0	4,685	0	0	0	31	05/12/2026	5.B GI
..30288#-AA-8	FLNG LIQUEFACTION 2 LLC 4.54 03-2038	03/31/2026	Paydown	428,400	428,400	428,400	428,400	428,400	0	0	0	0	0	428,400	0	0	0	9,725	03/31/2038	2.B FE
..30302#-AB-8	Foundation Infrastructure Note B	03/31/2026	Direct	612,437	612,437	611,516	611,516	612,242	0	195	0	195	0	612,437	0	0	0	28,972	01/31/2047	3.C PL
..36260#-AA-3	GSPP Portfolio II LLC	03/30/2026	Paydown	31,307	31,307	31,307	31,307	31,307	0	0	0	0	0	31,307	0	0	0	478	06/29/2046	2.C PL
..39063#-AA-3	GREAT LAKES GAS TRANSMISSION 8.08 01-203	01/29/2026	Paydown	700,000	700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	28,280	01/29/2030	2.A
..40428#-AW-9	HSBC HOLDINGS PLC	03/08/2026	Maturity @ 100.00	6,000,000	6,000,000	6,368,270	6,008,105	6,008,105	0	(8,105)	0	(8,105)	0	6,000,000	0	0	0	129,000	03/08/2026	1.G FE
..44411#-AB-7	HUDSON RANCH POWER I LLC 6.25% SR SEC'D N	03/30/2026	Paydown	16,413	16,413	16,375	16,375	16,375	0	34	0	34	0	16,413	0	0	0	3	03/31/2042	3.C
..44416#-AB-2	HUDSON TRANSMISSION PARTNERS LLC 4.42 05	02/28/2026	Paydown	48,214	48,214	47,983	48,111	48,111	0	103	0	103	0	48,214	0	0	0	533	05/31/2033	1.G PL
..44919#-AC-2	I 595 Express LLC	03/31/2026	Paydown	28,583	28,583	28,583	28,583	28,583	0	0	0	0	0	28,583	0	0	0	0	12/31/2031	1.F PL
..45323#-AA-9	NUEVA ERA PIPELINE	01/01/2026	Paydown	78,199	78,199	78,199	78,199	78,199	0	0	0	0	0	78,199	0	0	0	2,366	01/01/2043	2.C PL
..46671#-AA-7	JRD HOLDINGS SECURED TRUST 2021 A1 LEASE	03/15/2026	Paydown	18,733	18,733	18,733	18,733	18,733	0	0	0	0	0	18,733	0	0	0	132	01/15/2041	2.B
..478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	02/14/2026	Maturity @ 100.00	19,000	19,000	19,153	19,000	19,000	0	0	0	0	0	19,000	0	0	0	371	02/14/2026	2.A FE
..48262#-AA-8	Veyron/KDP US Funding, LLC	03/15/2026	Paydown	28,761	28,761	28,761	28,761	28,761	0	0	0	0	0	28,761	0	0	0	151	12/31/2036	2.B
..55261F-AL-8	MTBX 7.304 Perp FRN Cald	01/28/2026	Call @ 100.00	750,000	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	27,390	12/29/2049	2.C FE
..55608J-AR-9	MACQUARIE GROUP LTD	01/09/2026	Call @ 100.00	300,000	300,000	268,614	299,565	299,565	0	435	0	435	0	300,000	0	0	0	2,010	01/12/2027	1.F FE
..59048#-AA-6	MESA AIRLINES	01/15/2026	Paydown	635,137	635,137	635,137	635,149	635,149	0	(12)	0	(12)	0	635,137	0	0	0	15,085	07/15/2029	1.F PL
..598329-AE-0	MIFAM 6.631 01/01/51	01/01/2026	Paydown	696	696	826	826	826	0	(120)	0	(120)	0	696	0	0	0	23	01/01/2051	2.A FE
..60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC	12/30/2025	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0	214	06/30/2032	1.G PL
..62930C-AD-0	NGC NOTE ISSUER LTD.	01/30/2026	Call @ 100.00	7,335,000	7,335,000	7,335,000	7,335,000	7,335,000	0	0	0	0	0	7,335,000	0	0	0	205,630	07/27/2026	3.C PL
..62930C-AE-8	NGC NOTE ISSUER LTD.	03/13/2026	Call @ 100.00	4,890,000	4,890,000	4,890,000	4,890,000	4,890,000	0	0	0	0	0	4,890,000	0	0	0	171,079	07/27/2026	4.C PL
..62983P-AA-3	NAKILAT INC	01/01/2026	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/31/2033	1.D FE
..654579-AF-8	NIPPON LIFE INSURANCE CO	03/24/2026	PERSHING LLC	10,635,840	10,800,000	10,800,000	10,800,000	10,800,000	0	0	0	0	0	10,800,000	0	(164,160)	(164,160)	223,200	09/19/2047	1.G FE
..65535H-BG-3	NOMURA HOLDINGS INC	01/09/2026	Maturity @ 100.00	275,000	275,000	272,465	274,975	274,975	0	25	0	25	0	275,000	0	0	0	7,850	01/09/2026	2.A FE
..66934#-AA-6	NORWEGIAN AIR SHUTTLE ASA 2015-1 A 4.75	03/22/2026	Paydown	106,816	106,816	106,816	106,816	106,948	0	(132)	0	(132)	0	106,816	0	0	0	847	01/22/2029	3.B PL
..690742-AB-7	OWENS CORNING	03/24/2026	GOLDMAN	5,566,800	5,000,000	5,493,450	5,333,885	5,333,885	0	(4,971)	0	(4,971)	0	5,328,914	0	237,886	237,886	110,833	12/01/2036	2.A FE
..71839#-AA-2	PHILLIES FUNDING, LP	01/10/2026	Paydown	103,212	103,212	103,212	103,212	103,212	0	(1)	0	(1)	0	103,212	0	0	0	1,602	07/10/2030	2.A PL
..73050Q-AA-6	POINSETTIA FINANCE LIMITED SARL	02/15/2026	Paydown	82,688	82,688	82,688	82,688	82,688	0	0	0	0	0	82,688	0	0	0	1,670	06/17/2031	4.A FE
..73557#-AA-2	PORT WASHINGTON GENERATING STATION, LLC	03/15/2026	Paydown	83,649	83,649	83,649	83,649	83,649	0	0	0	0	0	83,649	0	0	0	685	07/15/2030	1.F
..73557#-AB-0	PORT WASHINGTON GENERATING STATION	03/15/2026	Paydown	37,200	37,201	37,201	37,201	37,201	0	(1)	0	(1)	0	37,200	0	0	0	373	06/15/2033	1.F
..74742#-AA-4	Sun Holdings-OSR Pool 3 Lease-Backed Pa	03/15/2026	Paydown	19,625	19,625	19,822	19,806	19,806	0	(181)	0	(181)	0	19,625	0	0	0	142	08/15/2051	1.D PL
..75405U-AD-8	QATARENERGY LNG S3	03/31/2026	Paydown	177,000	177,000	172,492	176,599	176,599	0	401	0	401	0	177,000	0	0	0	5,604	09/30/2027	1.D FE
..780082-AD-5	ROYAL BANK OF CANADA	01/27/2026	Maturity @ 100.00	245,000	245,000	244,476	244,997	244,997	0	3	0	3	0	245,000	0	0	0	5,696	01/27/2040	1.G FE
..78512#-AA-5	S&E REPLACEMENT POWER LLC 4.12 05-2029	03/31/2026	Paydown	349,627	349,627	349,627	349,631	349,631	0	(4)	0	(4)	0	349,627	0	0	0	3,600	05/31/2029	1.D PL
..82340#-AA-5	CAITHNESS SHEPHERDS FLAT, LLC	01/31/2026	Paydown	6,616	6,616	6,616	6,616	6,616	0	0	0	0	0	6,616	0	0	0	115	04/30/2032	2.B FE
..82340#-AB-3	CAITHNESS SHEPHERDS FLAT, LLC	01/31/2026	Paydown	31,504	31,504	31,504	31,504	31,504	0	0	0	0	0	31,504	0	0	0	353	04/30/2032	1.B FE
..83368R-BQ-4	SOETE GENERALE SA	01/07/2026	Call @ 100.00	275,000	275,000	275,270	275,004	275,004	0	(4)	0	(4)	0	275,000	0	0	0	8,865	01/12/2027	2.B FE
..84055#-AA-6	SOUTH TEXAS ELECTRIC COOPERATIVE INC 5.4	01/01/2026	Paydown	235,294	235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1.F
..84055#-AB-4	SOUTH TEXAS ELECTRIC COOPERATIVE, INC.	01/01/2026	Paydown	266,665	266,666	266,666	266,666	266,666	0	0	0	0	0	266,665	0	0	0	7,973	01/01/2040	1.F YE
..84055#-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE	02/15/2026	Paydown	50,000	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,040	08/15/2048	1.F
..84314#-AD-3	SOUTHERN ILLINOIS POWER COOPERATIVE	03/15/2026	Paydown	35,088	35,088	35,087	35,090	35,090	0	(2)	0	(2)	0	35,088	0	0	0	965	03/15/2041	2.B FE
..84929K-AA-5	AES Clean Energy Development, LLC	01/01/2026	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2,066	12/31/2047	2.C PL
..853254-CQ-1	STANDARD CHARTERED PLC	01/06/2026	Call @ 100.00	275,000	275,000	274,285	274,772	274,772	0	5	0	5	0	274,776	0	224	224	8,484	01/09/2027	1.G FE
..86175#-AA-2	STONEBRIDGE BRE INC	03/01/2026	Paydown	100,746	100,746	98,464	100,661	100,661	0	86	0	86	0	100,746	0	0	0	1,629	09/01/2026	1.C Z
..89255#-AA-9	TRADEMARK ROYALTY 2018-1, VANDERB																			

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.22981#-AA-1	EL CAMINO HOSPITAL - CMBS	03/15/2026	Paydown	45,460	45,460	45,460	47,419	46,409	0	(949)	0	(949)	0	45,460	0	0	0	231	08/15/2032	1.D
.22984#-AA-2	NORTH SHORE LONG ISLAND JEWISH HOSPITAL	03/15/2026	Paydown	20,965	20,965	20,965	20,965	20,965	0	0	0	0	0	20,965	0	0	0	150	04/15/2045	1.G
.23156#-AA-8	CTL CEDAR CROSSING TX - NATIONAL OILWELL	03/31/2026	Paydown	233,852	233,852	233,852	233,852	233,852	0	(27)	0	(27)	0	233,852	0	0	0	2,249	04/30/2031	2.C YE
.26067#-AA-3	DOW (MIDLAND, MI) CTL PASS-THROUGH TRUST	03/15/2026	Paydown	105,932	105,932	106,408	106,151	106,151	0	(219)	0	(219)	0	105,932	0	0	0	916	03/15/2034	2.A
.26885#-AA-3	NORTH EASTERN OHIO MEDICAL UNIVERSITY 5	03/08/2026	Paydown	47,630	47,630	48,387	48,130	48,130	0	(500)	0	(500)	0	47,630	0	0	0	428	11/08/2044	2.A
.33840#-AA-3	521-533 LLC SR SECURED 4.77 11-2030 - MB	03/15/2026	Paydown	50,735	50,735	50,735	50,735	50,735	0	0	0	0	0	50,735	0	0	0	404	11/15/2030	2.C
.35826#-AA-6	PONTIAC 2, LLC (COUNTY OF FRESNO) SENIOR	03/15/2026	Paydown	51,459	51,459	51,459	51,459	51,459	0	0	0	0	0	51,459	0	0	0	360	06/15/2039	1.D
.35826#-AA-4	PONTIAC 7, LLC (COUNTY OF FRESNO) SENIOR	03/15/2026	Paydown	73,346	73,346	74,076	73,835	73,835	0	(489)	0	(489)	0	73,346	0	0	0	573	06/15/2038	1.D
.39948#-AA-5	TERRA HOSPITALITY - GIANT LLC 4.948698 1	03/15/2026	Paydown	33,311	33,311	344	458	458	0	32,967	115	32,852	0	33,311	0	0	0	2	11/15/2052	6.*
.39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205	03/15/2026	Paydown	4,232	4,232	4,232	4,232	4,232	0	0	0	0	0	4,232	0	0	0	32	02/15/2053	3.B PL
.40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042	03/10/2026	Paydown	30,033	30,033	30,033	30,033	30,033	0	0	0	0	0	30,033	0	0	0	213	08/10/2042	1.D
.43711#-AA-6	CTL 2006-17 TRUST (HOME DEPOT, NH) - MBS	03/15/2026	Paydown	41,109	41,109	40,267	40,748	40,748	0	361	0	361	0	41,109	0	0	0	360	08/15/2035	1.F
.46658#-AA-2	DALLAS TX - MBS	03/15/2026	Paydown	32,387	32,387	33,237	33,025	33,025	0	(638)	0	(638)	0	32,387	0	0	0	240	12/15/2045	1.E
.47659#-AA-1	JERSEY CITY, NJ 4.85 11-2045 - MBS	03/15/2026	Paydown	12,813	12,813	12,813	12,935	12,935	0	(94)	0	(94)	0	12,813	0	0	0	104	11/15/2045	1.E
.47665#-AA-3	JERSEY CITY MUNICIPAL, LLC 4.41 09-2042	03/15/2026	Paydown	19,398	19,398	19,592	19,529	19,529	0	(131)	0	(131)	0	19,398	0	0	0	143	09/15/2042	1.F
.48239#-AE-0	RIVERSIDE HEALTH SYSTEM 6.32 10-2032 - M	03/15/2026	Paydown	200,242	200,242	200,242	200,242	200,242	0	0	0	0	0	200,242	0	0	0	2,113	10/15/2032	1.G
.48239#-AG-5	RIVERSIDE HEALTH SYSTEM 6.97 06-2034 - M	03/15/2026	Paydown	77,798	77,798	77,798	77,798	77,798	0	0	0	0	0	77,798	0	0	0	905	06/15/2034	1.G
.48239#-AK-6	RIVERSIDE HEALTH SYSTEM 8.25 03-2034 - M	03/10/2026	Paydown	32,992	32,992	32,992	32,992	32,992	0	0	0	0	0	32,992	0	0	0	455	03/10/2034	1.F
.48262#-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034	03/15/2026	Paydown	19,454	19,454	19,454	19,454	19,454	0	(1)	0	(1)	0	19,453	0	0	0	128	12/31/2034	2.B
.49727#-AB-3	KIRBY CORPORATION 4.41 03-2042 - MBS	03/15/2026	Paydown	58,774	58,774	58,774	58,774	58,774	0	0	0	0	0	58,774	0	0	0	433	03/15/2042	2.B
.52467#-BJ-3	LEGG MASON MTG CAP - MBS	03/01/2026	Paydown	74,970	74,970	74,970	74,970	74,970	0	0	0	0	0	74,970	0	0	0	692	04/01/2028	2.B
.54143M-AA-4	AMZN 1 A1C - CMBS	03/10/2026	Paydown	67,853	90,765	90,765	90,765	90,765	0	(22,911)	0	(22,911)	0	67,853	0	0	0	548	10/10/2042	1.D FE
.55323#-AA-0	MK LEASE TRUST (CVS QUEENS) - MBS	03/15/2026	Paydown	52,451	52,451	53,226	52,532	52,532	0	(81)	0	(81)	0	52,451	0	0	0	564	11/15/2028	2.B
.55371#-AA-1	ROPER ST. FRANCIS 4.22 03-2038 - MBS	03/15/2026	Paydown	72,534	72,534	72,534	72,534	72,534	0	0	0	0	0	72,534	0	0	0	511	03/15/2038	2.B YE
.55646#-AA-8	MADERA COUNTY CA - MBS	03/15/2026	Paydown	54,611	54,611	55,155	55,030	55,030	0	(420)	0	(420)	0	54,611	0	0	0	417	10/15/2044	1.F
.55646#-AA-0	MADERA COUNTY CA - MBS	03/15/2026	Paydown	25,129	25,129	25,376	25,332	25,332	0	(203)	0	(203)	0	25,129	0	0	0	199	01/15/2050	1.D
.56475#-M*-6	LEGG MASON CAPITAL CORP - MBS	03/15/2026	Paydown	376,122	376,122	376,121	376,121	376,121	0	1	0	1	0	376,122	0	0	0	3,516	03/15/2030	1.F
.62311#-AA-8	KRANKEN HOUSE LH LP- MOUNT SINAI HOSPITA	03/16/2026	Direct	4,057	4,057	4,057	4,057	4,057	0	0	0	0	0	4,057	0	0	0	25	01/15/2051	2.B
.67824#-AA-1	TERRA FUNDING - BIXBY RANCH, LLC SR SECU	03/15/2026	Paydown	20,289	20,289	20,289	20,289	20,289	0	0	0	0	0	20,289	0	0	0	137	02/15/2041	1.E PL
.74338#-AA-6	AMAZON 4851 JS PROJECT AXIS SR SECURED 4	03/15/2026	Paydown	62,261	62,261	62,261	62,261	62,261	0	0	0	0	0	62,261	0	0	0	419	11/15/2039	1.D
.74351#-AA-6	AMAZON COMMERCE 94 PROJECT, LLC SR SECUR	03/10/2026	Paydown	41,876	41,876	41,876	41,876	41,876	0	0	0	0	0	41,876	0	0	0	284	07/10/2040	1.D
.750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C	03/10/2026	Paydown	23,907	23,909	23,909	23,909	23,909	0	(1)	0	(1)	0	23,907	0	0	0	149	02/10/2049	2.A
.86563#-AA-4	SIGNET ENTERPRISES, LLC (SUMMA HEALTH)	03/15/2026	Paydown	160,834	160,835	160,835	160,835	160,835	0	(1)	0	(1)	0	160,834	0	0	0	1,840	11/15/2038	2.A
.89916#-AA-2	CORNER STONE PARTNERS, LP (COUNTY OF TUL	03/25/2026	Paydown	40,522	40,522	40,927	40,811	40,811	0	(289)	0	(289)	0	40,522	0	0	0	303	06/25/2040	1.D
.901857-AB-8	TWIGR 8.310 09/15/29 - MBS	03/15/2026	Paydown	418,812	418,812	418,812	418,852	418,852	0	(40)	0	(40)	0	418,812	0	0	0	17,402	09/15/2029	1.A
.90224#-AA-5	2014 ACQUISITIONS 10 LLC SR SECURED 4.57	03/30/2026	Direct	(1,230,127)	33,529	10,729	(1,224,863)	(1,224,863)	0	(5,264)	0	(5,264)	0	(1,230,127)	0	0	0	364,568	10/15/2036	6.*
.90318#-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR	03/01/2026	Paydown	59,387	59,387	59,387	59,387	59,387	0	0	0	0	0	59,387	0	0	0	1,039	09/01/2031	1.E FE
.91426#-AA-3	UNIVERSITY OF LOUISVILLE FOUNDATION - MB	03/10/2026	Paydown	40,892	40,892	40,892	40,892	40,892	0	0	0	0	0	40,892	0	0	0	428	11/10/2033	2.A
.91845#-AA-2	VERIZON COMMUNICATIONS CTL 3.81 05-2035	03/15/2026	Paydown	47,076	47,076	47,076	47,076	47,076	0	0	0	0	0	47,076	0	0	0	299	05/15/2035	2.A
.91927#-AA-3	MAHWAH PROPERTIES I, LLC CTL (THE VALLEY	03/15/2026	Paydown	32,971	32,971	32,971	32,971	32,971	0	0	0	0	0	32,971	0	0	0	223	01/15/2043	1.F
.94978#-AT-4	LEGG MASON MORTGAGE CAPITAL - MBS	03/01/2026	Paydown	129,440	129,439	129,439	129,439	129,439	0	0	0	0	0	129,440	0	0	0	1,437	08/01/2027	2.B
.96928#-AK-3	WM BLAIR CAPITAL LLS (CVS HOUSTON) - MBS	03/15/2026	Paydown	105,610	105,610	108,555	106,304	106,304	0	(694)	0	(694)	0	105,610	0	0	0	1,040	01/15/2031	2.B
.96928#-AS-6	WILLIAM BLAIR CAPITAL TRUST - 2005 (SPEC	03/15/2026	Paydown	206,432	206,432	208,318	207,027	207,027	0	(595)	0	(595)	0	206,432	0	0	0	1,969	04/15/2034	1.D
.96928#-AU-1	WILLIAM BLAIR CTL TRUST 2006 IRVING OIL	03/15/2026	Paydown	58,114	58,114	58,722	58,214	58,214	0	(99)	0	(99)	0	58,114	0	0	0	629	11/15/2028	2.B YE
.96928#-BA-4	WM. BLAIR CAPITAL TRUST '06 (ST. LUKE'S) -	03/15/2026	Paydown	249,128	249,128	251,801	249,448	249,448	0	(320)	0	(320)	0	249,128	0	0	0	2,383	04/15/2028	1.G
.96928#-BM-8	WM. BLAIR CTL/CITIZENS BANK - MBS	03/15/2026	Paydown	84,836	84,836	84,836	84,836	84,836	0	0	0	0	0	84,836	0	0	0	836	09/15/2027	1.G
.96928#-BN-6	WM. BLAIR/STATE OF PA - MBS	03/15/2026	Paydown	93,309	93,309	93,309	93,309	93,309	0	0	0	0	0	93,309	0	0	0	930	12/15/2031	1.C
.96928#-CW-5	WILLIAM BLAIR CAPITAL TRUST 2010 (SPECTR	03/15/2026	Paydown	27,366	27,366	27,634	27,496	27,496	0	(130)	0	(130)	0	27,366	0	0	0	302	06/15/2037	1.D
.96928#-EC-7	TD BANK, N.A. CTL 5.60 07-2031 - MBS	03/15/2026	Paydown	24,809	24,809	25,048	24,892	24,892	0	(73)	0	(73)	0	24,809	0	0	0	232	07/15/2031	1.E
.96928#-EX-1	SPARTAN STORES - MBS	03/15/2026	Paydown	57,765	57,765	57,765	57,765	57,765	0	0	0	0	0	57,765	0	0	0	406	03/15/203	

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..96928*-FII-2	SCANNELLI PROPERTIES #124, LLC (FED EX G ...	03/15/2026	Paydown		11,384	11,384	11,384	11,384	0	0	0	0	0	11,384	0	0	0	79	09/15/2027	2.B	
..98258*-AA-7	WAYNE STATE UNIVERSITY - MBS	03/15/2026	Paydown		18,974	18,974	19,164	19,073	0	(99)	0	(99)	0	18,974	0	0	0	152	03/15/2038	1.E	
..98984*-AA-2	ZURICH AMERICAN INSURANCE COMPANY - MBS	03/15/2026	Paydown		85,056	85,057	85,482	85,275	0	(218)	0	(218)	0	85,056	0	0	0	698	11/15/2037	1.C	
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					6,034,344	7,254,230	7,263,886	6,041,230	0	(6,771)	115	(6,886)	0	6,034,344	0	0	0	441,853	XXX	XXX	
..96928*-ET-0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU ...	03/15/2026	Paydown		9,583	9,583	9,583	9,583	0	0	0	0	0	9,583	0	0	0	78	05/15/2042	1.A	
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					9,583	9,583	9,583	9,583	0	0	0	0	0	0	9,583	0	0	0	78	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					92,418,882	95,977,438	94,315,902	92,403,964	0	(80,034)	115	(80,148)	0	92,328,436	0	13,849	13,849	3,020,348	XXX	XXX	
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					92,418,882	95,977,438	94,315,902	92,403,964	0	(80,034)	115	(80,148)	0	92,328,436	0	13,849	13,849	3,020,348	XXX	XXX	
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					92,418,882	95,977,438	94,315,902	92,403,964	0	(80,034)	115	(80,148)	0	92,328,436	0	13,849	13,849	3,020,348	XXX	XXX	
..36178W-GP-8	GN A89206 - RMBS	03/01/2026	Paydown		2,100	2,100	2,075	2,100	0	29	0	29	0	2,100	0	0	0	11	11/15/2042	1.A	
..36179N-2R-0	G2 MA0784 - RMBS	03/01/2026	Paydown		1,861	1,861	1,980	1,958	0	(97)	0	(97)	0	1,861	0	0	0	9	02/20/2043	1.A	
..36179N-BC-1	G2 MA0935 - RMBS	03/01/2026	Paydown		1,533	1,533	1,598	1,600	0	(68)	0	(68)	0	1,533	0	0	0	10	04/20/2043	1.A	
..36179N-F9-4	G2 MA1092 - RMBS	03/01/2026	Paydown		757	715	762	757	0	(42)	0	(42)	0	715	0	0	0	5	06/20/2043	1.A	
..36179N-LF-3	G2 MA1226 - RMBS	03/01/2026	Paydown		783	783	845	852	0	(70)	0	(70)	0	783	0	0	0	5	08/20/2043	1.A	
..36179N-VQ-8	G2 MA1523 - RMBS	03/01/2026	Paydown		847	847	907	907	0	(65)	0	(65)	0	847	0	0	0	6	12/20/2043	1.A	
..36179Q-L4-1	G2 MA2147 - RMBS	03/01/2026	Paydown		1,268	1,268	1,276	1,277	0	(9)	0	(9)	0	1,268	0	0	0	6	08/20/2044	1.A	
..36181A-YM-8	GN AE7016 - RMBS	03/01/2026	Paydown		10,666	10,666	11,056	10,987	0	(321)	0	(321)	0	10,666	0	0	0	50	06/15/2043	1.A	
..36181B-KM-1	GN AE7500 - RMBS	03/01/2026	Paydown		377	377	390	391	0	(14)	0	(14)	0	377	0	0	0	2	06/15/2043	1.A	
..36207B-LY-4	GN 427299 - RMBS	02/17/2026	Paydown		1,016	1,016	916	1,009	0	7	0	7	0	1,016	0	0	0	8	05/15/2026	1.A	
..36208F-KS-8	GN 449505 - RMBS	03/01/2026	Paydown		581	581	573	578	0	3	0	3	0	581	0	0	0	6	01/15/2028	1.A	
..36209B-C9-7	GN 466396 - RMBS	03/01/2026	Paydown		909	909	937	915	0	(6)	0	(6)	0	909	0	0	0	10	10/15/2028	1.A	
..36209L-KM-7	GN 474700 - RMBS	03/01/2026	Paydown		3,072	3,071	2,892	3,017	0	54	0	54	0	3,072	0	0	0	31	02/15/2029	1.A	
..36209S-KT-7	GN 480106 - RMBS	03/01/2026	Paydown		8,012	8,012	7,550	7,745	0	267	0	267	0	8,012	0	0	0	114	03/15/2029	1.A	
..36210J-TL-2	GN 493855 - RMBS	03/01/2026	Paydown		714	714	672	704	0	10	0	10	0	714	0	0	0	8	04/15/2029	1.A	
..36210L-4Z-3	GN 495940 - RMBS	03/01/2026	Paydown		1,387	1,387	1,309	1,363	0	24	0	24	0	1,387	0	0	0	14	02/15/2029	1.A	
..36210Q-BY-7	GN 498755 - RMBS	03/01/2026	Paydown		1,275	1,275	1,205	1,252	0	23	0	23	0	1,275	0	0	0	14	06/15/2029	1.A	
..36211D-QQ-6	GN 509963 - RMBS	03/01/2026	Paydown		966	966	875	938	0	29	0	29	0	966	0	0	0	10	06/15/2029	1.A	
..36213S-YT-6	GN 563322 - RMBS	03/01/2026	Paydown		1,463	1,463	1,515	1,474	0	(12)	0	(12)	0	1,463	0	0	0	18	08/15/2031	1.A	
..36225A-XN-5	GN 780685 - RMBS	03/01/2026	Paydown		110	110	108	109	0	1	0	1	0	110	0	0	0	1	12/15/2027	1.A	
..36290W-FU-1	GN 619479 - RMBS	03/01/2026	Paydown		8,418	8,418	8,307	8,347	0	71	0	71	0	8,418	0	0	0	77	08/15/2033	1.A	
..36296J-J9-7	GN 692488 - RMBS	03/01/2026	Paydown		703	703	731	734	0	(31)	0	(31)	0	703	0	0	0	6	04/15/2039	1.A	
..38375U-2N-9	GNR 2017-H25 IO - CMO/RMBS	01/01/2026	Adjustment		(22,382)	0	0	0	0	0	0	0	0	0	0	(22,382)	(22,382)	0	11/20/2067	1.A	
..38375U-M7-2	GNR 2017-H20 IB - CMO/RMBS	01/01/2026	Adjustment		(5,597)	0	0	0	0	0	0	0	0	0	0	(5,597)	(5,597)	0	10/20/2067	1.A	
..38375U-YP-9	GNR 2017-H02 JI - CMO/RMBS	01/01/2026	Adjustment		(11,346)	0	0	0	0	0	0	0	0	0	0	(11,346)	(11,346)	0	01/20/2067	1.A	
..38376V-VR-7	GNR 2017-073 VZ - CMO/RMBS	03/01/2026	Paydown		5,367	5,367	5,196	5,367	0	0	0	0	0	5,367	0	0	0	31	05/20/2047	1.A	
..38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	03/01/2026	Paydown		96,095	96,095	90,714	91,070	0	5,025	0	5,025	0	96,095	0	0	0	549	11/20/2047	1.A	
..38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	03/01/2026	Paydown		24,779	24,779	24,726	24,723	0	56	0	56	0	24,779	0	0	0	130	11/20/2047	1.A	
..38380Q-EW-8	GNR 2020-H12 IJ - CMO/RMBS	03/01/2026	Paydown		171,383	171,383	171,383	171,383	0	0	0	0	0	171,383	0	0	0	0	07/20/2070	1.A	
..38380Q-KR-2	GNR 2020-H16 IK - CMO/RMBS	03/01/2026	Adjustment		54,290	0	0	54,290	0	0	0	0	0	54,290	0	0	0	0	09/20/2070	1.A	
..38380Q-QX-3	GNR 2020-H18 IO - CMO/RMBS	03/01/2026	Paydown		153,683	0	18,262	153,683	0	0	0	0	0	153,683	0	0	0	0	11/20/2070	1.A	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					515,046	175,015	228,766	549,509	0	4,862	0	4,862	0	554,371	0	(39,325)	(39,325)	1,132	XXX	XXX	
..31283H-EM-3	FH G01040 - RMBS	03/01/2026	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/01/2029	1.A	
..31287N-CG-1	FH C62771 - RMBS	03/01/2026	Paydown		151	151	159	154	0	(3)	0	(3)	0	151	0	0	0	2	01/01/2032	1.A	
..31287X-MZ-6	FH C70376 - RMBS	03/01/2026	Paydown		550	550	558	551	0	(1)	0	(1)	0	550	0	0	0	6	09/01/2032	1.A	
..3128KR-X6-6	FH A61601 - RMBS	03/01/2026	Paydown		3,240	3,240	3,500	3,245	0	(5)	0	(5)	0	3,240	0	0	0	41	12/01/2027	1.A	
..3128M9-QN-0	FH G06977 - RMBS	03/01/2026	Paydown		1,157	1,157	1,169	1,171	0	(14)	0	(14)	0	1,157	0	0	0	5	04/01/2042	1.A	
..3128M9-ED-0	FH G07032 - RMBS	03/01/2026	Paydown		1,300	1,300	1,334	1,340	0	(40)	0	(40)	0	1,300	0	0	0	6	06/01/2042	1.A	
..3128M9-KG-6	FH G07195 - RMBS	03/01/2026	Paydown		759	759	812	818	0	(59)	0	(59)	0	759	0	0	0	6	03/01/2042	1.A	
..3128MJ-2D-1	FH G08771 - RMBS	03/01/2026	Paydown		2,264	2,264	2,385	2,507	0	(243)	0	(243)	0	2,264	0	0	0	13	07/01/2047	1.A	

E05.4

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..3128MJ-5C-0	FH G08842 - RMBS	03/01/2026	Paydown	9,461	9,461	9,461	9,455	9,468	0	(7)	0	(7)	0	9,461	0	0	0	55	10/01/2048	1.A
..3128MJ-5P-1	FH G08853 - RMBS	03/01/2026	Paydown	10,045	10,045	10,045	10,317	10,782	0	(737)	0	(737)	0	10,045	0	0	0	75	12/01/2048	1.A
..3128MJ-5Q-6	FH G08455 - RMBS	03/01/2026	Paydown	569	569	569	562	568	0	(7)	0	(7)	0	562	0	0	0	3	07/01/2041	1.A
..3128MJ-RE-2	FH G08484 - RMBS	03/01/2026	Paydown	519	519	519	512	510	0	8	0	8	0	519	0	0	0	2	03/01/2042	1.A
..3128MJ-SD-3	FH G08515 - RMBS	03/01/2026	Paydown	2,703	2,703	2,703	2,813	2,813	0	(111)	0	(111)	0	2,703	0	0	0	13	12/01/2042	1.A
..3128MJ-WB-2	FH G08641 - RMBS	03/01/2026	Paydown	3,030	3,030	3,030	3,146	3,220	0	(191)	0	(191)	0	3,030	0	0	0	17	05/01/2045	1.A
..3128MJ-ZF-0	FH G08741 - RMBS	03/01/2026	Paydown	5,102	5,102	5,102	5,149	5,170	0	(68)	0	(68)	0	5,102	0	0	0	25	01/01/2047	1.A
..3128MM-NC-3	FH G18386 - RMBS	03/01/2026	Paydown	2,322	2,322	2,322	2,402	2,328	0	(5)	0	(5)	0	2,322	0	0	0	14	05/01/2026	1.A
..3129ZG-4U-7	FH C00835 - RMBS	03/01/2026	Paydown	52	52	52	49	51	0	1	0	1	0	52	0	0	0	1	07/01/2029	1.A
..3129ZG-Y4-2	FH C00731 - RMBS	03/01/2026	Paydown	58	58	58	55	57	0	1	0	1	0	58	0	0	0	1	03/01/2029	1.A
..3129ZH-GZ-1	FH C01116 - RMBS	03/01/2026	Paydown	96	96	96	100	98	0	(2)	0	(2)	0	96	0	0	0	1	01/01/2031	1.A
..3129ZH-Q3-1	FH C01374 - RMBS	03/01/2026	Paydown	1,249	1,249	1,249	1,223	1,231	0	18	0	18	0	1,249	0	0	0	11	06/01/2032	1.A
..3129ZL-GX-7	FH C03814 - RMBS	03/01/2026	Paydown	932	932	932	1,003	1,006	0	(75)	0	(75)	0	932	0	0	0	6	03/01/2042	1.A
..312938-YY-3	FH A90727 - RMBS	03/01/2026	Paydown	215	215	215	207	234	0	(20)	0	(20)	0	215	0	0	0	2	01/01/2040	1.A
..31293M-TG-7	FH C24151 - RMBS	03/01/2026	Paydown	188	188	188	179	185	0	3	0	3	0	188	0	0	0	2	03/01/2029	1.A
..31293R-4Y-4	FH C28039 - RMBS	03/01/2026	Paydown	10	10	10	9	9	0	0	0	0	0	10	0	0	0	0	06/01/2029	1.A
..31293R-FJ-5	FH C27369 - RMBS	03/01/2026	Paydown	62	62	62	59	61	0	1	0	1	0	62	0	0	0	1	06/01/2029	1.A
..31293T-E9-4	FH C29160 - RMBS	03/01/2026	Paydown	12	12	12	12	12	0	0	0	0	0	12	0	0	0	0	07/01/2029	1.A
..3132A5-GL-3	FH ZS4703 - RMBS	03/01/2026	Paydown	2,456	2,456	2,456	2,613	2,666	0	(211)	0	(211)	0	2,456	0	0	0	12	02/01/2047	1.A
..3132AD-6N-3	FH ZT1777 - RMBS	03/01/2026	Paydown	827	827	827	855	909	0	(82)	0	(82)	0	827	0	0	0	5	03/01/2049	1.A
..3132AE-B9-6	FH ZT1864 - RMBS	03/01/2026	Paydown	321	321	321	333	357	0	(36)	0	(36)	0	321	0	0	0	2	04/01/2049	1.A
..3132AE-EY-8	FH ZT1951 - RMBS	03/01/2026	Paydown	527	527	527	545	582	0	(55)	0	(55)	0	527	0	0	0	3	05/01/2049	1.A
..3132AE-J8-0	FH ZT2087 - RMBS	03/01/2026	Paydown	1,317	1,317	1,317	1,369	1,454	0	(137)	0	(137)	0	1,317	0	0	0	9	06/01/2049	1.A
..3132DM-G2-5	FH SD0217 - RMBS	03/01/2026	Paydown	957	957	957	1,002	1,057	0	(100)	0	(100)	0	957	0	0	0	7	05/01/2049	1.A
..3132DM-GT-6	FH SD0210 - RMBS	03/01/2026	Paydown	1,490	1,490	1,490	1,579	1,617	0	(127)	0	(127)	0	1,490	0	0	0	7	12/01/2049	1.A
..3132DV-3J-2	FH SD8001 - RMBS	03/01/2026	Paydown	930	930	930	955	1,009	0	(79)	0	(79)	0	930	0	0	0	5	07/01/2049	1.A
..3132DV-7B-5	FH SD8090 - RMBS	03/01/2026	Paydown	3,037	3,037	3,037	3,136	3,133	0	(96)	0	(96)	0	3,037	0	0	0	10	09/01/2050	1.A
..3132DV-C7-6	FH SD8194 - RMBS	03/01/2026	Paydown	2,319	2,319	2,319	2,329	2,327	0	(8)	0	(8)	0	2,319	0	0	0	10	02/01/2052	1.A
..3132DI-EC-3	FH SD8231 - RMBS	03/01/2026	Paydown	38,315	38,315	38,315	38,277	38,267	0	49	0	49	0	38,315	0	0	0	288	07/01/2052	1.A
..3132DI-ES-8	FH SD8245 - RMBS	03/01/2026	Paydown	38,234	38,234	38,234	37,943	37,967	0	268	0	268	0	38,234	0	0	0	283	09/01/2052	1.A
..3132ID-V7-6	FH Q40637 - RMBS	03/01/2026	Paydown	1,027	1,027	1,027	1,060	1,079	0	(51)	0	(51)	0	1,027	0	0	0	6	05/01/2046	1.A
..3132XC-R4-9	FH G67707 - RMBS	03/01/2026	Paydown	12,142	12,142	12,142	12,139	12,140	0	2	0	2	0	12,142	0	0	0	71	01/01/2048	1.A
..3132XU-SH-9	FH Q52319 - RMBS	03/01/2026	Paydown	17,630	17,630	17,630	17,481	17,411	0	218	0	218	0	17,630	0	0	0	107	11/01/2047	1.A
..3132XU-Z4-0	FH Q52562 - RMBS	03/01/2026	Paydown	1,372	1,372	1,372	1,409	1,437	0	(65)	0	(65)	0	1,372	0	0	0	8	12/01/2047	1.A
..31339U-JN-1	FH Q43869 - RMBS	03/01/2026	Paydown	973	973	973	1,003	1,020	0	(48)	0	(48)	0	973	0	0	0	6	10/01/2049	1.A
..3133AB-CR-9	FH Q4580 - RMBS	03/01/2026	Paydown	7,606	7,606	7,606	7,856	7,820	0	(214)	0	(214)	0	7,606	0	0	0	31	10/01/2050	1.A
..3133AM-EP-7	FH Q2842 - RMBS	03/01/2026	Paydown	6,989	6,989	6,989	7,244	7,210	0	(221)	0	(221)	0	6,989	0	0	0	26	06/01/2051	1.A
..3133KX-D6-3	FH RA3725 - RMBS	03/01/2026	Paydown	4,913	4,913	4,913	5,091	5,084	0	(171)	0	(171)	0	4,913	0	0	0	15	10/01/2050	1.A
..3133KL-XT-9	FH RA5190 - RMBS	03/01/2026	Paydown	3,248	3,248	3,248	3,356	3,343	0	(96)	0	(96)	0	3,248	0	0	0	11	05/01/2051	1.A
..3136AV-UB-6	FNR 2017-4 ZC - CMO/RMBS	03/02/2026	Paydown	330,470	330,470	330,470	330,135	330,032	0	438	0	438	0	330,470	0	0	0	1,712	02/25/2047	1.A
..3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS	03/02/2026	Paydown	20,229	20,229	20,174	20,174	20,175	0	54	0	54	0	20,229	0	0	0	127	11/25/2047	1.A
..3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS	03/02/2026	Paydown	87,141	87,141	86,000	85,934	85,934	0	1,207	0	1,207	0	87,141	0	0	0	432	12/25/2047	1.A
..3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	03/02/2026	Paydown	8,563	9,692	9,560	9,560	9,549	0	(986)	0	(986)	0	8,563	0	0	0	88	03/25/2048	1.A
..31371L-X3-8	FNR 255498 - RMBS	03/01/2026	Paydown	113	113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	1	12/01/2034	1.A
..31371N-GG-4	FNR 256799 - RMBS	03/01/2026	Paydown	24	24	24	24	24	0	0	0	0	0	24	0	0	0	0	07/01/2037	1.A
..31371N-SL-0	FNR 257123 - RMBS	03/01/2026	Paydown	75	75	75	78	77	0	(2)	0	(2)	0	75	0	0	0	1	03/01/2038	1.A
..31373U-K2-2	FNR 303713 - RMBS	01/01/2026	Paydown	1	1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/01/2026	1.A
..31376K-SZ-0	FNR 357936 - RMBS	03/01/2026	Paydown	378	378	378	389	388	0	(10)	0	(10)	0	378	0	0	0	3	08/01/2035	1.A
..3137AQ-UP-1	FHR 4048 HE - CMO/RMBS	03/01/2026	Paydown	63,616	63,616	66,537	64,821	64,821	0	(1,205)	0	(1,205)	0	63,616	0	0	0	444	05/15/2042	1.A
..3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	03/02/2026	Paydown	38,217	41,838	39,069	39,069	39,879	0	(1,662)	0	(1,662)	0	38,217	0	0	0	234	12/15/2047	1.A
..3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	03/02/2026	Paydown	27,781	28,062	26,161	26,825	26,825	0	957	0	957	0	27,781	0	0	0	134	12/15/2047	1.A
..3137FG-3P-8	FHR 4801 ZN - CMO/RMBS	03/02/2026	Paydown	8,536	10,696	10,680	10,680	10,680	0	(2,144)	0	(2,144)	0	8,536	0	0	0	105	05/15/2048	1.A
..31384U-JF-2	FNR 534062 - RMBS	03/01/2026	Paydown	31	31	31	30	31	0	1	0	1	0	31	0	0	0	0	03/01/2030	1.A
..31385X-JM-0	FNR 555668 - RMBS	03/01/2026	Paydown	670	670	670	686	675	0	(5)	0	(5)	0	670	0	0	0	6	07/01/2033	1.A

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31387P-R5-3	FN 590108 - RMBS	03/01/2026	Paydown	63	63	63	64	63	0	(1)	0	(1)	0	63	0	0	0	1	07/01/2031	1.A
..31389F-F5-6	FN 623988 - RMBS	03/01/2026	Paydown	368	368	368	368	369	0	(1)	0	(1)	0	368	0	0	0	4	02/01/2032	1.A
..3138A2-W4-7	FN AH1566 - RMBS	03/01/2026	Paydown	547	547	547	573	547	0	(22)	0	(22)	0	547	0	0	0	5	12/01/2040	1.A
..3138AF-C2-4	FN AI 1888 - RMBS	03/01/2026	Paydown	840	840	840	873	875	0	(35)	0	(35)	0	840	0	0	0	6	05/01/2041	1.A
..3138AF-ZV-5	FN AI2555 - RMBS	03/01/2026	Paydown	209	209	209	218	223	0	(15)	0	(15)	0	209	0	0	0	2	06/01/2041	1.A
..3138EE-P7-8	FN AK9445 - RMBS	03/01/2026	Paydown	472	472	472	504	509	0	(37)	0	(37)	0	472	0	0	0	3	03/01/2042	1.A
..3138EJ-C9-7	FN AL1895 - RMBS	03/01/2026	Paydown	5,506	5,506	5,506	5,864	5,877	0	(371)	0	(371)	0	5,506	0	0	0	32	06/01/2042	1.A
..3138EK-WM-4	FN AL3319 - RMBS	03/01/2026	Paydown	1,865	1,865	1,865	1,966	2,011	0	(146)	0	(146)	0	1,865	0	0	0	11	03/01/2043	1.A
..3138EM-NX-5	FN AL4905 - RMBS	03/01/2026	Paydown	5,684	5,684	5,684	5,850	5,858	0	(173)	0	(173)	0	5,684	0	0	0	28	02/01/2043	1.A
..3138EQ-T3-6	FN AL7769 - RMBS	03/01/2026	Paydown	5,104	5,104	5,104	5,231	5,250	0	(146)	0	(146)	0	5,104	0	0	0	28	12/01/2043	1.A
..3138EQ-WR-9	FN AL7855 - RMBS	03/01/2026	Paydown	4,235	4,235	4,235	4,394	4,420	0	(185)	0	(185)	0	4,235	0	0	0	20	10/01/2043	1.A
..3138ER-DL-1	FN AL9106 - RMBS	03/01/2026	Paydown	2,295	2,295	2,295	2,475	2,547	0	(252)	0	(252)	0	2,295	0	0	0	18	02/01/2046	1.A
..3138NX-J5-7	FN AR1183 - RMBS	03/01/2026	Paydown	7,056	7,056	7,056	7,283	7,205	0	(148)	0	(148)	0	7,056	0	0	0	39	01/01/2043	1.A
..3138W0-VK-2	FN AR3317 - RMBS	03/01/2026	Paydown	7,276	7,276	7,276	7,220	7,227	0	49	0	49	0	7,276	0	0	0	42	02/01/2043	1.A
..3138W4-CR-0	FN AR6379 - RMBS	03/01/2026	Paydown	7,451	7,451	7,451	7,717	7,628	0	(177)	0	(177)	0	7,451	0	0	0	37	02/01/2043	1.A
..3138W9-2G-4	FN AS0774 - RMBS	03/01/2026	Paydown	6,504	6,504	6,504	6,416	6,427	0	77	0	77	0	6,504	0	0	0	31	10/01/2043	1.A
..3138W9-A2-6	FN AS0024 - RMBS	03/01/2026	Paydown	3,187	3,187	3,187	3,317	3,356	0	(169)	0	(169)	0	3,187	0	0	0	16	07/01/2043	1.A
..3138WJ-FK-9	FN AS8269 - RMBS	03/01/2026	Paydown	30,910	30,910	30,910	30,857	30,856	0	54	0	54	0	30,910	0	0	0	150	11/01/2046	1.A
..3138WJ-MB-1	FN AS8453 - RMBS	03/01/2026	Paydown	9,082	9,082	9,082	9,122	9,126	0	(44)	0	(44)	0	9,082	0	0	0	48	12/01/2046	1.A
..3138WJ-MJ-4	FN AS8460 - RMBS	03/01/2026	Paydown	2,201	2,201	2,201	2,266	2,320	0	(119)	0	(119)	0	2,201	0	0	0	11	12/01/2046	1.A
..3138WM-FR-7	FN AT0175 - RMBS	03/01/2026	Paydown	3,809	3,809	3,809	3,873	3,868	0	(59)	0	(59)	0	3,809	0	0	0	22	03/01/2043	1.A
..3138WR-JN-1	FN AT3868 - RMBS	03/01/2026	Paydown	1,699	1,699	1,699	1,757	1,770	0	(71)	0	(71)	0	1,699	0	0	0	10	06/01/2043	1.A
..3138WR-RR-9	FN AT5895 - RMBS	03/01/2026	Paydown	8,426	8,426	8,426	8,313	8,322	0	105	0	105	0	8,426	0	0	0	47	06/01/2043	1.A
..3138WT-RII-8	FN AT5900 - RMBS	03/01/2026	Paydown	6,432	6,432	6,432	6,337	6,343	0	89	0	89	0	6,432	0	0	0	32	06/01/2043	1.A
..3138XY-S9-6	FN AW8643 - RMBS	03/01/2026	Paydown	2,311	2,311	2,311	2,335	2,342	0	(31)	0	(31)	0	2,311	0	0	0	15	07/01/2044	1.A
..3138YK-FW-8	FN AY5580 - RMBS	03/01/2026	Paydown	5,973	5,973	5,973	6,219	6,294	0	(321)	0	(321)	0	4,294	0	0	0	40	06/01/2045	1.A
..3138YR-5G-9	FN AZ0846 - RMBS	03/01/2026	Paydown	1,494	1,494	1,494	1,592	1,663	0	(169)	0	(169)	0	1,494	0	0	0	10	07/01/2045	1.A
..31390C-SP-2	FN 642326 - RMBS	03/01/2026	Paydown	531	531	531	553	539	0	(8)	0	(8)	0	531	0	0	0	6	05/01/2042	1.A
..31390E-6J-6	FN 644473 - RMBS	03/01/2026	Paydown	227	227	227	230	228	0	(1)	0	(1)	0	227	0	0	0	2	05/01/2032	1.A
..31390G-PL-5	FN 645827 - RMBS	03/01/2026	Paydown	531	531	531	553	538	0	(7)	0	(7)	0	531	0	0	0	6	06/01/2032	1.A
..31390H-WH-4	FN 646948 - RMBS	03/01/2026	Paydown	476	476	476	504	488	0	(13)	0	(13)	0	476	0	0	0	6	06/01/2032	1.A
..31390R-MB-6	FN 653854 - RMBS	03/01/2026	Paydown	265	265	265	281	272	0	(6)	0	(6)	0	265	0	0	0	3	08/01/2032	1.A
..31392C-T6-1	FNW1 2002-W3 A4 - CMO/RMBS	03/01/2026	Paydown	22,180	22,180	22,180	22,176	22,133	0	47	0	47	0	22,180	0	0	0	237	11/25/2041	1.A
..31392U-Z7-2	FSPC T-048 1A4 - CMO/RMBS	03/01/2026	Paydown	41,403	41,403	41,403	41,402	41,353	0	50	0	50	0	41,403	0	0	0	378	07/25/2033	1.A
..31393H-WIN-8	FHR 2552B NE - CMO/RMBS	03/01/2026	Paydown	13,863	13,863	13,863	13,725	13,794	0	70	0	70	0	13,863	0	0	0	125	01/15/2033	1.A
..31393M-ZT-1	FHR 2583A PIW - CMO/RMBS	03/01/2026	Paydown	25,902	25,902	25,902	26,380	26,105	0	(203)	0	(203)	0	25,902	0	0	0	241	03/15/2033	1.A
..31397S-U2-8	FNR 2011-41 KA - CMO/RMBS	03/01/2026	Paydown	4,512	4,512	4,512	4,712	4,523	0	(11)	0	(11)	0	4,512	0	0	0	30	01/25/2041	1.A
..31400Q-P9-8	FN 694448 - RMBS	03/01/2026	Paydown	153	153	153	155	154	0	(1)	0	(1)	0	153	0	0	0	1	04/01/2033	1.A
..31402C-V5-8	FN 725236 - RMBS	03/01/2026	Paydown	251	251	251	258	257	0	(5)	0	(5)	0	251	0	0	0	2	03/01/2034	1.A
..31402C-YK-2	FN 725314 - RMBS	03/01/2026	Paydown	5,615	5,615	5,615	5,544	5,564	0	51	0	51	0	5,615	0	0	0	43	04/01/2034	1.A
..31402D-P7-9	FN 725946 - RMBS	03/01/2026	Paydown	401	401	401	403	402	0	(1)	0	(1)	0	401	0	0	0	4	11/01/2034	1.A
..31402R-JV-2	FN 735676 - RMBS	03/01/2026	Paydown	1,821	1,821	1,821	1,885	1,885	0	(44)	0	(44)	0	1,821	0	0	0	15	07/01/2035	1.A
..31403D-T3-3	FN 745870 - RMBS	03/01/2026	Paydown	1,813	1,813	1,813	1,952	1,923	0	(110)	0	(110)	0	1,813	0	0	0	14	10/01/2036	1.A
..31403D-V2-2	FN 745933 - RMBS	03/01/2026	Paydown	56	56	56	56	56	0	0	0	0	0	56	0	0	0	1	09/01/2036	1.A
..31403M-XE-4	FN 753177 - RMBS	03/01/2026	Paydown	1,008	1,008	1,008	1,049	1,024	0	(17)	0	(17)	0	1,008	0	0	0	9	12/01/2033	1.A
..31403Y-X9-9	FN 762204 - RMBS	03/01/2026	Paydown	259	259	259	261	260	0	(1)	0	(1)	0	259	0	0	0	2	12/01/2033	1.A
..31404P-GY-2	FN 774987 - RMBS	03/01/2026	Paydown	3,113	3,113	3,113	3,059	3,062	0	52	0	52	0	3,113	0	0	0	26	05/01/2034	1.A
..31404U-YH-7	FN 779312 - RMBS	03/01/2026	Paydown	6,018	6,018	6,018	5,956	5,974	0	44	0	44	0	6,018	0	0	0	31	06/01/2034	1.A
..31404X-TA-2	FN 781845 - RMBS	03/01/2026	Paydown	1,413	1,413	1,413	1,433	1,422	0	(9)	0	(9)	0	1,413	0	0	0	13	12/01/2034	1.A
..31404Y-OP-0	FN 782662 - RMBS	03/01/2026	Paydown	117	117	117	120	118	0	(1)	0	(1)	0	117	0	0	0	1	08/01/2034	1.A
..31405G-T9-1	FN 789076 - RMBS	03/01/2026	Paydown	185	185	185	196	194	0	(9)	0	(9)	0	185	0	0	0	2	08/01/2034	1.A
..31405Q-LS-5	FN 796037 - RMBS	03/01/2026	Paydown	1,346	1,346	1,346	1,360	1,351	0	(5)	0	(5)	0	1,346	0	0	0	12	09/01/2034	1.A
..31406G-3H-0	FN 810000 - RMBS	03/01/2026	Paydown	34,063	34,063	34,063	33,853	33,898	0	166	0	166	0	34,063	0	0	0	283	03/01/2035	1.A
..31406H-P8-4	FN 810547 - RMBS	03/01/2026	Paydown	22	22	22	22	22	0	0	0	0	0	22	0	0	0	0	01/01/2035	1.A

E05.6

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31407F-F3-9	FN 829186 - RMBS	03/01/2026	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	0	07/01/2035	1.A
..31407F-J6-8	FN 829285 - RMBS	03/01/2026	Paydown		564	564	585	580	0	(16)	0	(16)	0	564	0	0	0	5	09/01/2035	1.A
..31407H-3L-8	FN 831603 - RMBS	03/01/2026	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	0	06/01/2036	1.A
..31407J-VL-3	FN 832319 - RMBS	03/01/2026	Paydown		77	77	73	75	0	2	0	2	0	77	0	0	0	1	08/01/2035	1.A
..31407M-7C-3	FN 835291 - RMBS	03/01/2026	Paydown		530	530	524	526	0	3	0	3	0	530	0	0	0	4	09/01/2035	1.A
..31407S-ND-1	FN 839256 - RMBS	03/01/2026	Paydown		2,546	2,546	2,575	2,554	0	(8)	0	(8)	0	2,546	0	0	0	24	09/01/2035	1.A
..31407Y-R6-8	FN 844809 - RMBS	03/01/2026	Paydown		45	45	44	45	0	1	0	1	0	45	0	0	0	0	11/01/2035	1.A
..31408A-FU-9	FN 845379 - RMBS	03/01/2026	Paydown		147	147	142	143	0	4	0	4	0	147	0	0	0	2	01/01/2036	1.A
..31408J-PP-8	FN 852894 - RMBS	03/01/2026	Paydown		14	14	13	13	0	0	0	0	0	14	0	0	0	0	03/01/2036	1.A
..31409X-4G-1	FN 882023 - RMBS	03/01/2026	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	05/01/2036	1.A
..3140FM-DF-0	FN BE1901 - RMBS	03/01/2026	Paydown		10,881	10,881	10,871	10,870	0	11	0	11	0	10,881	0	0	0	52	12/01/2046	1.A
..3140FM-SZ-0	FN BE2335 - RMBS	03/01/2026	Paydown		1,091	1,091	1,114	1,114	0	(37)	0	(37)	0	1,091	0	0	0	6	02/01/2047	1.A
..3140FO-S7-3	FN BE5041 - RMBS	03/01/2026	Paydown		4,113	4,113	4,223	4,246	0	(134)	0	(134)	0	4,113	0	0	0	20	11/01/2046	1.A
..3140FY-EC-2	FN BF0130 - RMBS	03/01/2026	Paydown		8,285	8,285	8,242	8,238	0	47	0	47	0	8,285	0	0	0	49	08/01/2056	1.A
..3140J9-FS-5	FN BM4676 - RMBS	03/01/2026	Paydown		10,552	10,552	10,878	11,051	0	(499)	0	(499)	0	10,552	0	0	0	64	10/01/2048	1.A
..3140JG-LQ-6	FN BN0334 - RMBS	03/01/2026	Paydown		749	749	780	846	0	(97)	0	(97)	0	749	0	0	0	6	12/01/2048	1.A
..3140JP-KH-7	FN BN6595 - RMBS	03/01/2026	Paydown		968	968	991	1,029	0	(61)	0	(61)	0	968	0	0	0	6	05/01/2049	1.A
..3140JW-NS-5	FN B02200 - RMBS	03/01/2026	Paydown		1,955	1,955	2,021	2,081	0	(126)	0	(126)	0	1,955	0	0	0	11	09/01/2049	1.A
..3140JW-QR-4	FN B02263 - RMBS	03/01/2026	Paydown		1,658	1,658	1,711	1,767	0	(108)	0	(108)	0	1,658	0	0	0	9	10/01/2049	1.A
..3140JX-RN-0	FN B03192 - RMBS	03/01/2026	Paydown		2,832	2,832	2,909	2,999	0	(167)	0	(167)	0	2,832	0	0	0	15	10/01/2049	1.A
..3140K1-4D-5	FN B06219 - RMBS	03/01/2026	Paydown		4,062	4,062	4,118	4,152	0	(90)	0	(90)	0	4,062	0	0	0	21	12/01/2049	1.A
..3140KQ-PP-8	FN B04993 - RMBS	03/01/2026	Paydown		4,157	4,157	4,302	4,284	0	(127)	0	(127)	0	4,157	0	0	0	17	10/01/2050	1.A
..3140KR-CZ-0	FN B05487 - RMBS	03/01/2026	Paydown		971	971	1,020	1,019	0	(48)	0	(48)	0	971	0	0	0	4	11/01/2050	1.A
..3140KU-VQ-2	FN B08722 - RMBS	03/01/2026	Paydown		9,437	9,437	9,733	9,700	0	(263)	0	(263)	0	9,437	0	0	0	24	11/01/2050	1.A
..3140KV-SC-5	FN B09514 - RMBS	03/01/2026	Paydown		3,498	3,498	3,530	3,525	0	(27)	0	(27)	0	3,498	0	0	0	9	12/01/2050	1.A
..3140O9-XC-2	FN CA2474 - RMBS	03/01/2026	Paydown		1,355	1,355	1,404	1,501	0	(146)	0	(146)	0	1,355	0	0	0	10	07/01/2048	1.A
..3140OA-UH-4	FN CA2963 - RMBS	03/01/2026	Paydown		2,551	2,551	2,696	2,956	0	(405)	0	(405)	0	2,551	0	0	0	13	01/01/2049	1.A
..3140OC-Q6-6	FN CA4976 - RMBS	03/01/2026	Paydown		5,495	5,495	5,843	6,028	0	(533)	0	(533)	0	5,495	0	0	0	24	01/01/2050	1.A
..3140OE-D9-0	FN CA6427 - RMBS	03/01/2026	Paydown		7,864	7,864	8,361	8,496	0	(632)	0	(632)	0	7,864	0	0	0	37	07/01/2050	1.A
..3140OE-RX-2	FN CA6801 - RMBS	03/01/2026	Paydown		5,902	5,902	6,092	6,112	0	(210)	0	(210)	0	5,902	0	0	0	23	08/01/2050	1.A
..3140OF-SA-2	FN CA7738 - RMBS	03/01/2026	Paydown		4,526	4,526	4,763	4,782	0	(255)	0	(255)	0	4,526	0	0	0	18	11/01/2050	1.A
..3140OH-HG-3	FN CA9230 - RMBS	03/01/2026	Paydown		5,083	5,083	5,246	5,243	0	(160)	0	(160)	0	5,083	0	0	0	17	02/01/2051	1.A
..3140OK-SA-7	FN CB0512 - RMBS	03/01/2026	Paydown		16,128	16,128	16,826	16,752	0	(624)	0	(624)	0	16,128	0	0	0	70	05/01/2051	1.A
..3140OL-NA-0	FN CB1284 - RMBS	03/01/2026	Paydown		2,878	2,878	2,977	2,968	0	(90)	0	(90)	0	2,878	0	0	0	13	08/01/2051	1.A
..3140OO-GD-1	FN CB4695 - RMBS	03/01/2026	Paydown		8,687	8,687	8,831	8,802	0	(115)	0	(115)	0	8,687	0	0	0	74	09/01/2052	1.A
..3140X4-EA-0	FN FH1028 - RMBS	03/01/2026	Paydown		495	495	509	538	0	(43)	0	(43)	0	495	0	0	0	3	06/01/2049	1.A
..3140X5-4P-5	FN FM2629 - RMBS	03/01/2026	Paydown		5,442	5,442	5,640	5,648	0	(206)	0	(206)	0	5,442	0	0	0	21	03/01/2050	1.A
..3140X6-2N-0	FN FM3480 - RMBS	03/01/2026	Paydown		4,346	4,346	4,530	4,541	0	(195)	0	(195)	0	4,346	0	0	0	21	06/01/2050	1.A
..3140X6-AQ-4	FN FM2714 - RMBS	03/01/2026	Paydown		1,754	1,754	1,864	1,910	0	(156)	0	(156)	0	1,754	0	0	0	7	03/01/2050	1.A
..3140X6-S7-7	FN FM3241 - RMBS	03/01/2026	Paydown		2,292	2,292	2,433	2,489	0	(198)	0	(198)	0	2,292	0	0	0	11	03/01/2050	1.A
..3140X7-2G-3	FN FM4374 - RMBS	03/01/2026	Paydown		2,321	2,321	2,402	2,394	0	(73)	0	(73)	0	2,321	0	0	0	8	09/01/2050	1.A
..3140X7-D9-7	FN FM3727 - RMBS	03/01/2026	Paydown		5,058	5,058	5,355	5,443	0	(385)	0	(385)	0	5,058	0	0	0	23	07/01/2050	1.A
..3140X8-EH-6	FN FM4635 - RMBS	03/01/2026	Paydown		5,184	5,184	5,384	5,358	0	(174)	0	(174)	0	5,184	0	0	0	17	11/01/2050	1.A
..3140X8-KF-3	FN FM4793 - RMBS	03/01/2026	Paydown		3,723	3,723	3,848	3,845	0	(122)	0	(122)	0	3,723	0	0	0	12	11/01/2050	1.A
..3140XA-FV-9	FN FM6479 - RMBS	03/01/2026	Paydown		2,590	2,590	2,659	2,651	0	(61)	0	(61)	0	2,590	0	0	0	11	03/01/2051	1.A
..3140XA-LY-6	FN FM6642 - RMBS	03/01/2026	Paydown		9,512	9,512	9,817	9,836	0	(324)	0	(324)	0	9,512	0	0	0	36	03/01/2051	1.A
..3140XA-MW-9	FN FM6672 - RMBS	03/01/2026	Paydown		7,698	7,698	7,945	7,937	0	(239)	0	(239)	0	7,698	0	0	0	26	03/01/2051	1.A
..3140XA-OS-4	FN FM6764 - RMBS	03/01/2026	Paydown		1,723	1,723	1,800	1,793	0	(70)	0	(70)	0	1,723	0	0	0	6	03/01/2051	1.A
..3140XB-ZC-7	FN FM7938 - RMBS	03/01/2026	Paydown		4,747	4,747	4,892	4,882	0	(136)	0	(136)	0	4,747	0	0	0	20	07/01/2051	1.A
..3140XJ-TM-5	FN FS3255 - RMBS	03/01/2026	Paydown		13,140	13,140	13,151	13,145	0	(4)	0	(4)	0	13,140	0	0	0	86	11/01/2052	1.A
..31410G-SV-1	FN 889260 - RMBS	03/01/2026	Paydown		256	256	264	263	0	(7)	0	(7)	0	256	0	0	0	2	04/01/2038	1.A
..31410K-JX-3	FN 889578 - RMBS	03/01/2026	Paydown		9	9	10	10	0	0	0	0	0	9	0	0	0	0	04/01/2038	1.A
..31410K-JY-1	FN 889579 - RMBS	03/01/2026	Paydown		157	157	157	157	0	0	0	0	0	157	0	0	0	2	05/01/2038	1.A
..31410R-RY-7	FN 895203 - RMBS	03/01/2026	Paydown		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	0	08/01/2036	1.A

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31410V-56-1	FN 899147 - RMBS	03/01/2026	Paydown	7	7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/01/2037	1.A
..31410V-BM-7	FN 899176 - RMBS	03/01/2026	Paydown	36	36	36	36	36	0	0	0	0	0	36	0	0	0	0	02/01/2037	1.A
..31411A-RJ-6	FN 902389 - RMBS	03/01/2026	Paydown	2,162	2,162	2,162	2,185	2,176	0	(14)	0	(14)	0	2,162	0	0	0	22	11/01/2036	1.A
..31411G-DN-9	FN 907409 - RMBS	03/01/2026	Paydown	106	106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	1	01/01/2037	1.A
..31411U-G9-6	FN 914724 - RMBS	03/01/2026	Paydown	26	26	26	25	26	0	0	0	0	0	26	0	0	0	0	04/01/2037	1.A
..31411Y-N9-0	FN 918516 - RMBS	03/01/2026	Paydown	227	227	227	232	231	0	(5)	0	(5)	0	227	0	0	0	2	06/01/2037	1.A
..31412A-FD-8	FN 919484 - RMBS	03/01/2026	Paydown	34	34	34	33	33	0	0	0	0	0	34	0	0	0	0	05/01/2037	1.A
..31412M-J3-3	FN 929182 - RMBS	03/01/2026	Paydown	140	140	140	143	143	0	(3)	0	(3)	0	140	0	0	0	1	03/01/2038	1.A
..31412M-ZA-9	FN 929637 - RMBS	03/01/2026	Paydown	21	21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	06/01/2038	1.A
..31412Q-2Y-4	FN 932391 - RMBS	03/01/2026	Paydown	670	670	670	670	670	0	0	0	0	0	670	0	0	0	5	01/01/2040	1.A
..31412S-GU-3	FN 933211 - RMBS	03/01/2026	Paydown	161	161	161	161	161	0	1	0	1	0	161	0	0	0	2	12/01/2037	1.A
..31412S-RB-0	FN 933511 - RMBS	03/01/2026	Paydown	75	75	75	76	76	0	(1)	0	(1)	0	75	0	0	0	1	02/01/2038	1.A
..31412S-ZB-4	FN 933738 - RMBS	03/01/2026	Paydown	129	129	129	130	130	0	(1)	0	(1)	0	129	0	0	0	1	04/01/2038	1.A
..31412Y-UG-7	FN 938083 - RMBS	03/01/2026	Paydown	14	14	14	14	14	0	0	0	0	0	14	0	0	0	0	07/01/2037	1.A
..31413B-ST-9	FN 940730 - RMBS	03/01/2026	Paydown	20	20	20	20	20	0	0	0	0	0	20	0	0	0	0	10/01/2037	1.A
..31413D-FE-2	FN 942165 - RMBS	03/01/2026	Paydown	31	31	31	33	33	0	(1)	0	(1)	0	31	0	0	0	0	07/01/2037	1.A
..31413J-C7-7	FN 946594 - RMBS	03/01/2026	Paydown	80	80	80	82	81	0	(1)	0	(1)	0	80	0	0	0	1	09/01/2037	1.A
..31413J-MS-0	FN 946869 - RMBS	03/01/2026	Paydown	149	149	149	154	153	0	(4)	0	(4)	0	149	0	0	0	1	09/01/2037	1.A
..31414B-T9-1	FN 961476 - RMBS	03/01/2026	Paydown	83	83	83	85	85	0	(2)	0	(2)	0	83	0	0	0	1	02/01/2038	1.A
..31414C-6Y-9	FN 962687 - RMBS	03/01/2026	Paydown	90	90	90	92	92	0	(2)	0	(2)	0	90	0	0	0	1	04/01/2038	1.A
..31414L-AH-1	FN 969008 - RMBS	03/01/2026	Paydown	1,652	1,652	1,666	1,664	1,664	0	(11)	0	(11)	0	1,652	0	0	0	15	02/01/2038	1.A
..31414Q-MH-7	FN 972960 - RMBS	03/01/2026	Paydown	32	32	32	32	32	0	0	0	0	0	32	0	0	0	0	03/01/2038	1.A
..31414R-NL-5	FN 974151 - RMBS	03/01/2026	Paydown	36	36	36	36	36	0	0	0	0	0	36	0	0	0	0	02/01/2038	1.A
..31415M-DV-4	FN 984016 - RMBS	03/01/2026	Paydown	132	132	138	148	148	0	(16)	0	(16)	0	132	0	0	0	1	06/01/2038	1.A
..31415P-BM-9	FN 984844 - RMBS	03/01/2026	Paydown	125	125	129	128	128	0	(3)	0	(3)	0	125	0	0	0	1	07/01/2038	1.A
..31415Q-MQ-6	FN 986067 - RMBS	03/01/2026	Paydown	215	215	213	213	213	0	2	0	2	0	215	0	0	0	3	08/01/2038	1.A
..31415Q-TA-4	FN 986245 - RMBS	03/01/2026	Paydown	464	464	457	459	459	0	5	0	5	0	464	0	0	0	4	07/01/2038	1.A
..31415X-KE-0	FN 992293 - RMBS	03/01/2026	Paydown	32	32	33	33	33	0	(1)	0	(1)	0	32	0	0	0	0	01/01/2039	1.A
..31416J-FN-6	FN AA1072 - RMBS	03/01/2026	Paydown	48	48	50	50	50	0	(1)	0	(1)	0	48	0	0	0	0	12/01/2038	1.A
..31416K-YU-6	FN AA2522 - RMBS	03/01/2026	Paydown	830	830	830	831	831	0	(1)	0	(1)	0	830	0	0	0	6	03/01/2039	1.A
..31416L-ZK-5	FN AA3445 - RMBS	03/01/2026	Paydown	333	333	337	337	337	0	(4)	0	(4)	0	333	0	0	0	3	03/01/2039	1.A
..31416M-4T-8	FN AA4433 - RMBS	03/01/2026	Paydown	235	235	239	239	239	0	(4)	0	(4)	0	235	0	0	0	1	03/01/2039	1.A
..31416P-WY-9	FN AA6062 - RMBS	03/01/2026	Paydown	967	967	995	995	995	0	(22)	0	(22)	0	967	0	0	0	8	05/01/2039	1.A
..31416R-RB-1	FN AA7681 - RMBS	03/01/2026	Paydown	1,182	1,182	1,204	1,209	1,209	0	(27)	0	(27)	0	1,182	0	0	0	8	06/01/2039	1.A
..31416Y-LG-1	FN AB3026 - RMBS	03/01/2026	Paydown	303	303	320	322	322	0	(19)	0	(19)	0	303	0	0	0	2	05/01/2041	1.A
..31417B-7A-9	FN AB5388 - RMBS	03/01/2026	Paydown	540	540	578	603	603	0	(63)	0	(63)	0	540	0	0	0	4	06/01/2042	1.A
..31417B-PP-6	FN AB4929 - RMBS	03/01/2026	Paydown	4,518	4,518	4,574	4,566	4,566	0	(48)	0	(48)	0	4,518	0	0	0	15	04/01/2042	1.A
..31417D-LP-6	FN AB6633 - RMBS	03/01/2026	Paydown	3,260	3,260	3,434	3,480	3,480	0	(220)	0	(220)	0	3,260	0	0	0	15	10/01/2042	1.A
..31417G-H2-5	FN AB9248 - RMBS	03/01/2026	Paydown	3,871	3,871	3,823	3,821	3,821	0	51	0	51	0	3,871	0	0	0	20	05/01/2043	1.A
..31417G-MY-9	FN AB9374 - RMBS	03/01/2026	Paydown	5,054	5,054	5,176	5,148	5,148	0	(94)	0	(94)	0	5,054	0	0	0	29	05/01/2043	1.A
..31417G-WV-4	FN AB9659 - RMBS	03/01/2026	Paydown	1,273	1,273	1,279	1,277	1,277	0	(4)	0	(4)	0	1,273	0	0	0	6	06/01/2043	1.A
..31417J-NH-9	FN AC0391 - RMBS	03/01/2026	Paydown	8,138	8,138	8,165	8,178	8,178	0	(40)	0	(40)	0	8,138	0	0	0	59	07/01/2039	1.A
..31417K-WA-1	FN AC1540 - RMBS	03/01/2026	Paydown	3,495	3,495	3,499	3,498	3,498	0	(3)	0	(3)	0	3,495	0	0	0	26	09/01/2039	1.A
..31417L-MY-8	FN AC2174 - RMBS	03/01/2026	Paydown	311	311	310	310	310	0	1	0	1	0	311	0	0	0	2	07/01/2039	1.A
..31417M-UZ-4	FN AC3299 - RMBS	03/01/2026	Paydown	634	634	661	663	663	0	(29)	0	(29)	0	634	0	0	0	3	10/01/2039	1.A
..31417N-7F-2	FN AC4493 - RMBS	03/01/2026	Paydown	204	204	202	202	202	0	2	0	2	0	204	0	0	0	2	09/01/2039	1.A
..31417Y-FL-6	FN MA0170 - RMBS	03/01/2026	Paydown	598	598	606	606	606	0	(8)	0	(8)	0	598	0	0	0	6	09/01/2039	1.A
..31418B-6H-4	FN MA2671 - RMBS	03/01/2026	Paydown	1,974	1,974	2,090	2,166	2,166	0	(192)	0	(192)	0	1,974	0	0	0	9	07/01/2046	1.A
..31418C-3J-1	FN MA3500 - RMBS	03/01/2026	Paydown	896	896	891	887	887	0	8	0	8	0	896	0	0	0	6	10/01/2048	1.A
..31418C-4F-8	FN MA3521 - RMBS	03/01/2026	Paydown	894	894	931	1,001	1,001	0	(108)	0	(108)	0	894	0	0	0	6	11/01/2048	1.A
..31418C-4X-9	FN MA3537 - RMBS	03/01/2026	Paydown	483	483	509	552	552	0	(68)	0	(68)	0	483	0	0	0	4	12/01/2048	1.A
..31418C-EG-5	FN MA2834 - RMBS	03/01/2026	Paydown	4,801	4,801	4,951	5,011	5,011	0	(210)	0	(210)	0	4,801	0	0	0	28	12/01/2046	1.A
..31418C-Z9-8	FN MA3467 - RMBS	03/01/2026	Paydown	422	422	438	472	472	0	(50)	0	(50)	0	422	0	0	0	3	09/01/2048	1.A
..31418C-ZJ-6	FN MA3444 - RMBS	03/01/2026	Paydown	1,244	1,244	1,314	1,416	1,416	0	(173)	0	(173)	0	1,244	0	0	0	9	08/01/2048	1.A

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31418D-9H-3	FN MA4399 - RMBS	03/01/2026	Paydown		1,202	1,202	1,248	1,243	0	(41)	0	(41)	0	1,202	0	0	0	5	08/01/2051	1.A
..31418D-AQ-5	FN MA3614 - RMBS	03/01/2026	Paydown		1,124	1,124	1,155	1,218	0	(95)	0	(95)	0	1,124	0	0	0	7	03/01/2049	1.A
..31418D-AS-1	FN MA3616 - RMBS	03/01/2026	Paydown		1,217	1,217	1,275	1,363	0	(147)	0	(147)	0	1,217	0	0	0	10	03/01/2049	1.A
..31418D-BF-8	FN MA3637 - RMBS	03/01/2026	Paydown		1,055	1,055	1,085	1,150	0	(94)	0	(94)	0	1,055	0	0	0	6	04/01/2049	1.A
..31418D-C6-7	FN MA3692 - RMBS	03/01/2026	Paydown		1,112	1,111	1,139	1,199	0	(87)	0	(87)	0	1,112	0	0	0	6	07/01/2049	1.A
..31418D-ES-7	FN MA3744 - RMBS	03/01/2026	Paydown		1,046	1,046	1,052	1,066	0	(20)	0	(20)	0	1,046	0	0	0	5	08/01/2049	1.A
..31418D-FR-8	FN MA3775 - RMBS	03/01/2026	Paydown		514	514	528	553	0	(39)	0	(39)	0	514	0	0	0	3	09/01/2049	1.A
..31418D-SH-6	FN MA4119 - RMBS	03/01/2026	Paydown		3,215	3,215	3,321	3,316	0	(102)	0	(102)	0	3,215	0	0	0	10	09/01/2050	1.A
..31418D-TQ-5	FN MA4158 - RMBS	03/01/2026	Paydown		3,361	3,361	3,474	3,464	0	(102)	0	(102)	0	3,361	0	0	0	11	10/01/2050	1.A
..31418D-YY-2	FN MA4326 - RMBS	03/01/2026	Paydown		5,703	5,703	5,882	5,870	0	(167)	0	(167)	0	5,703	0	0	0	23	05/01/2051	1.A
..31418E-AP-5	FN MA4513 - RMBS	03/01/2026	Paydown		1,819	1,819	1,872	1,866	0	(47)	0	(47)	0	1,819	0	0	0	9	01/01/2052	1.A
..31418E-CA-6	FN MA4564 - RMBS	03/01/2026	Paydown		5,920	5,920	5,943	5,939	0	(19)	0	(19)	0	5,920	0	0	0	31	03/01/2052	1.A
..31418E-CR-9	FN MA4579 - RMBS	03/01/2026	Paydown		4,180	4,180	4,143	4,147	0	33	0	33	0	4,180	0	0	0	20	04/01/2052	1.A
..31418E-DR-0	FN MA4626 - RMBS	03/01/2026	Paydown		14,813	14,813	14,688	14,700	0	113	0	113	0	14,813	0	0	0	99	06/01/2052	1.A
..31418E-E6-3	FN MA4656 - RMBS	03/01/2026	Paydown		5,112	5,112	5,151	5,143	0	(31)	0	(31)	0	5,112	0	0	0	38	07/01/2052	1.A
..31418E-HJ-2	FN MA4732 - RMBS	03/01/2026	Paydown		7,326	7,326	7,186	7,203	0	123	0	123	0	7,326	0	0	0	52	09/01/2052	1.A
..31418N-XX-3	FN AD1593 - RMBS	03/01/2026	Paydown		4,610	4,610	4,628	4,634	0	(24)	0	(24)	0	4,610	0	0	0	32	02/01/2049	1.A
..31418Q-S9-5	FN AD3243 - RMBS	03/01/2026	Paydown		3,140	3,140	3,148	3,147	0	(7)	0	(7)	0	3,140	0	0	0	23	04/01/2040	1.A
..31419E-SG-0	FN AE4446 - RMBS	03/01/2026	Paydown		1,637	1,637	1,608	1,608	0	28	0	28	0	1,637	0	0	0	11	12/01/2040	1.A
..31419K-GQ-2	FN AE8306 - RMBS	03/01/2026	Paydown		2,486	2,486	2,574	2,591	0	(104)	0	(104)	0	2,486	0	0	0	23	11/01/2040	1.A
..31419K-WQ-4	FN AE8754 - RMBS	03/01/2026	Paydown		824	824	814	814	0	14	0	14	0	824	0	0	0	5	10/01/2040	1.A
..35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS	03/02/2026	Paydown		50,625	79,337	74,334	76,191	0	(25,566)	0	(25,566)	0	50,625	0	0	0	618	07/25/2056	1.A
..35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS	03/02/2026	Paydown		16,250	42,066	40,057	40,025	0	(23,775)	0	(23,775)	0	16,250	0	0	0	583	07/25/2056	1.A
..35563P-CM-9	SCRT 2017-4 MT - CMO/RMBS	03/25/2026	Paydown		4,633	4,392	4,450	4,481	0	153	0	153	0	4,633	0	0	0	22	06/25/2057	1.A
..35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	03/02/2026	Paydown		20,945	15,131	14,471	14,885	0	6,060	0	6,060	0	20,945	0	0	0	47	05/25/2057	1.A
..35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	03/25/2026	Paydown		13,925	13,273	12,800	13,007	0	918	0	918	0	13,925	0	0	0	53	05/25/2057	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,508,479	1,563,491	1,564,170	1,568,649	0	(60,170)	0	(60,170)	0	1,508,479	0	0	0	9,779	XXX	XXX
..3137BV-Z8-2	FHMS K-063 A2 - CMBS	03/01/2026	Paydown		3,981	3,981	4,100	3,985	0	(5)	0	(5)	0	3,981	0	0	0	21	01/25/2027	1.A FE
..3137FC-JG-0	FRSR 2017-SRO1 A3 - CMBS	03/01/2026	Paydown		19,253	19,253	19,445	19,268	0	(15)	0	(15)	0	19,253	0	0	0	60	11/25/2027	1.A
..3137FD-ER-9	FHMS K-1504 A1 - CMBS	03/01/2026	Paydown		6,634	6,634	6,766	6,638	0	(4)	0	(4)	0	6,634	0	0	0	36	11/25/2028	1.A
..3138LG-F4-3	FN AN3786 - CMBS/RMBS	03/01/2026	Paydown		12,113	12,113	12,397	12,287	0	(174)	0	(174)	0	12,113	0	0	0	67	01/01/2032	1.A
..3140HT-YC-7	FN BL2506 - CMBS/RMBS	03/01/2026	Paydown		313	313	317	315	0	(2)	0	(2)	0	313	0	0	0	2	05/01/2049	1.A
..3140HT-YD-5	FN BL2507 - CMBS/RMBS	03/01/2026	Paydown		730	730	740	734	0	(4)	0	(4)	0	730	0	0	0	5	05/01/2049	1.A
..3140HU-B7-0	FN BL2761 - CMBS/RMBS	03/01/2026	Paydown		1,441	1,441	1,471	1,454	0	(13)	0	(13)	0	1,441	0	0	0	10	06/01/2049	1.A
..3140HU-B9-6	FN BL2763 - CMBS/RMBS	03/01/2026	Paydown		956	956	980	967	0	(11)	0	(11)	0	956	0	0	0	7	06/01/2049	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					45,421	45,421	46,216	45,649	0	(228)	0	(228)	0	45,421	0	0	0	208	XXX	XXX
..000780-AD-8	AMAC 2003-3 A4 - CMO/RMBS	03/01/2026	Paydown		1,738	1,738	1,762	1,758	0	(21)	0	(21)	0	1,738	0	0	0	21	02/25/2033	1.A FM
..02146S-AD-1	CWALT 2006-0A14 2A1 - CMO/RMBS	03/25/2026	Paydown		26,667	27,152	24,755	24,842	0	1,826	0	1,826	0	26,667	0	0	0	163	11/25/2046	1.A FM
..03464T-AA-7	ACMT 2022-3 A1 - RMBS	03/01/2026	Paydown		7,822	7,822	7,738	7,936	0	(114)	0	(114)	0	7,822	0	0	0	47	01/25/2067	1.A
..05952F-AC-7	BOAMS 2007-2 A3 - CMO/RMBS	03/01/2026	Paydown		4,357	20,223	15,799	16,418	0	(12,061)	0	(12,061)	0	4,357	0	0	0	204	05/25/2037	1.C FM
..10638C-AA-0	BABS 2021-RM1 A - CMBS/RMBS	03/25/2026	Paydown		654,174	654,174	624,308	621,626	0	32,549	0	32,549	0	654,174	0	0	0	1,178	10/25/2063	1.A FE
..12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS	03/01/2026	Paydown		9,057	9,057	9,007	8,973	0	83	0	83	0	9,057	0	0	0	54	08/25/2048	1.A
..12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS	03/01/2026	Paydown		10,794	10,794	10,632	10,671	0	122	0	122	0	10,794	0	0	0	106	11/25/2034	1.A FM
..12667F-VL-3	CWALT 2004-28CB 2A4 - CMO/RMBS	03/01/2026	Paydown		4,834	4,834	4,844	4,279	0	555	0	555	0	4,834	0	0	0	46	01/25/2035	1.A FM
..12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS	03/01/2026	Paydown		7,852	7,852	6,111	5,871	0	564	0	564	0	7,852	0	0	0	68	12/25/2035	1.A FM
..14066E-AA-9	CPMRK 2006A 6A - ABS/MBS	03/10/2026	Paydown		70,739	70,739	71,305	71,138	0	(399)	0	(399)	0	70,739	0	0	0	712	05/10/2051	1.E
..17323T-AS-9	CMILT 2015-PP2 A2B - CMO/RMBS	03/01/2026	Paydown		2,485	2,485	2,490	2,535	0	(50)	0	(50)	0	2,485	0	0	0	12	01/27/2053	1.A
..17323F-AN-9	CMILT 251 A13 - RMBS	03/01/2026	Paydown		146,138	146,138	144,974	144,830	0	1,308	0	1,308	0	146,138	0	0	0	1,641	01/25/2055	1.A
..19688U-AA-0	COLT 2512 FCF - RMBS	03/01/2026	Paydown		20,026	20,026	20,026	20,026	0	0	0	0	0	20,026	0	0	0	208	01/26/2071	1.A FE
..22541Q-MA-7	CSFB 2003-19 1A4 - CMO/RMBS	03/01/2026	Paydown		4,032	4,032	4,121	4,046	0	(14)	0	(14)	0	4,032	0	0	0	63	07/25/2033	5.C FM
..251510-ML-4	DBALT 2006-AB1 A3 - RMBS	03/01/2026	Paydown		33,860	33,860	33,860	36,948	0	(3,088)	0	(3,088)	0	33,860	0	0	0	211	02/25/2036	1.A FM

E05.9

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36167V-AA-2	GCAT 19NQM3 A1 - CMO/RMBS	03/01/2026	Paydown		2,623	2,623	2,623	2,647	0	(23)	0	(23)	0	2,623	0	0	0	13	11/25/2059	1.A
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS	03/01/2026	Paydown		2,843	2,843	2,775	2,707	0	136	0	136	0	2,843	0	0	0	24	12/25/2034	5.C FM
36259V-AB-9	GSMB 2020-PJ4 A2 - CMO/RMBS	03/01/2026	Paydown		656	656	676	698	0	(42)	0	(42)	0	656	0	0	0	4	01/25/2051	1.A
36260D-AB-6	GSMB 2020-PJ5 A2 - CMO/RMBS	03/01/2026	Paydown		632	632	651	670	0	(38)	0	(38)	0	632	0	0	0	3	03/27/2051	1.A
36263V-AB-3	GSMB 21PJ11 A2 - CMO/RMBS	03/01/2026	Paydown		5,112	5,112	5,130	5,225	0	(112)	0	(112)	0	5,112	0	0	0	23	04/25/2052	1.A
36267E-AF-8	GSMB 2022-PJ2 A6 - CMO/RMBS	03/01/2026	Paydown		4,250	4,250	4,159	4,163	0	87	0	87	0	4,250	0	0	0	21	06/25/2052	1.A
362924-AJ-1	GSMB 2022-PJ3 A6 - RMBS	03/01/2026	Paydown		8,396	8,396	8,084	8,102	0	294	0	294	0	8,396	0	0	0	40	08/26/2052	1.A
39678W-AA-6	GCSP 51 A - CMB/RMBS	03/25/2026	Paydown		9,378	9,378	9,286	9,341	0	37	0	37	0	9,378	0	0	0	74	09/25/2034	1.A FM
41162D-AF-6	HVMTL 2006-12 2AA - RMBS	03/19/2026	Paydown		18,619	18,619	15,875	19,558	0	(939)	0	(939)	0	18,619	0	0	0	111	12/19/2036	1.A FM
45660L-GD-5	INDX 2005-AR6 2A1 - CDO/CMO/RMBS	03/25/2026	Paydown		2,256	2,256	1,828	1,820	0	436	0	436	0	2,256	0	0	0	14	04/25/2035	1.A FM
456672-AC-8	IMSC 2007-AR1 2A1 - CMO/RMBS	03/01/2026	Paydown		68,977	36,823	23,691	23,033	0	45,944	0	45,944	0	68,977	0	0	0	185	06/25/2037	1.A FM
46591T-AQ-7	JPMIT 202 A7A - CMO/RMBS	03/01/2026	Paydown		2,673	2,673	2,748	2,793	0	(120)	0	(120)	0	2,673	0	0	0	12	07/25/2050	1.A
46592E-AC-0	JPMIT 2021-1 A3 - CMO/RMBS	03/01/2026	Paydown		2,204	2,204	2,294	2,298	0	(94)	0	(94)	0	2,204	0	0	0	10	06/26/2051	1.A
46592K-AC-6	JPMIT 2021-3 A3 - CMO/RMBS	03/01/2026	Paydown		2,542	2,542	2,625	2,619	0	(77)	0	(77)	0	2,542	0	0	0	12	07/25/2051	1.A
46592N-AC-0	JPMIT 217 A3 - CMO/RMBS	03/01/2026	Paydown		2,711	2,711	2,757	2,749	0	(38)	0	(38)	0	2,711	0	0	0	12	11/27/2051	1.A
46592W-AF-3	JPMIT 2112 A4 - CMO/RMBS	03/01/2026	Paydown		8,257	8,257	8,396	8,359	0	(101)	0	(101)	0	8,257	0	0	0	35	02/25/2052	1.A
46651X-AK-8	JPMIT 2020-1 A5A - CMO/RMBS	03/01/2026	Paydown		2,775	2,775	2,837	2,841	0	(67)	0	(67)	0	2,775	0	0	0	14	06/27/2050	1.A
46654A-AF-6	JPMIT 2110 A4 - CMO/RMBS	03/01/2026	Paydown		9,978	9,978	10,221	10,160	0	(182)	0	(182)	0	9,978	0	0	0	48	12/26/2051	1.A
46654U-AB-1	JPMIT 223 A2 - RMBS	03/01/2026	Paydown		8,333	8,333	7,946	8,005	0	327	0	327	0	8,333	0	0	0	43	08/26/2052	1.A
46654W-AE-1	JPMIT 221 A3 - CMO/RMBS	03/01/2026	Paydown		6,818	6,818	6,612	6,601	0	218	0	218	0	6,818	0	0	0	28	07/25/2052	1.A
46655D-AB-8	JPMIT 222 A2 - CMO/RMBS	03/01/2026	Paydown		3,063	3,063	2,995	2,995	0	79	0	79	0	3,063	0	0	0	18	08/26/2052	1.A
46659B-AC-6	JPMIT 25V1S1 A1 - RMBS	03/01/2026	Paydown		84,651	84,651	85,286	85,287	0	(635)	0	(635)	0	84,651	0	0	0	728	08/25/2055	1.A FE
576435-AT-8	MASTR 2004-3 NT - CMO/RMBS	02/01/2026	Paydown		214	338	79	593	0	(369)	0	(369)	0	214	0	0	0	8	03/30/2034	1.A FM
60416Q-GT-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	03/15/2026	Call @ 100.00		16,073	16,073	16,073	16,073	0	0	0	0	0	16,073	0	0	0	92	04/01/2047	1.B FE
61748H-AD-3	MSM 2004-2AR 4A - CMO/RMBS	03/01/2026	Paydown		200	200	201	208	0	(8)	0	(8)	0	200	0	0	0	2	02/25/2034	1.A FM
61756X-AG-0	MSM 2007-15AR 2A1 - CMO/RMBS	03/01/2026	Paydown		205,352	205,352	144,928	145,468	0	59,884	0	59,884	0	205,352	0	0	0	1,231	11/25/2037	1.A FM
617941-AB-5	MSFM 25NQM2 A1A - RMBS	03/01/2026	Paydown		58,524	58,524	59,118	45,119	0	(595)	0	(595)	0	44,524	0	14,000	14,000	582	01/27/2070	1.A FE
64503T-AA-2	NEW HAVEN CONN HSG AUTH MULTIFAMILY TAX-	03/02/2026	Call @ 100.00		2,704	2,704	2,704	2,689	0	1	0	1	0	2,689	0	14	14	33	05/01/2038	1.B FE
64828E-AA-3	NRZT 19NQM4 A1 - CMO/RMBS	03/01/2026	Paydown		861	861	861	868	0	(7)	0	(7)	0	861	0	0	0	5	09/25/2059	1.A
64830W-AQ-4	NRZT 2019-4 B1 - CMO/RMBS	03/01/2026	Paydown		10,643	10,643	11,268	10,927	0	(283)	0	(283)	0	10,643	0	0	0	74	12/26/2058	1.A
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS	03/01/2026	Paydown		11,753	11,753	11,714	11,934	0	(181)	0	(181)	0	11,753	0	0	0	124	07/25/2062	1.A
67085K-AA-0	OFFUTT AFB AMER FIRST CHINTYS LLC NEB MIL	03/01/2026	Paydown		21,663	21,663	20,681	20,814	0	849	0	849	0	21,663	0	0	0	591	09/01/2050	1.G FE
743874-AG-4	PFMT 2020-1 A4 - CMO/RMBS	03/01/2026	Paydown		48,735	48,735	49,771	49,521	0	(785)	0	(785)	0	48,735	0	0	0	232	02/25/2050	1.A
74957E-AK-3	RFMSI 2006-S5 A10 - CMO/RMBS	03/01/2026	Paydown		21,207	19,444	16,561	15,233	0	5,974	0	5,974	0	21,207	0	0	0	200	06/25/2036	1.A FM
81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	03/01/2026	Paydown		3,943	3,943	3,988	3,992	0	(49)	0	(49)	0	3,943	0	0	0	23	07/27/2043	1.A
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	03/01/2026	Paydown		691	691	632	636	0	54	0	54	0	691	0	0	0	2	02/25/2043	1.A
81745X-CD-7	SEMT 174 B3 - CMO/RMBS	03/01/2026	Paydown		4,916	4,916	4,736	4,741	0	175	0	175	0	4,916	0	0	0	34	07/25/2047	1.A
89173F-AC-4	TPMT 2017-1 M1 - RMBS	03/01/2026	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	10/25/2056	1.A FE
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS	03/01/2026	Paydown		169	169	171	170	0	0	0	0	0	169	0	0	0	1	10/27/2059	1.A
924935-AC-3	VERUS 2025-11 A1 - RMBS	03/01/2026	Paydown		33,152	33,152	33,141	28,894	0	10	0	10	0	28,905	0	4,247	4,247	304	11/25/2070	1.D Z
92540N-AB-9	VERUS 2024-INV2 A2 - RMBS	03/01/2026	Paydown		168,974	168,974	168,972	169,312	0	(338)	0	(338)	0	168,974	0	0	0	1,398	08/26/2069	1.B
92812U-OE-8	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	02/27/2026	Adjustment		18,779	18,779	18,779	18,779	0	0	0	0	0	18,779	0	0	0	273	06/25/2041	1.A FE
929227-HB-2	WAMU 2003-S1 A5 - CMO/RMBS	03/01/2026	Paydown		14,547	14,547	14,601	14,516	0	30	0	30	0	14,547	0	0	0	133	04/25/2033	1.A FM
939336-TV-5	WAMIS 2003-HS7 A15 - CMO/RMBS	03/01/2026	Paydown		1,731	1,731	1,764	1,739	0	(8)	0	(8)	0	1,731	0	0	0	17	03/25/2033	1.A FM
94985J-AA-8	WFMS 2007-7 A1 - CMO/RMBS	03/01/2026	Paydown		10,863	13,097	12,040	12,376	0	(1,513)	0	(1,513)	0	10,863	0	0	0	129	06/25/2037	1.F FM
94989U-AA-9	WFMS 2018-1 A1 - CMO/RMBS	03/01/2026	Paydown		468	468	450	430	0	38	0	38	0	468	0	0	0	3	07/25/2047	1.A
95002K-AE-3	WFMS 2020-1 A5 - CMO/RMBS	03/01/2026	Paydown		2,518	2,518	2,587	2,574	0	(56)	0	(56)	0	2,518	0	0	0	13	12/27/2049	1.A
97652Q-AC-3	WIN 142 A3 - CMO/RMBS	03/01/2026	Paydown		1,461	1,461	1,470	1,481	0	(19)	0	(19)	0	1,461	0	0	0	5	09/20/2044	1.A
97652R-AD-9	WIN 2014-3 A4 - CMO/RMBS	03/01/2026	Paydown		818	818	822	826	0	(8)	0	(8)	0	818	0	0	0	5	11/21/2044	1.A
97652T-AA-1	WIN 2015-1 A1 - CMO/RMBS	03/01/2026	Paydown		829	829	837	842	0	(13)	0	(13)	0	829	0	0	0	5	01/20/2045	1.A
105999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				1,924,112	1,908,904	1,790,174	1,775,299	564	129,987	0	130,551	0	1,905,850	0	18,262	18,262	11,721	XXX	XXX
08162P-BB-6	BMARK 2018-B1 C - CMB	02/03/2026	PERSHING LLC		4,093,750	5,000,000	5,030,068	5,004,554	0	(350)	0	(350)	0	5,004,204	0	(910,454)	(910,454)	36,759	01/18/2051	2.C
125039-AG-2	CD 2017-CD6 XA - CMB	03/01/2026	Paydown		29,917	0	10,875	29,917												

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12594C-BF-6	COMMI 2016-DC2 A5 - CMBS	01/12/2026	Paydown		456,742	456,742	470,408	456,742	0	0	0	0	0	456,742	0	0	0	1,189	02/12/2049	1.A
..12635Q-BL-3	COMMI 2015-CORE27 C - CMBS	03/01/2026	Paydown		94,186	94,186	96,791	92,650	0	1,536	0	1,536	0	94,186	0	0	0	537	10/13/2048	1.A
..14066A-AA-7	CPMRK 2006A A1 - ABS	01/10/2026	Paydown		52,130	52,130	51,599	51,599	0	414	0	414	0	52,130	0	0	0	1,602	07/10/2051	1.G YE
..35563C-AA-6	FMMHR 2015-R1 1A - CMBS	03/25/2026	Paydown		6,758	6,758	8,030	7,174	0	(416)	0	(416)	0	6,758	0	0	0	35	11/26/2055	1.A
..35563C-AS-7	FMMHR 2015-R1 3A - CMBS	03/25/2026	Paydown		7,520	7,520	8,432	8,322	0	(802)	0	(802)	0	7,520	0	0	0	64	11/25/2055	1.B YE
..36185P-AA-3	GMAON 2003A CTF - CMBS	03/01/2026	Paydown		93,218	93,218	93,218	93,210	0	8	0	8	0	93,218	0	0	0	864	08/10/2038	2.C FE
..36186V-AA-9	GMAON 2003A CTF - CMBS	03/01/2026	Paydown		79,590	79,590	80,396	80,396	0	(795)	0	(795)	0	79,590	0	0	0	804	12/10/2043	1.E Z
..36186Y-AA-3	GMAON 2005A A1 - CMBS	03/10/2026	Paydown		93,750	89,978	93,112	92,157	0	1,593	0	1,593	0	93,750	0	0	0	826	02/10/2035	2.B
..36191Y-AE-8	GSMS 2011-GC5 AS - CMBS	02/12/2026	Paydown		352,240	352,240	355,737	352,240	0	0	0	0	0	352,240	0	0	0	3,001	08/12/2044	1.A FM
..36250V-AD-4	GSMS 2015-GC34 A4 - CMBS	02/12/2026	Paydown		8,775	9,272	9,534	9,287	0	(513)	0	(513)	0	8,775	0	0	0	558	10/13/2048	1.A
..38011W-AA-4	GMAON 2002A CTF - ABS	03/10/2026	Paydown		245,706	245,706	249,907	249,192	0	(3,487)	0	(3,487)	0	245,706	0	0	0	2,809	05/10/2037	1.G
..38012M-AA-5	GMAON 2003A CTF - CMBS	03/10/2026	Paydown		109,138	109,138	113,850	111,582	0	(2,444)	0	(2,444)	0	109,138	0	0	0	1,145	09/10/2036	1.C
..38012M-AA-5	GMAC COMMERCIAL MORTGAGE ASSET MILITARY	03/10/2026	Paydown		39,259	39,259	39,415	39,363	0	(104)	0	(104)	0	39,259	0	0	0	358	03/10/2051	2.C YE
..44329H-AB-0	FALCON GROUP/ PATRIOT FAMILY HSG - MBS	03/15/2026	Paydown		43,337	43,337	43,337	43,337	0	(1)	0	(1)	0	43,337	0	0	0	1,196	09/15/2032	1.C FE
..44329H-AR-5	FALCON GROUP/ MOODY FAMILY HSG - MBS	02/27/2026	Adjustment		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	(146,708)	09/15/2053	1.C FE
..46590J-AW-7	JPMBS 2015-C32 A5 - CMBS	03/01/2026	Paydown		84,830	84,830	87,375	84,830	0	0	0	0	0	84,830	0	0	0	746	11/18/2048	1.A
..526602-AB-3	LEONARD WOOD FAMILY COMMUNITIES LLC - MB	01/15/2026	Paydown		276,663	276,663	273,399	275,445	0	1,218	0	1,218	0	276,663	0	0	0	7,683	07/15/2030	2.A FE
..59524E-AB-8	MIDATL 2005 2 - ABS	02/01/2026	Paydown		2,688	2,688	3,342	3,229	0	(541)	0	(541)	0	2,688	0	0	0	70	08/01/2050	1.E FE
..61765L-AY-6	MSBAM 2015-C24 C - CMBS	01/16/2026	Paydown		913,249	913,249	893,283	902,709	0	10,540	0	10,540	0	913,249	0	0	0	3,001	05/15/2048	1.A
..90276T-AH-7	UBSCM 2017-C5 XA - CMBS	03/01/2026	Paydown		46,181	0	25,300	46,181	0	0	0	0	0	46,181	0	0	0	0	11/18/2050	1.A FE
..94989E-AL-1	WFCM 2015-LC20 C - CMBS	03/01/2026	Paydown		128,368	128,368	125,609	128,368	0	0	0	0	0	128,368	0	0	0	1,173	04/15/2050	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					7,292,995	8,119,607	8,198,150	8,197,594	0	5,855	0	5,855	0	8,203,449	0	(910,454)	(910,454)	(82,289)	XXX	XXX
..055818-AA-2	BFC-JC1 FEDERAL RECEIVABLES TRUST - FORT	03/01/2026	Paydown		64,360	64,360	64,359	64,359	0	0	0	0	0	64,360	0	0	0	563	01/01/2038	1.D Z
..09179#-AA-0	BFC-HON FEDERAL RECEIVABLES TRUST, SERIE	03/01/2026	Paydown		411,665	411,665	411,665	411,674	0	(9)	0	(9)	0	411,665	0	0	0	0	03/01/2032	1.D Z
..092913-AQ-5	ELB 5R AFR - CDO	03/15/2026	Paydown		18,606	18,606	18,606	18,606	0	0	0	0	0	18,606	0	0	0	0	06/15/2034	1.A FE
..10901A-AA-4	BDF 11 A - CDO	03/03/2026	Call @ 100.00		587,908	587,908	587,908	587,908	0	0	0	0	0	587,908	0	0	0	10,162	10/25/2035	1.A FE
..10901A-AJ-5	BDF 2R BR - CDO	03/03/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,968	10/25/2035	1.A FE
..143111-AU-6	CGMS 223R D1R - CDO	02/23/2026	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	67,164	04/20/2037	2.B FE
..317220-AN-4	FILPK 1 SN3 - CDO	02/01/2026	Various		(1,963,219)	0	0	0	0	6,734	0	6,734	0	6,734	0	(1,969,953)	(1,969,953)	0	07/15/2030	1.A FE
..48250R-BN-5	KKR 12RR BR2 - CDO	01/15/2026	Paydown		21,821	21,821	21,821	21,951	0	(130)	0	(130)	0	21,821	0	0	0	327	10/15/2030	1.A FE
..55954N-AN-9	MAGNE XX111 CR - CDO	02/10/2026	Call @ 100.00		3,500,000	3,500,000	3,484,600	3,441,209	0	669	0	669	0	3,441,878	0	58,122	58,122	63,885	01/25/2035	1.F FE
..63152P-AG-3	NCC 2018-11 D - CDO	03/03/2026	Call @ 100.00		3,000,000	3,000,000	2,971,200	3,075,320	0	(3,291)	0	(3,291)	0	3,072,028	0	(72,028)	(72,028)	93,286	10/15/2031	2.C FE
..63170M-AA-1	NCC 2018-1 A - CDO	01/15/2026	Paydown		30,277	30,277	29,444	30,284	0	(7)	0	(7)	0	30,277	0	0	0	411	07/15/2031	1.A FE
..63170N-AG-6	NCC 2018-1 RA - CDO	01/31/2026	Paydown		9,482,988	6,497,689	6,839,179	9,323,974	0	159,014	0	159,014	0	9,482,988	0	(1,370,608)	(1,370,608)	98,968	07/15/2031	1.A FE
..63170N-AH-4	NCC 2018-1 RB - CDO	01/31/2026	Paydown		6,782,469	6,191,980	7,886,529	6,236,208	0	546,261	0	546,261	0	6,782,469	0	(980,293)	(980,293)	2,493,777	07/15/2031	1.A FE
..631710-AA-8	NCC 2017-11 E - CDO	01/01/2026	Paydown		149,595	149,595	25,431	227,250	0	77,655	0	77,655	0	149,595	0	0	0	0	01/15/2030	6. FE
..631908-AA-8	CFQZ 2022 C - CDO	02/17/2026	Paydown		148,181	148,181	148,181	148,181	0	0	0	0	0	148,181	0	0	0	4,001	11/16/2037	3.A FE
..72133F-AM-7	PIPK 7R DR - CDO	03/25/2026	Call @ 100.00		5,250,000	5,250,000	5,350,553	5,324,449	0	(1,758)	0	(1,758)	0	5,322,691	0	(72,691)	(72,691)	145,347	02/25/2037	2.C FE
..78486J-AA-5	STWD 24S1F3 A1 - CDO	01/09/2026	Call @ 100.00		3,000,000	3,000,000	3,027,724	3,011,861	0	(211)	0	(211)	0	3,011,649	0	(11,649)	(11,649)	40,821	04/17/2036	1.A FE
..83607Q-AJ-4	BRPT 37 D - CDO	01/29/2026	Paydown		1,150,000	1,150,000	1,184,475	1,177,883	0	(27,883)	0	(27,883)	0	1,150,000	0	0	0	27,604	01/29/2037	2.C FE
..913318-AG-6	UNPPK 1 C - CDO	02/04/2026	Call @ 100.00		4,000,000	4,000,000	3,961,400	3,918,138	0	1,058	0	1,058	0	3,919,196	0	80,804	80,804	74,354	04/20/2035	1.F FE
..92213L-AG-8	VARAGON 1 B - CDO	01/26/2026	Redemption @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	321,406	10/20/2032	1.B PL
..WH0010-06-4	ARES WELLS MASTER WAREHOUSE LTD Series 2	03/10/2026	Direct		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	98,894	05/29/2027	2.B Z
..WH0010-07-2	ARES WELLS MASTER WAREHOUSE LTD Series 2	03/10/2026	Direct		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	98,742	05/29/2027	2.B Z
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					58,634,650	57,022,081	59,013,075	60,019,254	0	680,446	77,655	602,791	0	60,622,045	0	(4,338,297)	(4,338,297)	3,651,681	XXX	XXX
..08866T-AA-0	B1B PP NOTES - ABS	01/07/2026	Paydown		206,916	206,916	206,916	206,916	0	0	0	0	0	206,916	0	0	0	2,111	04/07/2027	1.G FE
..08866T-AB-8	B1B MERCHANT VOUCHER RECEIVABLES LTD - A	01/07/2026	Paydown		25,848	25,848	25,848	26,529	0	(681)	0	(681)	0	25,848	0	0	0	270	04/07/2028	1.G FE
..12815C-AA-1	Ascent CL A1 5.09% 12/31/55 - ABS	03/25/2026	Direct		35,726	35,726	35,726	0	0	0	0	0	0	35,726	0	0	0	95	12/31/2055	1.D Z
..12815C-AB-9	Ascent CL A2 12/31/55 - ABS	03/25/2026	Direct		6,496	6,496	6,496	0	0	0	0	0	0	6,496	0	0	0	17	12/31/2055	1.D Z
..152314-EL-0	CXHE 2002-A AF6 - RMBS																			

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..2026K-AA-8	CSBLT 2017-BG A1 - ABS	03/25/2026	Paydown	1,550	1,550	1,550	1,550	1,550	0	0	0	0	0	1,550	0	0	0	7	09/25/2042	1.A FE	
..38012T-AB-8	GMACM 2006-HE3 A2 - RMBS	03/01/2026	Paydown	86	86	86	86	86	0	86	0	86	0	86	0	0	0	1	10/25/2036	5.A FE	
..38217U-AC-6	GOODG 2021-1 C - ABS	03/15/2026	Paydown	15,231	15,231	15,231	15,231	15,403	0	(172)	0	(172)	0	15,231	0	0	0	0	10/16/2056	2.B FE	
..42770W-AA-7	HERO 2016-2 A - ABS	03/20/2026	Paydown	11,035	11,035	11,031	11,031	11,756	0	(721)	0	(721)	0	11,035	0	0	0	100	09/20/2041	1.A FE	
..42770X-AA-5	HERO 163A A1 - ABS	03/20/2026	Paydown	3,160	3,160	3,160	3,160	3,467	0	(306)	0	(306)	0	3,160	0	0	0	13	09/20/2042	1.A FE	
..46616M-AB-6	HENDR 2010-3 B - ABS	03/15/2026	Paydown	8,696	8,696	8,695	8,695	8,696	0	0	0	0	0	8,696	0	0	0	92	12/15/2050	1.A FE	
..46620J-AA-9	HENDR 171 A - ABS	03/15/2026	Paydown	7,119	7,119	7,114	7,114	7,116	0	4	0	4	0	7,119	0	0	0	32	08/16/2060	1.A FE	
..46620V-AA-2	HENDR 172 A - ABS	03/15/2026	Paydown	11,026	11,026	10,576	10,576	10,678	0	348	0	348	0	11,026	0	0	0	40	09/15/2072	1.A FE	
..46620V-AB-0	HENDR 172 B - ABS	03/15/2026	Paydown	6,701	6,701	6,697	6,697	6,702	0	(1)	0	(1)	0	6,701	0	0	0	52	09/17/2074	2.C FE	
..46651T-AB-7	HENDR 2018-1 B - ABS	03/15/2026	Paydown	2,758	2,758	2,798	2,798	2,796	0	(38)	0	(38)	0	2,758	0	0	0	17	10/15/2074	2.A FE	
..470170-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LIM	01/05/2026	Paydown	83,499	83,499	83,499	83,499	83,499	0	0	0	0	0	83,499	0	0	0	1,174	01/08/2027	2.C FE	
..50200X-AA-8	LCSS 18A A - ABS	03/15/2026	Paydown	43,439	43,439	43,440	43,440	43,439	0	0	0	0	0	43,439	0	0	0	248	12/15/2062	1.A FE	
..59548P-AA-7	MDST 2006-1 A - ABS	03/01/2026	Paydown	11,131	11,130	11,130	11,130	11,111	0	20	0	20	0	11,131	0	0	0	112	10/15/2040	1.E FE	
..630018-AA-3	NPC DIF SR CL AAA - ABS	02/17/2026	Direct	464,090	464,090	464,090	464,090	460,081	0	0	0	0	0	464,090	0	0	0	6,771	02/07/2055	1.A	
..630018-AC-9	NPC DIF SR CL A - ABS	01/01/2026	Call @ 100.00	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	02/07/2055	1.F	
..630018-AD-7	NPC DIF SR CL BBB - ABS	01/01/2026	Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(6)	02/07/2055	2.C	
..630018-AE-5	NPC DIF SR CL BB - ABS	01/01/2026	Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0	0	(6)	02/07/2055	3.C	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				945,528	945,516	945,021	900,759	0	(1,461)	0	(1,461)	0	0	945,528	0	0	0	11,143	XXX	XXX	
..48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	02/17/2026	Various	4,306	4,306	4,306	4,306	4,306	0	0	0	0	0	4,306	0	0	0	79	08/12/2031	2.A PL	
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)				4,306	4,306	4,306	4,306	0	0	0	0	0	0	4,306	0	0	0	79	XXX	XXX	
..630018-AB-1	NPC DIF SR CL AA - ABS	01/01/2026	Adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/07/2055	1.D	
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..00038R-AA-4	AASET 2019-2 A - ABS	01/16/2026	Paydown	15,010	15,010	15,010	15,010	15,010	0	0	0	0	0	15,010	0	0	0	42	10/16/2039	2.C FE	
..12510H-AC-4	CAUTO 2020-1 A3 - ABS	03/15/2026	Paydown	172	172	172	172	172	0	0	0	0	0	172	0	0	0	1	02/15/2050	1.A FE	
..12510H-AE-0	CAUTO 2020-1 A5 - ABS	03/15/2026	Paydown	369	369	369	369	369	0	0	0	0	0	369	0	0	0	1	02/15/2050	1.E FE	
..12510H-AF-7	CAUTO 2020-1 A6 - ABS	03/15/2026	Paydown	625	625	664	643	643	0	(18)	0	(18)	0	625	0	0	0	3	02/15/2050	1.E FE	
..30610G-AA-1	FLCON 2019-1 A - ABS	01/15/2026	Paydown	7,261	7,261	7,243	7,220	7,220	0	41	0	41	0	7,261	0	0	0	22	09/15/2039	1.F FE	
..440405-AE-8	HORZN 181 A - ABS	03/15/2026	Paydown	13,761	13,761	13,761	13,761	13,761	0	0	0	0	0	13,761	0	0	0	84	12/15/2038	2.C FE	
..44040H-AA-0	HORZN 2019 A - ABS	03/15/2026	Paydown	56,799	56,799	56,799	56,799	56,799	0	0	0	0	0	56,799	0	0	0	221	07/15/2039	2.C FE	
..44040J-AA-6	HORZN 2019-2 A - ABS	03/15/2026	Paydown	508,144	508,144	508,132	508,141	508,141	0	3	0	3	0	508,144	0	0	0	1,883	11/15/2039	2.C FE	
..46651N-AA-2	JOLAR 2019-1 A - ABS	03/15/2026	Paydown	7,604	7,604	7,604	7,604	7,604	0	0	0	0	0	7,604	0	0	0	50	04/15/2044	1.F FE	
..48244X-AA-0	KDAC 2017-1 A - ABS	03/23/2026	Paydown	742,559	742,559	742,533	744,200	742,559	0	(1,641)	0	(1,641)	0	742,559	0	0	0	22,911	12/15/2042	4.A FE	
..55283Y-AA-5	MACON 2021-1 A - ABS	03/05/2026	Paydown	1,988	1,988	1,988	1,988	1,989	0	(1)	0	(1)	0	1,988	0	0	0	9	11/05/2035	1.G FE	
..55446M-AA-5	MAACH 1 A - ABS	03/15/2026	Paydown	31,381	31,381	31,380	31,376	31,376	0	5	0	5	0	31,381	0	0	0	182	10/15/2039	1.F FE	
..62954J-AB-0	NPRL 2019-1 A2 - ABS	01/20/2026	Paydown	2,929	2,930	2,929	2,929	2,929	0	0	0	0	0	2,929	0	0	0	8	09/20/2049	1.F FE	
..72353P-AA-4	PION 1 A - ABS	03/15/2026	Paydown	525,160	525,160	525,157	525,160	525,160	0	0	0	0	0	525,160	0	0	0	2,012	06/15/2044	2.B FE	
..85573L-AA-9	STARR 2019-1 A - ABS	03/15/2026	Paydown	113,807	113,807	113,802	113,802	113,806	0	0	0	0	0	113,807	0	0	0	460	03/15/2044	1.F FE	
..85573L-AB-7	STARR 2019-1 B - ABS	03/15/2026	Paydown	50,519	50,519	50,517	50,513	50,513	0	6	0	6	0	50,519	0	0	0	255	03/15/2044	2.B FE	
..86212V-AB-0	STR 2016-1 A2 - ABS	03/20/2026	Paydown	3,065	3,065	3,064	3,064	3,065	0	0	0	0	0	3,065	0	0	0	22	10/22/2046	1.C FE	
..86212V-AE-4	STR 2018-1 A2 - ABS	03/20/2026	Paydown	1,250	1,250	1,271	1,255	1,255	0	(5)	0	(5)	0	1,250	0	0	0	9	10/20/2048	1.A FE	
..86212X-AB-6	STR 2019-1 A2 - ABS	03/20/2026	Paydown	3,750	3,750	4,037	3,956	3,750	0	(205)	0	(205)	0	3,750	0	0	0	23	11/22/2049	1.A FE	
..87404L-AA-0	TLIND 2019-1 A - ABS	03/15/2026	Paydown	22,188	22,188	21,328	24,441	24,441	0	(2,253)	0	(2,253)	0	22,188	0	0	0	147	12/15/2044	2.A FE	
..88315L-AL-2	TMCL 211 A - ABS	03/20/2026	Paydown	12,000	12,000	11,102	11,688	11,688	0	312	0	312	0	12,000	0	0	0	34	02/20/2046	1.F FE	
..886065-AA-9	TBOLT 2018 A - ABS	03/15/2026	Paydown	286,363	286,363	286,357	286,347	286,347	0	16	0	16	0	286,363	0	0	0	1,102	09/15/2038	2.B FE	
..89656G-AA-2	TRL 211 A - ABS	03/19/2026	Paydown	3,677	3,677	3,649	3,665	3,665	0	12	0	12	0	3,677	0	0	0	14	07/19/2051	1.C FE	
..90352W-AD-6	STEAM 2021-1 A - ABS	03/28/2026	Paydown	1,287	1,287	1,287	1,287	1,287	0	0	0	0	0	1,287	0	0	0	4	02/28/2051	1.F FE	
..94353W-AA-3	WAAV 2017-1 A - ABS	03/01/2026	Paydown	1,905	1,905	0	0	0	0	1,905	0	1,905	0	1,905	0	0	0	246	11/15/2042	3.B FE	
..94354K-AA-8	WAAV 2019-1 A - ABS	03/15/2026	Paydown	83,773	83,773	83,769	83,772	83,772	0	1	0	1	0	83,773	0	0	0	342	09/15/2044	1.F FE	
..64301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A	01/15/2026	Various	440,690	452,894	449,525	445,377	445,377	0	185	0	185	0	445,563	0	(4,873)	(4,873)	(15,718)	11/15/2037	2.B FE	

E05.12

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21		
									10	11	12	13	14									
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
..G7256K-AB-0	PROP 2017-1 A - ABS	01/15/2026	Various		2,181,535	2,305,266	2,303,891	2,304,833	0	15	0	15	0	2,304,848	0	(123,313)	(123,313)	(17,689)	03/15/2042	2.B FE		
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					5,119,572	5,253,603	5,247,342	5,249,378	0	(1,620)	0	(1,620)	0	5,247,758	0	(128,186)	(128,186)	(3,322)	XXX	XXX		
..038779-AB-0	ARBYS 2020-1 A2 - ABS	01/30/2026	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	10	08/01/2050	2.C FE		
..233046-AF-8	DNKN 2017-1 A11 - ABS	02/20/2026	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	1	11/20/2047	2.B FE		
..233046-AQ-4	DNKN 2021-1 A22 - ABS	02/20/2026	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	55	11/20/2051	2.B FE		
..255128-AA-4	Diversified ABS Phase IV LLC - ABS	03/28/2026	Paydown		221,593	221,593	221,593	221,593	0	0	0	0	0	221,593	0	0	0	1,522	03/02/2037	2.B FE		
..75101#-AD-8	Raisa Funding I, LLC Class B - ABS	03/15/2026	Paydown		48,389	48,390	48,390	48,390	0	(1)	0	(1)	0	48,389	0	0	0	310	08/15/2037	2.B PL		
..75101#-AE-6	Raisa Funding I, LLC Class C - ABS	03/15/2026	Paydown		215,073	215,073	215,073	204,274	0	0	0	0	0	215,073	0	0	0	2,206	08/15/2037	3.C PL		
..817743-AG-2	SPRO 221 A2 - ABS	01/25/2026	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	98	01/25/2052	2.C FE		
..98920M-AA-0	ZAXBY 211 A2 - ABS	01/30/2026	Paydown		23,125	23,125	23,125	23,125	0	0	0	0	0	23,125	0	0	0	187	07/31/2051	2.B FE		
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					530,812	530,813	530,813	520,015	0	(1)	0	(1)	0	530,812	0	0	0	4,390	XXX	XXX		
1889999999. Total - asset-backed securities (unaffiliated)					76,520,921	75,568,757	77,568,035	78,830,413	564	757,670	77,655	680,579	0	79,568,021	0	(5,398,000)	(5,398,000)	3,604,522	XXX	XXX		
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
1909999997. Total - asset-backed securities - Part 4					76,520,921	75,568,757	77,568,035	78,830,413	564	757,670	77,655	680,579	0	79,568,021	0	(5,398,000)	(5,398,000)	3,604,522	XXX	XXX		
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
1909999999. Total - asset-backed securities					76,520,921	75,568,757	77,568,035	78,830,413	564	757,670	77,655	680,579	0	79,568,021	0	(5,398,000)	(5,398,000)	3,604,522	XXX	XXX		
2009999999. Total - issuer credit obligations and asset-backed securities					168,939,803	171,546,195	171,883,938	171,234,377	564	677,636	77,770	600,430	0	171,896,456	0	(5,384,152)	(5,384,152)	6,624,869	XXX	XXX		
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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	XXX	
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
..12481*-10-3	CBE ENTERPRISES, INC.	03/01/2026	Adjustment		735,063	0	0	0	0	0	0	0	0	0	0	735,063	735,063	0	0	XXX	XXX	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					735,063	XXX	0	0	0	0	0	0	0	0	0	0	735,063	735,063	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					735,063	XXX	0	0	0	0	0	0	0	0	0	0	735,063	735,063	0	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	XXX	XXX
5989999999. Total - common stocks					735,063	XXX	0	0	0	0	0	0	0	0	0	0	735,063	735,063	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					735,063	XXX	0	0	0	0	0	0	0	0	0	0	735,063	735,063	0	0	XXX	XXX
6009999999 - Totals					169,674,866	XXX	171,883,938	171,234,377	564	677,636	77,770	600,430	0	171,896,456	0	(4,649,089)	(4,649,089)	6,624,869	XXX	XXX		

EO5.13

STATEMENT AS OF MARCH 31, 2026 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	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	0	0	0	0	XXX	XXX												
EDR14866348NY-SPX IDX Put Option @ 5315	VA Statutory Hedging Strategy		Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	01/03/2025	07/06/2026	6,924	36,801,129	5,315	1,389,924	0	333,111		333,111	(5,775)	0	0	0	0																		
EDR26330199EU-MXEA IDX Put Option @ 2034	VA Statutory Hedging Strategy		Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	01/03/2025	07/06/2026	4,524	9,200,821	2,034	391,145	0	54,954		54,954	30,390	0	0	0	0																		
20435112-MXEA IDX Put Option @ 2379 01/05/27	VA Statutory Hedging Strategy		Equity	Mizuho Markets Americas LLC	549300Y6K4T3GBM/4LN29	06/13/2025	01/05/2027	3,530	8,399,423	2,379	304,085	0	239,627		239,627	113,129	0	0	0	0																		
SWD280987155-SPX IDX Put Option @ 5407 01/05/27	VA Statutory Hedging Strategy		Equity	Barclays Bank PLC	GUR90LVD18CSY7KK3B18	06/13/2025	01/05/2027	6,214	33,599,533	5,407	1,575,125	0	946,293		946,293	224,665	0	0	0	0																		
0169999999. Subtotal - purchased options - hedging other - put options										3,660,279	0	0	1,573,985	XXX	1,573,985	362,409	0	0	0	0	0	0	0	0	0	0	XXX	XXX										
0219999999. Subtotal - purchased options - hedging other										3,660,279	0	0	1,573,985	XXX	1,573,985	362,409	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX								
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	XXX	XXX							
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
0449999999. Total purchased options - put options										3,660,279	0	0	1,573,985	XXX	1,573,985	362,409	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX				
0499999999. Total purchased options										3,660,279	0	0	1,573,985	XXX	1,573,985	362,409	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX		
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
0989999999. Total written options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
L7AA747252201C, 1-IR	3 Month SOFR FLOAT to		Interest	CME	LCZ7XYGSLJUHFXNXND88	10/29/2020	11/15/2030	1	100,000,000	0	0	1,031,067	0		(12,818,133)	0	0	0	0	0	1,075,888	100																
@ 0 11/15/30	FIXED		Rate																																			
L7AA747254793C, 1-IR	3 Month SOFR FLOAT to		Interest	CME	LCZ7XYGSLJUHFXNXND88	02/19/2021	11/15/2030	1	25,000,000	0	0	257,767	0		(3,084,847)	0	0	0	0	0	268,972	100																
@ 0 11/15/30	FIXED		Rate																																			

STATEMENT AS OF MARCH 31, 2026 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)
LTAA747254793C.2-IR IDX Interest Rate Swap @ 0 11/15/30	3 Month SOFR FLOAT to FIXED		Interest Rate	CME	02/19/2021	11/15/2030	1	25,000,000	0			257,767	0		(3,084,847)	0	0	0	0	268,972		100
LTAA747257736C.1-IR IDX Interest Rate Swap @ 0 11/15/30	3 Month SOFR FLOAT to FIXED		Interest Rate	CME	02/19/2021	11/15/2030	1	50,000,000	0			515,534	0		(6,564,080)	0	0	0	0	537,944		100
V939476M.1-IR IDX Interest Rate Swap @ 0 11/15/30	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	11/15/2030	1	75,000,000	0			0	(10,284,629)		(10,284,629)	(19,974,020)	0	0	0	806,916		100
V939476M.2-IR IDX Interest Rate Swap @ 0 11/15/30	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	11/15/2030	1	125,000,000	0			0	(17,141,048)		(17,141,048)	(33,290,034)	0	0	0	1,344,860		100
V939477M.1-IR IDX Interest Rate Swap @ 0 11/15/30	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	11/15/2030	1	75,000,000	0			0	10,229,377		10,229,377	19,864,017	0	0	0	806,916		100
V939477M.2-IR IDX Interest Rate Swap @ 0 11/15/30	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	11/15/2030	1	125,000,000	0			0	17,048,962		17,048,962	33,106,695	0	0	0	1,344,860		100
LTAA747256059C.1-IR IDX Interest Rate Swap @ 0 02/15/31	3 Month SOFR FLOAT to FIXED		Interest Rate	CME	02/24/2021	02/15/2031	1	25,000,000	0			71,912	0		(2,703,501)	0	0	0	0	276,196		100
LTAA747256059C.2-IR IDX Interest Rate Swap @ 0 02/15/31	3 Month SOFR FLOAT to FIXED		Interest Rate	CME	02/24/2021	02/15/2031	1	25,000,000	0			71,912	0		(2,703,501)	0	0	0	0	276,196		100
LTAA747260333C.1-IR IDX Interest Rate Swap @ 0 02/15/31	3 Month SOFR FLOAT to FIXED		Interest Rate	CME	01/22/2021	02/15/2031	1	50,000,000	0			230,527	0		(6,167,308)	0	0	0	0	552,392		100
V939472M.1-IR IDX Interest Rate Swap @ 0 02/15/31	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	02/15/2031	1	75,000,000	0			0	(8,713,450)		(8,713,450)	(19,269,859)	0	0	0	828,588		100
V939472M.2-IR IDX Interest Rate Swap @ 0 02/15/31	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	02/15/2031	1	25,000,000	0			0	(2,904,483)		(2,904,483)	(6,423,286)	0	0	0	276,196		100
V939478M.1-IR IDX Interest Rate Swap @ 0 02/15/31	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	02/15/2031	1	75,000,000	0			0	8,658,825		8,658,825	19,104,511	0	0	0	828,588		100
V939478M.2-IR IDX Interest Rate Swap @ 0 02/15/31	Asymmetrical Hedging Strategy		Interest Rate	Deutsche Bank	07/31/2023	02/15/2031	1	25,000,000	0			0	2,886,275		2,886,275	6,368,170	0	0	0	276,196		100
1299999999. Subtotal - swaps - other - interest rate										0	0	2,436,486	(220,171)	XXX	(37,346,388)	(513,806)	0	0	0	9,769,680	XXX	XXX
SDBB7MM3334RPIWQNC.NNY -N/A IDX FX Forward @ 1 04/20/26	CLO EUR Exposure		Currency	Goldman Sachs Co & LLC	03/17/2026	04/20/2026	1	17,816,068	1			0	(12,023)		(12,023)	(12,023)	0	0	0	20,852		XXX
1319999999. Subtotal - swaps - other - foreign exchange										0	0	0	(12,023)	XXX	(12,023)	(12,023)	0	0	0	20,852	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	2,436,486	(232,194)	XXX	(37,358,411)	(525,829)	0	0	0	9,790,532	XXX	XXX
1359999999. Total swaps - interest rate										0	0	2,436,486	(220,171)	XXX	(37,346,388)	(513,806)	0	0	0	9,769,680	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	(12,023)	XXX	(12,023)	(12,023)	0	0	0	20,852	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	2,436,486	(232,194)	XXX	(37,358,411)	(525,829)	0	0	0	9,790,532	XXX	XXX
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										3,660,279	0	0	1,573,985	XXX	1,573,985	362,409	0	0	0	0	XXX	XXX

E06.1

STATEMENT AS OF MARCH 31, 2026 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)
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	2,436,486	(232,194)	XXX	(37,358,411)	(525,829)	0	0	0	9,790,532	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									3,660,279	0	2,436,486	1,341,791	XXX	(35,784,426)	(163,420)	0	0	0	9,790,532	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

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point																				
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item																									
NONE																																									
1759999999 - Totals																																								XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

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

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STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company
SCHEDULE DB - PART D - SECTION 2
 Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
CME	Cash	LC27XYGSLJHFXNNYD88	Margin Account Balance	46,770,606	46,770,606	46,770,606		IV
Goldman Sachs International	Cash	NSFYJ29MC81J174MJE92	Cash Delivered as Credit Support	960,000	960,000	960,000		IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	AMAZON.COM INC	799,611	1,000,000	1,016,761	08/22/2047	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	ANHEUSER-BUSCH COMPANIES LLC	3,604,688	4,000,000	4,253,811	02/01/2046	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	APPLE INC	3,744,266	4,900,000	5,368,366	02/09/2045	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	BAT CAPITAL CORP	811,933	1,000,000	1,083,713	08/15/2047	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	BURLINGTON NORTHERN SANTA FE LLC	1,969,558	2,500,000	2,494,768	06/15/2048	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	CHILDREN'S HOSPITAL CORP	2,329,987	2,850,000	2,964,134	01/01/2047	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	COLONIAL PIPELINE CO	4,195,539	3,785,000	4,516,011	04/15/2032	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	COMCAST CORP	5,477,409	5,500,000	5,501,422	10/15/2028	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	WALT DISNEY CO	2,250,493	2,425,000	2,357,393	01/13/2031	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	ERAC USA FINANCE LLC	1,987,461	2,000,000	1,999,540	12/01/2026	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	ENTERPRISE PRODUCTS OPERATING LLC	805,410	1,000,000	998,954	02/15/2048	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	FLORIDA POWER & LIGHT CO	778,308	1,000,000	995,546	03/01/2048	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	GENERAL MILLS INC	1,759,377	2,200,000	2,205,768	02/15/2043	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	GEORGIA-PACIFIC LLC	2,993,388	2,510,000	3,028,596	05/15/2031	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	GLAXOSMITHKLINE CAPITAL INC	5,533,609	5,000,000	6,857,730	05/15/2038	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	ORACLE INC	1,923,589	2,000,000	1,997,322	09/01/2029	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	ORACLE CORP	6,995,899	6,980,000	9,126,143	04/15/2038	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	TYSON FOODS INC	1,475,230	1,500,000	1,516,352	08/15/2034	IV
Deutsche Bank	Corporate	529900SE01CVR2VM6Y05	VIRGINIA ELECTRIC AND POWER CO	6,221,045	4,780,000	7,652,787	11/15/2038	IV
0199999999 - Total				103,387,406	104,660,606	113,665,723	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Deutsche Bank	Cash	529900SE01CVR2VM6Y05	Cash Delivered as Credit Support	39,040,000	39,040,000	XXX		V
Mizuho Markets Americas LLC	Cash	549300Y6K4T3QBIM4LN29	Cash Delivered as Credit Support	130,000	130,000	XXX		V
0299999999 - Total				39,170,000	39,170,000	XXX	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2026 OF THE Nassau Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Restricted Asset 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 First Month	7 Second Month	8 Third Month	
JP Morgan Chase Bank New York, NY		0.390	1,634,670		161,601,449	156,855,438	121,460,512	XXX
BNY - Mellon New York, NY		0.000			696,561	898,273	931,751	XXX
US Bank Cincinnati, OH		0.000			(22,015,227)	(25,065,839)	(16,736,023)	XXX
UMB Bank Kansas City, Missouri		0.000			(9,239,643)	(10,960,949)	(7,916,728)	XXX
Federal Home Loan Bank of Boston Boston, MA		0.000			831,224	2,367,774	2,371,033	XXX
Citibank N.A New York, NY		0.000			1,624,377	1,105,666	985,666	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			194	194	194	XXX
0199999. Totals - open depositories	XXX	XXX	1,634,670	0	133,498,935	125,200,557	101,096,405	XXX
0299998. Deposits in ... 0 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	1,634,670	0	133,498,935	125,200,557	101,096,405	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total	XXX	XXX	1,634,670	0	133,498,935	125,200,557	101,096,405	XXX

