



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

Nassau Life Insurance Company

NAIC Group Code47364736NAIC Company Code67814Employer's ID Number06-0493340
(Current)(Prior)

Organized under the Laws ofNew York, State of Domicile or Port of EntryNY

Country of DomicileUnited States of America

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

Incorporated/Organized05/01/1851Commenced Business05/01/1851

Statutory Home Office15 Tech Valley DriveEast Greenbush, NY, US 12061-4137
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative OfficeOne American Row
(Street and Number)
Hartford, CT, US 06103860-403-5000
(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

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

Primary Location of Books and RecordsOne American Row
(Street and Number)
Hartford, CT, US 06103860-403-5210
(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.nfg.com

Statutory Statement ContactDonald Scott Aderhold860-403-5210
(Name)(Area Code) (Telephone Number)
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OFFICERS

President, CEOPhillip John GassVice President, CFOTreasurerJordan Downing Price

Vice President, General Counsel, SecretaryKostas Cheliotis

OTHER

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

DIRECTORS OR TRUSTEES

Kathryn P. BelfiThomas Martin BuckinghamKostas Cheliotis
Phillip John GassKevin Joseph GregsonLeland Corvis Launer Jr.
Thomas Arthur Williams

State ofConnecticutSS

County ofHartford

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

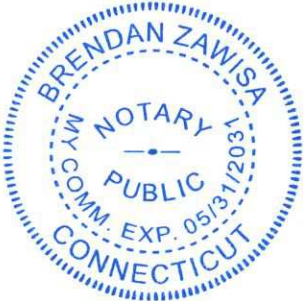
Jordan Downing Price
Vice President, CFO, Treasurer

Subscribed and sworn to before me this1st day ofAugust 2026

Brendan Zawisa

- 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.....

05/31/2031



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	5,303,796,056		5,303,796,056	5,423,065,232
2. Stocks:				
2.1 Preferred stocks	39,410,633		39,410,633	40,304,515
2.2 Common stocks	19,586,832		19,586,832	20,530,416
3. Mortgage loans on real estate:				
3.1 First liens	394,897,073		394,897,073	408,743,173
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	21,074,505		21,074,505	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 (\$59,631,542), cash equivalents (\$65,903) and short-term investments (\$ 14,573,066)	74,270,512		74,270,512	114,799,060
6. Contract loans (including \$ premium notes)	2,600,187,218	621,642	2,599,565,576	2,592,875,290
7. Derivatives	368,871		368,871	1,523,014
8. Other invested assets	1,608,558,760	1,742,898	1,606,815,862	1,589,434,403
9. Receivables for securities	2,625,259		2,625,259	2,843,996
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	47,420,812	0	47,420,812	46,606,825
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,112,196,531	2,364,540	10,109,831,991	10,262,769,606
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	186,353,375	251,424	186,101,951	165,153,820
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,108,660		12,108,660	14,392,946
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	32,825,943		32,825,943	34,742,696
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,377,193	1,861,965	3,515,228	3,867,990
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	43,073		43,073	61,571
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,856,265		1,856,265	3,625,460
18.2 Net deferred tax asset	170,644,457	134,061,097	36,583,360	34,784,878
19. Guaranty funds receivable or on deposit	290,057		290,057	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	14,143,774		14,143,774	16,374,953
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	11,226,061	1,701,236	9,524,825	11,632,262
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,547,065,389	140,240,262	10,406,825,127	10,547,673,704
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,261,407,234		3,261,407,234	3,092,904,857
28. Total (Lines 26 and 27)	13,808,472,623	140,240,262	13,668,232,361	13,640,578,561
DETAILS OF WRITE-INS				
1101. Derivative Collateral	47,420,812		47,420,812	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)	47,420,812	0	47,420,812	46,606,825
2501. Pool Deposits	1,173,595		1,173,595	1,185,029
2502. Spillt Dollar Policy	3,880,653		3,880,653	3,842,725
2503. Suspense	6,171,813	1,701,236	4,470,577	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)	11,226,061	1,701,236	9,524,825	11,632,262

STATEMENT AS OF JUNE 30, 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 \$ 8,628,060,129 less \$ included in Line 6.3 (including \$ 3,817,842,143 Modco Reserve)	8,628,060,129	8,767,565,659
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	1,257	1,304
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	538,059,778	546,920,618
4. Contract claims:		
4.1 Life	102,557,690	180,774,009
4.2 Accident and health	13,784,493	14,271,298
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	775,879	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)	76,733,302	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	743,432	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 \$ 91,702,791 assumed and \$ 11,397,038 ceded	103,099,829	20,363,299
9.4 Interest Maintenance Reserve	25,217,500	29,528,313
10. Commissions to agents due or accrued-life and annuity contracts \$ 2,104,012 , accident and health \$ and deposit-type contract funds \$	2,104,012	2,049,170
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	12,339,582	13,170,951
13. Transfers to Separate Accounts due or accrued (net) (including \$ (44,511,365) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(44,511,365)	(42,275,570)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	8,743,987	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	3,004,736	3,360,118
17. Amounts withheld or retained by reporting entity as agent or trustee	21,586	99,452
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	16,391,665	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	86,932,529	132,462,104
24.02 Reinsurance in unauthorized and certified (\$) companies	1,068,223	1,170,112
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	197,403	230,251
24.04 Payable to parent, subsidiaries and affiliates	3,525,197	3,924,439
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	395,581,757	417,706,259
24.08 Derivatives	0	0
24.09 Payable for securities	7,810,280	2,010,359
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	65,904,378	57,335,794
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,048,147,259	10,251,960,783
27. From Separate Accounts Statement	3,261,407,234	3,092,904,857
28. Total liabilities (Lines 26 and 27)	13,309,554,493	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	126,483,600	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)	(510,638,546)	(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)	348,677,868	285,712,921
38. Totals of Lines 29, 30 and 37	358,677,868	295,712,921
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,668,232,361	13,640,578,561
DETAILS OF WRITE-INS		
2501. Derivative collateral liabilities	42,300,000	39,500,000
2502. Escheat Liability	16,101,538	17,614,476
2503. Other Liabilities and suspense	7,502,840	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)	65,904,378	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 JUNE 30, 2026 OF THE Nassau Life Insurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	109,008,694	121,069,543	254,742,944
2. Considerations for supplementary contracts with life contingencies	5,702,425	6,976,077	12,425,602
3. Net investment income	289,381,880	250,036,595	561,133,932
4. Amortization of Interest Maintenance Reserve (IMR)	690,469	1,468,907	2,852,487
5. Separate Accounts net gain from operations excluding unrealized gains or losses	74,588	222,210	301,013
6. Commissions and expense allowances on reinsurance ceded	12,501,748	12,874,279	25,480,191
7. Reserve adjustments on reinsurance ceded	(150,313,636)	(153,978,246)	(289,599,944)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	42,458,576	40,604,263	82,580,915
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	4,331,848	13,078,629	17,360,626
9. Totals (Lines 1 to 8.3)	313,836,592	292,352,257	667,277,767
10. Death benefits	186,351,702	217,418,638	454,893,620
11. Matured endowments (excluding guaranteed annual pure endowments)	472,689	782,116	1,870,591
12. Annuity benefits	27,885,298	27,896,273	56,443,399
13. Disability benefits and benefits under accident and health contracts	634,303	1,470,485	2,440,514
14. Coupons, guaranteed annual pure endowments and similar benefits	0		0
15. Surrender benefits and withdrawals for life contracts	227,040,778	230,953,082	452,275,377
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	9,681,624	11,627,939	22,674,793
18. Payments on supplementary contracts with life contingencies	9,361,141	8,761,585	17,835,249
19. Increase in aggregate reserves for life and accident and health contracts	(139,680,311)	(148,941,432)	(285,376,195)
20. Totals (Lines 10 to 19)	321,747,224	349,968,686	723,057,348
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,711,728	3,318,759	6,877,715
22. Commissions and expense allowances on reinsurance assumed	(699,839)	3,337,300	7,061,398
23. General insurance expenses and fraternal expenses	33,596,095	34,071,535	71,714,009
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,198,348	3,697,436	7,072,099
25. Increase in loading on deferred and uncollected premiums	299,481	313,082	6,964
26. Net transfers to or (from) Separate Accounts net of reinsurance	(119,422,300)	(118,281,906)	(237,468,100)
27. Aggregate write-ins for deductions	9,220,439	15,408,668	23,428,790
28. Totals (Lines 20 to 27)	250,651,176	291,833,560	601,750,223
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	63,185,416	518,697	65,527,544
30. Dividends to policyholders and refunds to members	18,898,683	19,043,991	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)	44,286,733	(18,525,294)	26,773,055
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,565,382	1,926,703	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)	42,721,351	(20,451,997)	26,676,202
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$962,370 (excluding taxes of \$ (962,370) transferred to the IMR)	(9,677,326)	885,473	(25,487,589)
35. Net income (Line 33 plus Line 34)	33,044,025	(19,566,524)	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)	33,044,025	(19,566,524)	1,188,613
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (5,635,276)	(42,421,151)	24,354,873	(10,924,699)
39. Change in net unrealized foreign exchange capital gain (loss)	(417,530)	2,389,518	2,096,696
40. Change in net deferred income tax	(4,476,108)	7,395,194	3,470,466
41. Change in nonadmitted assets	(186,750)	(9,880,837)	(11,212,087)
42. Change in liability for reinsurance in unauthorized and certified companies	101,897	3,321	(84,630)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			(1,854,412)
44. Change in asset valuation reserve	45,529,574	(18,240,528)	7,017,755
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	74,587	222,217	301,013
48. Change in surplus notes	13,152	13,152	26,305
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (stock dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	36,000,000	15,000,000	15,000,000
51.2 Transferred to capital (stock dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(4,296,749)	(4,316,516)	(8,489,616)
54. Net change in capital and surplus for the year (Lines 37 through 53)	62,964,947	(2,626,130)	(3,464,597)
55. Capital and surplus, as of statement date (Lines 36 + 54)	358,677,868	296,551,388	295,712,921
DETAILS OF WRITE-INS			
08.301. Administrative and management fees	4,331,848	4,360,613	17,360,626
08.302. Experience refund		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)	4,331,848	13,078,629	17,360,626
2701. Administrative and management fees	260,530	85,979	169,075
2702. Interest Exp on funds withheld	8,959,909	15,322,689	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)	9,220,439	15,408,668	23,428,790
5301. Initial Reinsurance Allowance	(5,344,509)	(5,182,658)	(10,365,316)
5302. Surplus withdrawal offset	(74,587)	(222,217)	(301,013)
5303. Tax on Reinsurance Allow	1,122,347	1,088,359	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)	(4,296,749)	(4,316,516)	(8,489,616)

STATEMENT AS OF JUNE 30, 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	154,743,709	170,804,800	349,204,025
2. Net investment income	270,923,869	233,946,674	566,355,733
3. Miscellaneous income	53,084,931	51,376,280	103,844,856
4. Total (Lines 1 to 3)	478,752,509	456,127,754	1,019,404,614
5. Benefit and loss related payments	644,047,987	695,054,139	1,332,462,953
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(117,186,505)	(120,665,996)	(239,650,662)
7. Commissions, expenses paid and aggregate write-ins for deductions	41,721,807	46,340,412	94,943,693
8. Dividends paid to policyholders	39,801,262	42,020,003	83,393,108
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(203,813)	(163)	(255)
10. Total (Lines 5 through 9)	608,180,738	662,748,395	1,271,148,837
11. Net cash from operations (Line 4 minus Line 10)	(129,428,229)	(206,620,641)	(251,744,222)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	327,901,160	424,664,691	868,391,653
12.2 Stocks	735,063	14,648,264	20,755,059
12.3 Mortgage loans	20,587,564	38,561,465	70,703,353
12.4 Real estate	0	0	0
12.5 Other invested assets	56,711,460	56,590,184	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	1,227,608	20,332,834	26,238,689
12.8 Total investment proceeds (Lines 12.1 to 12.7)	407,162,855	554,797,438	1,067,666,091
13. Cost of investments acquired (long-term only):			
13.1 Bonds	222,000,819	80,524,664	294,288,593
13.2 Stocks	0	0	40,006
13.3 Mortgage loans	6,595,313	535,459	2,953,546
13.4 Real estate	243,161	0	0
13.5 Other invested assets	118,536,636	234,068,956	394,547,230
13.6 Miscellaneous applications	813,987	1,013,414	5,642,206
13.7 Total investments acquired (Lines 13.1 to 13.6)	348,189,916	316,142,493	697,471,581
14. Net increase/(decrease) in contract loans and premium notes	6,834,764	6,734,622	26,329,010
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	52,138,176	231,920,323	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	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(8,860,840)	544,383	(10,113,380)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	9,622,346	(35,826,808)	(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)	36,761,506	(20,282,425)	(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) .	(40,528,547)	5,017,257	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)	74,270,512	89,596,064	114,799,060

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

20.0001.	0	0	0
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	129,772,514	140,085,039	281,422,843
2. Group life	8,955	142,666	257,963
3. Individual annuities	24,422,020	18,959,688	48,687,816
4. Group annuities	10,345	27,825	29,925
5. Accident & health	14,479	64,364	114,430
6. Fraternal			0
7. Other lines of business			0
8. Subtotal (Lines 1 through 7)	154,228,313	159,279,582	330,512,977
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	154,228,313	159,279,582	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 June 30, 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 #	June 30, 2026	December 31, 2025
NET INCOME					
(1) New York state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 33,044,025	\$ 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>\$ 33,044,025</u>	<u>\$ 1,188,613</u>
SURPLUS					
(5) New York state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 358,677,868	\$ 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>\$ 358,677,868</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 June 30, 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	\$ 4,119,985
2. 12 months or longer	\$ 98,194,407
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	\$ 252,815,772
2. 12 months or longer	\$ 503,896,098

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 June 30, 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 June 30, 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 June 30, 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	6,242,771	—	—	—	6,242,771	4,288,664	1,954,107
k.	On deposit with other regulatory bodies	384,520	—	—	—	384,520	501,143	(116,623)
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	354,131,387	—	—	—	354,131,387	349,629,641	4,501,746
m.	Pledged as collateral not captured in other categories	116,233,697	—	—	—	116,233,697	47,956,825	68,276,872
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p.	Assets held under modco reinsurance agreements	1,859,122,288	—	—	—	1,859,122,288	1,916,486,542	(57,364,254)
q.	Assets held under funds withheld reinsurance agreements	412,823,899	—	—	—	412,823,899	463,033,325	(50,209,426)
r.	Total restricted assets (sum of a through q)	\$2,764,508,062	\$ —	\$ —	\$ —	\$2,764,508,062	\$ 2,797,465,640	\$ (32,957,578)

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

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

Restricted Asset Category		Current Year			
		8	9	Percentage	
				10	11
				Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
Restricted Asset Category		Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)		
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	—	6,242,771	0.0 %	0.0 %
k.	On deposit with other regulatory bodies	—	384,520	0.0 %	0.0 %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	354,131,387	2.6 %	2.6 %
m.	Pledged as collateral not captured in other categories	—	116,233,697	0.8 %	0.9 %
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	—	1,859,122,288	13.5 %	13.6 %
q.	Assets held under funds withheld reinsurance agreements	—	412,823,899	3.0 %	3.0 %
r.	Total restricted assets (sum of a through q)	\$ —	\$ 2,764,508,062	20.0 %	20.2 %

- (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					6	7	8	Percentage	
		1	2	3	4	5				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)				Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	1. Cash	\$ 48,288,028	\$ —	\$ —	\$ —	\$ 48,288,028	\$ 47,956,825	\$ 331,203	\$ 48,288,028	0.3 %	0.4 %
	2. Issuer Credit Obligations	\$ 67,945,669	\$ —	\$ —	\$ —	\$ 67,945,669	\$ —	\$ 67,945,669	\$ 67,945,669	0.5 %	0.5 %
	Total Assets Pledged as Collateral Not Captured in Other Categories	\$116,233,697	\$ —	\$ —	\$ —	\$116,233,697	\$ —	\$116,233,697	\$116,233,697	0.8 %	0.9 %
b.	Amount of Total Pledged under Derivative Contracts	\$116,233,697	\$ —	\$ —	\$ —	\$116,233,697	\$ 47,956,825	\$ 68,276,872	\$116,233,697	0.8 %	0.9 %
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	\$ —	\$ 18,295,014	\$ 6,964,575	\$ —	\$ 18,295,014	\$ 6,964,507	— %	— %
b.	Schedule D, Part 1, Section 1	—	1,047,166,299	297,003,443	—	872,129,146	259,196,547	13 %	13 %
c.	Schedule D, Part 1, Section 2	—	291,115,799	66,546,281	—	267,639,451	59,430,601	3 %	3 %
d.	Schedule D, Part 2, Section 1	—	10,831,634	2,610,660	—	9,976,222	2,529,755	— %	— %
e.	Schedule D, Part 2, Section 2	—	840,656	—	—	840,646	—	— %	— %
f.	Schedule B	—	85,476,733	22,115,313	—	79,649,444	21,489,343	1 %	1 %
g.	Schedule A	—	—	—	—	—	—	— %	— %
h.	Schedule BA, Part 1	—	405,787,703	14,655,028	—	399,768,127	11,972,012	4 %	4 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
j.	Other	—	(391,549)	2,928,598	—	(391,549)	2,928,598	— %	— %
k.	Total Assets (a+b+c+d+e+f+g+h+i)	\$ —	\$ 1,859,122,289	\$ 412,823,898	\$ —	\$ 1,647,906,501	\$ 364,511,363	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 Vaule (BACV)	Related Party Code					
		FWH including Modco	1	2	3	4	5	6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	\$ 25,259,589	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 25,259,589
b.	Schedule D, Part 1, Section 1	1,344,169,742	3,132,319	—	—	—	—	1,341,037,424
c.	Schedule D, Part 1, Section 2	357,662,080	—	—	3,484,674	—	—	354,177,407
d.	Schedule D, Part 2, Section 1	13,442,294	—	—	—	—	—	13,442,294
e.	Schedule D, Part 2, Section 2	840,656	—	—	—	—	—	840,656
f.	Schedule B	107,592,046	—	—	—	—	—	107,592,045
g.	Schedule A	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	420,442,731	—	—	363,321,520	—	—	57,121,211
i.	Schedule DL, Part 1	—	—	—	—	—	—	—
j.	Other	2,537,049	—	—	—	—	—	2,537,050
k.	Total Assets (a+b+c+d+e+f+g+h+i)	\$ 2,271,946,187	\$ 3,132,319	\$ —	\$ 366,806,194	\$ —	\$ —	\$ 1,902,007,676
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	\$ 43,302,095	\$ 42,933,225	\$ 368,870
(2)	Liabilities			
	Derivatives	\$ 42,933,225	\$ 42,933,225	\$ —

* 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 \$673.7 million. The Company calculated this amount in accordance with New York regulatory and/or FHLB specific borrowing limits.

2) FHLB Capital Stock:

a. Aggregate Totals

1. Current Year

	1 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	\$ 673,663,970	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)	\$ 326,071,302	\$ 354,131,387	\$ 252,900,000
2. Current Year General Account Total Collateral Pledged	326,071,302	354,131,387	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)	\$ 326,071,302	\$ 354,131,387	\$ 252,900,000
2. Current Year General Account Maximum Collateral Pledged	326,071,302	354,131,387	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	—	251,831,280
(c) Other	—	—	—	XXX
(d) Aggregate Total (Lines a+b+c)	252,900,000	252,900,000	—	251,831,280
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 has appealed 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.	\$ —	\$ 17,625,206	\$ 7,225,140	\$ —	\$ 24,850,346
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Perpetual Preferred Stock	—	17,625,206	7,225,140	—	24,850,346
Bonds					
Issuer Credit Obligations	—	—	752,927	—	752,927
Asset-Backed Securities	—	1,354,151	1,967,047	—	3,321,198
Total Bonds	—	1,354,151	2,719,974	—	4,074,125
Common Stock					
Industrial and Misc.	—	—	19,586,827	—	19,586,827
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Common Stocks	—	—	19,586,827	—	19,586,827
Derivative assets					
Swaps	—	43,017,726	—	—	43,017,726
Futures	—	—	—	—	—
Options	—	284,370	—	—	284,370
Total Derivatives	—	43,302,096	—	—	43,302,096
Other Long-Term Assets					
Residual Tranches	—	3,745,390	117,322,633	—	121,068,023
Total Other Long-Term Assets	—	3,745,390	117,322,633	—	121,068,023
Separate account assets	3,113,999,890	147,307,161	100,183	—	3,261,407,234
Total assets at fair value/NAV	\$3,113,999,890	\$ 213,334,004	\$ 146,954,757	\$ —	\$3,474,288,651
b. Liabilities at fair value:					
Derivative liabilities	\$ —	\$ 42,933,225	\$ —	\$ —	\$ 42,933,225
Total liabilities at fair value	\$ —	\$ 42,933,225	\$ —	\$ —	\$ 42,933,225

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

Description	Beginning Balance at 04/01/2026	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 6/30/2026
a. Assets										
Perpetual Preferred stock										
Industrial and Misc	\$ 7,564,132	\$ —	\$ —	\$ —	\$ (338,992)		\$ —	\$ —	\$ —	\$ 7,225,140
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Perpetual Preferred Stocks	7,564,132	—	—	—	(338,992)	—	—	—	—	7,225,140
Bonds										
Issuer Credit Obligations	8,025,821	—	—	(398,623)	(132,033)	—	—	(6,742,239)	—	752,926
Asset-Backed Securities	1,769,794	1,424,250	(1,250,000)	—	(50,000)	76,052	—	(3,048)	—	1,967,048
Total Bonds	9,795,615	1,424,250	(1,250,000)	(398,623)	(182,033)	76,052	—	(6,745,287)	—	2,719,974
Common Stock										
Industrial and Misc	20,247,730	—	—	—	(660,903)	—	—	—	—	19,586,827
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Common Stocks	20,247,730	—	—	—	(660,903)	—	—	—	—	19,586,827
Other Long-Term Assets										
Residual Tranches	107,011,275	7,496,213	—	—	(1,313,655)	4,163,603	—	(34,803)	—	117,322,633
Total Other Long-Term Assets	107,011,275	7,496,213	—	—	(1,313,655)	4,163,603	—	(34,803)	—	117,322,633
Separate account assets	112,380	—	—	—	(143)	—	—	(12,054)	—	100,183
Total assets at fair value	\$144,731,132	\$ 8,920,463	\$ (1,250,000)	\$ (398,623)	\$ (2,495,726)	\$ 4,239,655	\$ —	\$ (6,792,144)	\$ —	\$146,954,757
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	\$3,363,681,061	\$3,942,273,348	\$ —	\$2,229,295,312	\$1,134,385,749	\$ —	\$ —
Asset-Backed Securities	1,277,350,339	1,361,522,707	—	1,129,819,694	147,530,645	—	—
Common Stocks	19,586,827	19,586,832	—	—	19,586,827	—	—
Cash, Short Term & Cash Equivalents	74,204,541	74,270,511	59,631,542	14,572,999	—	—	—
Preferred Stock	37,021,200	39,410,633	—	24,779,306	12,241,894	—	—
Residual Tranches,Surplus Debentures & Capcos	236,631,657	227,579,540	—	113,096,609	123,535,048	—	—
Mortgage Loans	368,469,030	394,897,076	—	—	368,469,030	—	—
Derivatives	(38,153,279)	368,870	—	(38,153,279)	—	—	—
Separate Account Assets	3,261,407,234	3,261,407,234	3,113,999,890	147,307,161	100,183	—	—
Total Assets	\$8,600,198,610	\$9,321,316,751	\$3,173,631,432	\$3,620,717,802	\$1,805,849,376	\$ —	\$ —

D. As of June 30, 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 June 30, 2026 and through the financial statement issuance date of August 14, 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 June 30, 2026, \$536,422 has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now \$13,585,836 as a result of unpaid claims principally on the Group Accident and Health line of business. Therefore, there has been \$26,436 of unfavorable 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 JUNE 30, 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?

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

Yes [X] No []
- 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?

If yes, attach an explanation.

Yes [] No [X] N/A []
- 6.1

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

12/31/2022
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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..
NPC Diversified Income GP LLC	Darien, CT	..NO..	..NO..	..NO..	..YES..
NCA Realty Partners LLC	West Conshohocken, PA	..NO..	..NO..	..NO..	..YES..
NCA Realty Partners GP LLC	West Conshohocken, PA	..NO..	..NO..	..NO..	..YES..

STATEMENT AS OF JUNE 30, 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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

875,328

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	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$ 69,652,558	\$ 79,196,515
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	\$ 1,125,216,878
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$ 1,199,046,406	\$ 1,204,413,393
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$ 64,585,378	\$ 67,707,779
- 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 JUNE 30, 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	2	3	4
Central Registration Depository Number	Name of Firm or Individual	Registered With	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 []
- 8.2

STATEMENT AS OF JUNE 30, 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

[

X

]
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

[

X

]

No

[

]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

394,897,073

1.14

Total Mortgages in Good Standing

\$

394,897,073

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)

\$

394,897,073

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
Total	0

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			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	L	546,899	0	300	0	547,199	
2.	Alaska	AK	L	31,316	0		0	31,316	
3.	Arizona	AZ	L	1,324,308	1,961	0	0	1,326,270	
4.	Arkansas	AR	L	155,065	1,557		0	156,622	
5.	California	CA	L	5,434,189	15,900	296	0	5,450,385	
6.	Colorado	CO	L	1,203,112	36,920		0	1,240,031	
7.	Connecticut	CT	L	2,900,292	140,419	134	0	3,040,845	
8.	Delaware	DE	L	684,477	1,800		0	686,277	
9.	District of Columbia	DC	L	120,300	0		0	120,300	
10.	Florida	FL	L	5,761,564	140,578	542	0	5,902,684	
11.	Georgia	GA	L	1,609,986	12,400	0	0	1,622,386	
12.	Hawaii	HI	L	142,178	0	114	0	142,292	
13.	Idaho	ID	L	175,059	0		0	175,059	
14.	Illinois	IL	L	3,428,283	(923)	323	0	3,427,683	
15.	Indiana	IN	L	1,286,726	(6,162)	915	0	1,281,478	
16.	Iowa	IA	L	612,798	0	510	0	613,309	
17.	Kansas	KS	L	408,492	0	128	0	408,619	
18.	Kentucky	KY	L	968,466	600	295	0	969,361	
19.	Louisiana	LA	L	1,110,087	7,355	190	0	1,117,633	
20.	Maine	ME	L	328,287	463		0	328,751	
21.	Maryland	MD	L	1,309,582	1,800	1,032	0	1,312,414	
22.	Massachusetts	MA	L	2,956,228	4,307	405	0	2,960,940	
23.	Michigan	MI	L	11,199,931	53,594	493	0	11,254,017	
24.	Minnesota	MN	L	6,098,485	12,000		0	6,110,485	
25.	Mississippi	MS	L	525,283	125	76	0	525,484	
26.	Missouri	MO	L	1,913,417	182,253	276	0	2,095,946	
27.	Montana	MT	L	84,775	0		0	84,775	
28.	Nebraska	NE	L	460,256	6,000		0	466,256	
29.	Nevada	NV	L	198,208	0	0	0	198,208	
30.	New Hampshire	NH	L	518,874	0	557	0	519,431	
31.	New Jersey	NJ	L	6,118,231	43,330	814	0	6,162,376	
32.	New Mexico	NM	L	249,256	0		0	249,256	
33.	New York	NY	L	20,237,695	23,180,048	5,859	0	43,423,601	
34.	North Carolina	NC	L	2,272,249	56,010	82	0	2,328,340	
35.	North Dakota	ND	L	47,197	0		0	47,197	
36.	Ohio	OH	L	3,250,127	4,854	341	0	3,255,321	
37.	Oklahoma	OK	L	381,630	0		0	381,630	
38.	Oregon	OR	L	1,162,038	5,400		0	1,167,438	
39.	Pennsylvania	PA	L	3,188,910	12,050	0	0	3,200,960	
40.	Rhode Island	RI	L	(250,285)	0		0	(250,285)	
41.	South Carolina	SC	L	837,443	540		0	837,983	
42.	South Dakota	SD	L	104,139	600		0	104,739	
43.	Tennessee	TN	L	622,744	435,719	122	0	1,058,585	
44.	Texas	TX	L	4,097,120	18,810	409	0	4,116,340	
45.	Utah	UT	L	887,617	41,093		0	928,710	
46.	Vermont	VT	L	164,417	0		0	164,417	
47.	Virginia	VA	L	1,025,916	8,115	268	0	1,034,299	
48.	Washington	WA	L	1,003,534	7,700		0	1,011,234	
49.	West Virginia	WV	L	152,629	0		0	152,629	
50.	Wisconsin	WI	L	531,173	5,150		0	536,323	
51.	Wyoming	WY	L	64,311	0		0	64,311	
52.	American Samoa	AS	N	0	0			0	
53.	Guam	GU	N	3,540	0		0	3,540	
54.	Puerto Rico	PR	L	103,347	0		0	103,347	
55.	U.S. Virgin Islands	VI	L	4,213	0		0	4,213	
56.	Northern Mariana Islands	MP	N	0	0			0	
57.	Canada	CAN	N	0	0			0	
58.	Aggregate other alien	OT	XXX	488,005	0	0	0	488,005	0
59.	Subtotal	XXX		100,244,121	24,432,365	14,479	0	124,690,965	0
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		30,790,838				30,790,838	
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		878,028				878,028	
94.	Aggregate or other amounts not allocable by state	XXX		0	0	0	0	0	0
95.	Totals (direct business)	XXX		131,912,987	24,432,365	14,479	0	156,359,831	0
96.	Plus reinsurance assumed	XXX		10,941,936				10,941,936	
97.	Totals (all business)	XXX		142,854,923	24,432,365	14,479	0	167,301,767	0
98.	Less reinsurance ceded	XXX		18,613,117	104,173	14,479		18,731,769	
99.	Totals (all business) less reinsurance ceded	XXX		124,241,806	24,328,192	0	0	148,569,998	0
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		488,005			0	488,005	
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		488,005	0	0	0	488,005	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
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 4

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

12

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 JUNE 30, 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 JUNE 30, 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 JUNE 30, 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.

12.4

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
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
WFG SPE Holdings, LLC	DE		42-2626781	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

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 AZ Partner Holdings LLC owns the remaining 60% of AZ Partners Title Agency LLC.

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

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

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Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
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
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

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 JUNE 30, 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 4736 ...	GGC Group .....	.....	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 ..	.....	.....	.....	WFGLS Title Agency of Utah, LLC	.. UT.....	.. NIA.....	WFG Lender Services, LLC	Ownership.....	.. 100.000 ...	GGC Opportunity Fund Management GP, Ltd	.....	.....
. 4736 ...	GGC Group .....	.....	27-0890944 ..	.....	.....	.....	WFG National Title Company of Texas, LLC	.. TX.....	.. NIA.....	Williston Financial Group LLC	Ownership.....	.. 100.000 ...	GGC Opportunity Fund Management GP, Ltd	.....	.....
. 4736 ...	GGC Group .....	.....	27-1273851 ..	.....	.....	.....	Universal Title Partners, LLC	.. TX.....	.. NIA.....	WFG National Title Company of Texas, LLC .	Ownership.....	.. 51.000 ...	Unknown (not affiliated with the GGC	.....	3
. 4736 ...	GGC Group .....	.....	27-1273851 ..	.....	.....	.....	Universal Title Partners, LLC	.. TX.....	.. NIA.....	Newmark Homes Houston, LLC	Ownership.....	.. 49.000 ...	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	.....	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 JUNE 30, 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 4736 ...	GGC Group .....	.....	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 .....	.....	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-II 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 ...
. 4736 ...	GGC Group .....	.....	86-3788188 ..	.....	.....	.....	WFG Lender Services of Louisiana, LLC	..LA.....	..NIA.....	WFG Lender Services, LLC	Ownership.....	100.000 ...	David Dominik .....	.....	.....

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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 4736 ...	GGC Group .....	.....	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 .....	.....	.....
. 4736 ...	GGC Group .....	.....	87-4074805 ..	.....	.....	.....	Nassau CorAmerica GP I LLC	.. DE.....	.. NIA.....	Nassau CorAmerica LLC	Ownership.....	100.000 ...	David Dominik .....	.....	13
. 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 ..	.....	.....	.....	NCARP 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 .....	.....	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 .....	.....	98-1466405 ..	.....	.....	.....	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 .....	.....	.....	.....	.....	.....	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 .....	.....	33-2261968 ..	.....	.....	.....	NPC Diversified Income Rating Passthrough Feeder 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 .....	.....	.....
. 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

STATEMENT AS OF JUNE 30, 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	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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 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 .....	.....	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 .....	.....	..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-I	..DE.....	..DS.....	Nassau Life Insurance Company	Ownership.....	..100.000 ...	David Dominik .....	.....	.....
. 4736 ...	GGC Group .....	.....	.....	.....	.....	.....	Nassau Life Insurance Company ABS B-I	..DE.....	..DS.....	Nassau Life Insurance Company	Ownership.....	..100.000 ...	David Dominik .....	.....	.....
. 4736 ...	GGC Group .....	.....	.....	.....	.....	.....	Nassau Life and Annuity Company ABS C-I	..DE.....	..NIA.....	Nassau Life and Annuity Company	Ownership.....	..100.000 ...	David Dominik .....	.....	.....
. 4736 ...	GGC Group .....	.....	.....	.....	.....	.....	Nassau Life and Annuity Company ABS D-I	..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.....	SF 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 .....	.....	93-2408254 .....	.....	.....	.....	SF Managed Transportation, LLC	..DE.....	..NIA.....	SF Logistics, LLC	Ownership.....	..100.000 ...	David Dominik .....	.....	.....
. 4736 ...	GGC Group .....	.....	93-3062759 .....	.....	.....	.....	Red Rocks Brokerage Holdings, LLC	..DE.....	..NIA.....	SF 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.....	SF Logistics, LLC	Ownership.....	..100.000 ...	David Dominik .....	.....	.....
. 4736 ...	GGC Group .....	.....	87-3194014 .....	.....	.....	.....	Nassau BPC Holdings LLC	..DE.....	..NIA.....	Nassau Asset Management LLC	Contract .....	.....	David Dominik .....	.....	19 ...
. 4736 ...	GGC Group .....	.....	.....	.....	.....	.....	NGC Investments (NW) Ltd.	..CYM.....	..NIA.....	AIC Company Limited	Ownership.....	..100.000 ...	David Dominik .....	.....	.....
. 4736 ...	GGC Group .....	.....	.....	.....	.....	.....	NGC Investments (NW RI) Ltd.	..CYM.....	..NIA.....	NGC Investments (NW) 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 .....	.....	.....

STATEMENT AS OF JUNE 30, 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	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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 4736 ...	GGC Group .....	.....	33-2934672 ..	.....	.....	.....	Bainbridge Brokerage Canada Holdings, Inc.	..DE.....	NIA.....	5F Managed Transportation, LLC	Ownership.....	100.000 ...	David Dominik .....	.....	.....
. 4736 ...	GGC Group .....	.....	79-786 0962 ..	.....	.....	.....	Bainbridge Brokerage Canada, Inc.	..CAN.....	NIA.....	Bainbridge Brokerage Canada Holdings, Inc.	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 .....	.....	33-3956676 ..	.....	.....	.....	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 .....	.....	.....
. 4736 ...	GGC Group .....	.....	.....	.....	.....	.....	Golub Capital NFG Lending Master Fund II, LLC ..	..DE.....	NIA.....	Golub Capital NFG Lending Funding II, L.P.	Ownership.....	100.000 ...	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 .....	.....	.....
. 4736 ...	GGC Group .....	.....	42-2626781 ..	.....	.....	.....	WFX SPE Holdings, LLC	..DE.....	NIA.....	Williston Financial Group LLC	Ownership.....	100.000 ...	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) 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).
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 GGCOF 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	AZ Partners Holdings 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., GGCOF Executive Co-Invest, L.P., and GGCOF 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.
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.	YES

AUGUST FILING

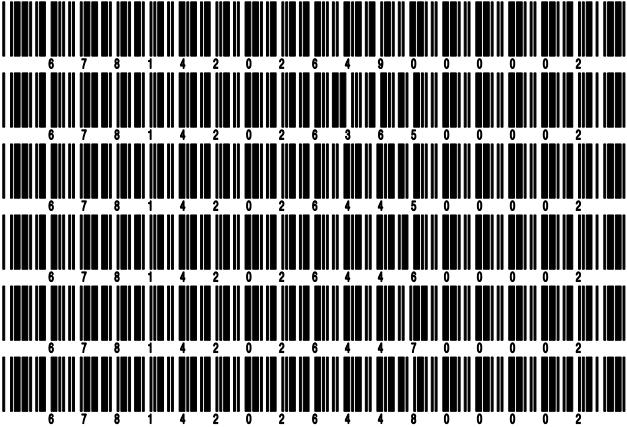
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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



NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	1,212,337	2,680,602
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	21,074,505	22,043,681
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	21,074,505	22,043,681

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	409,628,693	477,632,368
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,595,313	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	1,431	24,306
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	(11,701)	(226,466)
7. Deduct amounts received on disposals	20,587,564	70,703,353
8. Deduct amortization of premium and mortgage interest points and commitment fees	54,715	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)	395,571,456	409,628,693
12. Total valuation allowance	(674,384)	(885,520)
13. Subtotal (Line 11 plus Line 12)	394,897,072	408,743,173
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	394,897,072	408,743,173

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,591,177,301	539,836,624
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	64,197,807	805,170,655
2.2 Additional investment made after acquisition	130,562,346	340,781,464
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	7,387	271,296
5. Unrealized valuation increase/(decrease)	(39,379,858)	(5,121,296)
6. Total gain (loss) on disposals	0	864,894
7. Deduct amounts received on disposals	132,934,977	82,058,793
8. Deduct amortization of premium, depreciation and proportional amortization	128,032	354,243
9. Total foreign exchange change in book/adjusted carrying value	(378,691)	1,782,515
10. Deduct current year's other than temporary impairment recognized	4,564,523	9,995,815
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,608,558,760	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)	1,606,815,862	1,589,434,403

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,483,900,165	6,857,447,518
2. Cost of bonds and stocks acquired	227,800,746	298,389,636
3. Accrual of discount	4,974,656	13,345,911
4. Unrealized valuation increase/(decrease)	(8,829,310)	(7,919,002)
5. Total gain (loss) on disposals	(6,609,169)	(877,739)
6. Deduct consideration for bonds and stocks disposed of	329,080,852	1,641,813,551
7. Deduct amortization of premium	7,743,094	15,682,021
8. Total foreign exchange change in book/adjusted carrying value	(38,839)	314,183
9. Deduct current year's other than temporary impairment recognized	1,681,253	19,336,859
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	100,472	32,089
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,362,793,522	5,483,900,165
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	5,362,793,522	5,483,900,165

STATEMENT AS OF JUNE 30, 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)	2,412,283,995	25,085,959	48,273,664	(3,854,074)	2,412,283,995	2,385,242,216	0	2,446,326,736
2. NAIC 2 (a)	1,474,719,410	7,509,724	59,749,464	(1,598,878)	1,474,719,410	1,420,880,792	0	1,506,509,318
3. NAIC 3 (a)	132,766,369	653,383	3,756,788	1,791,179	132,766,369	131,454,143	0	128,908,586
4. NAIC 4 (a)	15,696,505		141,062	2,888,827	15,696,505	18,444,270	0	29,442,708
5. NAIC 5 (a)	665,057		4,717	(588,274)	665,057	72,066	0	669,766
6. NAIC 6 (a)	8,025,821		7,218,402	11,764	8,025,821	819,183	0	254,091
7. Total ICO	4,044,157,158	33,249,066	119,144,097	(1,349,456)	4,044,157,158	3,956,912,671	0	4,112,111,204
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	1,007,689,356	59,025,679	30,871,923	(3,224,434)	1,007,689,356	1,032,618,677	0	960,735,288
9. NAIC 2	233,363,129	9,031,417	19,641,533	5,185,401	233,363,129	227,938,414	0	260,659,372
10. NAIC 3	61,822,357	3,732,969	1,926,632	1,532,572	61,822,357	65,161,266	0	62,213,720
11. NAIC 4	21,717,877	1,863,027	2,557	(3,154,197)	21,717,877	20,424,150	0	32,279,687
12. NAIC 5	12,202,498	0	13,354	(26,343)	12,202,498	12,162,801	0	7,240,512
13. NAIC 6	2,284,806	76,050	61,224	917,415	2,284,806	3,217,047	0	1,718,465
14. Total ABS	1,339,080,023	73,729,142	52,517,223	1,230,413	1,339,080,023	1,361,522,355	0	1,324,847,042
PREFERRED STOCK								
15. NAIC 1	4,529,197	0	0	1,503	4,529,197	4,530,700	0	4,555,000
16. NAIC 2	25,232,674	0	0	(157,372)	25,232,674	25,075,302	0	25,682,737
17. NAIC 3	2,018,400	0	0	800	2,018,400	2,019,200	0	2,045,600
18. NAIC 4	2,680,307	0	0	(30,292)	2,680,307	2,650,015	0	2,586,671
19. NAIC 5	5,449,156	0	0	(313,749)	5,449,156	5,135,407	0	5,434,499
20. NAIC 6	8	0	0	0	8	8	0	8
21. Total Preferred Stock	39,909,742	0	0	(499,110)	39,909,742	39,410,632	0	40,304,515
22. Total ICO, ABS & Preferred Stock	5,423,146,923	106,978,208	171,661,320	(618,152)	5,423,146,923	5,357,845,658	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 \$ 14,573,067 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	14,573,067	xxx	14,449,273	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,894,112	0
2. Cost of short-term investments acquired	20,875,898	71,209,944
3. Accrual of discount	265,979	557,780
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	6	497
6. Deduct consideration received on disposals	19,462,928	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)	14,573,066	12,894,112
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	14,573,066	12,894,112

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

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	(21,149)
3.	Unrealized valuation increase/(decrease)	(221,168)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(599,311)
6.	Considerations received/(paid) on terminations	312,518
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)	368,870
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	368,870

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 JUNE 30, 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.....	368,871
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)	368,871
4.	Part D, Section 1, Column 6	43,302,096
5.	Part D, Section 1, Column 7	(42,933,225)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	(38,153,281)
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	(38,153,281)
10.	Part D, Section 1, Column 9	43,302,096
11.	Part D, Section 1, Column 10	(81,455,374)
12.	Total (Line 9 minus Line 10 minus Line 11)	(3)
		Potential Exposure Check
13.	Part A, Section 1, Column 21	9,533,018
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	9,533,021
16.	Total (Line 13 plus Line 14 minus Line 15)	(3)

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	11,162	22,475
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	(95)	(133,333)
6. Deduct consideration received on disposals	5,753,958	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)	65,903	1,139,109
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	65,903	1,139,109

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

SCHEDULE A - PART 2

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

[illegible]

SCHEDULE A - PART 3

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

[illegible]

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 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					
10143	Salt Lake City	UT		03/13/2020	05/04/2026	6,173,113	0	0	0	0	0	0	6,173,113	6,173,113	0	0	0
10155	Elgin	TX		12/23/2020	05/04/2026	2,030,441	0	(380)	0	0	0	(380)	2,024,062	2,024,489	0	(5,572)	(5,572)
10156	Elgin	TX		12/23/2020	05/04/2026	1,557,224	0	(423)	0	0	0	(423)	1,556,801	1,550,672	0	(6,129)	(6,129)
0199999. Mortgages closed by repayment																	
10098	Livonia & Plymouth	MI		03/22/2018		9,760,778	0	(803)	0	0	0	(803)	9,759,976	9,748,275	0	(11,701)	(11,701)
10076	Vancouver	WA		08/30/2017		65,767	0	0	0	0	0	0	65,767	65,767	0	0	0
NSRE10087	Phoenix	AZ		11/08/2017		58,231	0	0	0	0	0	0	58,231	58,231	0	0	0
10065	Renton	WA		05/05/2017		60,592	0	0	0	0	0	0	60,592	60,592	0	0	0
10081	Nottingham	MD		09/26/2017		46,792	0	0	0	0	0	0	46,792	46,792	0	0	0
10082	Bel Air	MD		09/12/2017		35,398	0	0	0	0	0	0	35,398	35,398	0	0	0
10091	El Paso	TX		11/28/2017		33,354	0	0	0	0	0	0	33,354	33,354	0	0	0
10132	Castle Rock	CO		08/23/2019		152,656	0	0	0	0	0	0	152,656	152,656	0	0	0
10116	Longmont	CO		09/14/2018		32,811	0	0	0	0	0	0	32,811	32,811	0	0	0
10083	Jupiter	FL		10/05/2017		60,958	0	0	0	0	0	0	60,958	60,958	0	0	0
10094	Clackamas	OR		01/09/2018		63,380	0	0	0	0	0	0	63,380	63,380	0	0	0
NSRE10103	Columbus	OH		04/11/2018		73,039	0	0	0	0	0	0	73,039	73,039	0	0	0
10126	Austin	TX		06/12/2019		114,452	0	0	0	0	0	0	114,452	114,452	0	0	0
						44,147	0	0	0	0	0	0	44,147	44,147	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10071	Norfolk	VA .....	.....	07/14/2017 .....	.....	41,633	0	0	0	0	0	0	41,633	41,633	0	0	0
10112	Puyallup	WA .....	.....	08/29/2018 .....	.....	226,873	0	0	0	0	0	0	226,873	226,873	0	0	0
10084	Agoura Hills	CA .....	.....	10/18/2017 .....	.....	99,976	0	0	0	0	0	0	99,976	99,976	0	0	0
10134	Baltimore	DC .....	.....	11/14/2019 .....	.....	129,346	0	0	0	0	0	0	129,346	129,346	0	0	0
10135	El Paso	TX .....	.....	11/26/2019 .....	.....	111,620	0	0	0	0	0	0	111,620	111,620	0	0	0
NSRE10137	Glenwood Springs	CO .....	.....	11/25/2019 .....	.....	30,412	0	0	0	0	0	0	30,412	30,412	0	0	0
10136	Livermore	CA .....	.....	11/21/2019 .....	.....	49,427	0	0	0	0	0	0	49,427	49,427	0	0	0
10142	Fayetteville	NC .....	.....	01/08/2020 .....	.....	71,222	0	0	0	0	0	0	71,222	71,222	0	0	0
10144	Omaha	NE .....	.....	03/12/2020 .....	.....	137,293	0	0	0	0	0	0	137,293	137,293	0	0	0
NSRE10145	Sheboygan	WI .....	.....	03/19/2020 .....	.....	30,685	0	0	0	0	0	0	30,685	30,685	0	0	0
10154	Benicia	CA .....	.....	11/06/2020 .....	.....	57,386	0	(160)	0	0	(160)	0	57,226	57,226	0	0	0
10157	Oakwood Village	OH .....	.....	12/09/2020 .....	.....	52,545	0	(872)	0	0	(872)	0	51,673	51,673	0	0	0
10163	Broomall	PA .....	.....	12/23/2020 .....	.....	35,555	0	(104)	0	0	(104)	0	35,451	35,451	0	0	0
10177	Corpus Christi	TX .....	.....	05/20/2021 .....	.....	38,859	0	0	0	0	0	0	38,859	38,859	0	0	0
10184	Hialeah	FL .....	.....	08/31/2021 .....	.....	29,093	0	0	0	0	0	0	29,093	29,093	0	0	0
10187	Halethorpe	MD .....	.....	10/08/2021 .....	.....	87,375	0	0	0	0	0	0	87,375	87,375	0	0	0
10188	Cupertino	CA .....	.....	10/19/2021 .....	.....	129,016	0	0	0	0	0	0	129,016	129,016	0	0	0
NSRE10210	Omaha	NE .....	.....	05/04/2022 .....	.....	127,847	0	0	0	0	0	0	127,847	127,847	0	0	0
10214 .....	.....	US .....	.....	05/27/2022 .....	.....	65,799	0	0	0	0	0	0	65,799	65,799	0	0	0
10223	Vancouver	WA .....	.....	04/13/2023 .....	.....	23,934	0	0	0	0	0	0	23,934	23,934	0	0	0
10227	San Antonio	TX .....	.....	06/09/2023 .....	.....	30,095	0	0	0	0	0	0	30,095	30,095	0	0	0
NSRE10236	San Antonio	TX .....	.....	09/26/2023 .....	.....	25,714	0	0	0	0	0	0	25,714	25,714	0	0	0
10263	Chicago	IL .....	.....	12/13/2019 .....	.....	17,861	0	0	0	0	0	0	17,861	17,861	0	0	0
0299999. Mortgages with partial repayments						2,491,140	0	(1,135)	0	0	(1,135)	0	2,490,005	2,490,005	0	0	0
0599999 - Totals						12,251,919	0	(1,938)	0	0	(1,938)	0	12,249,981	12,238,280	0	(11,701)	(11,701)

STATEMENT AS OF JUNE 30, 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	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
631918-10-9	NNY A-I .....	.....	US.....	Nassau Life Insurance Company ABS A-I LL	 2.B	...09/01/2023 ...	.....	.....0	9,600,360	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	25,233,174	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	34,833,534	0	0	XXX
000000-00-0	STAGE 1 GROWTH FUND - SERIES G .....	.....	MA.....	STAGE 1 GROWTH FUND - SERIES G .....	.....	...02/10/2015 ...	.....	.....0	211,773	0	0	75.000
000000-00-0	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP .....	.....	DE.....	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V .....	.....	...12/29/2021 ...	.....	.....9,491,180	75,873	0	1,111,656	4.750
000000-00-0	Fortress Lending Fund IV LP .....	.....	DE.....	Fortress Investment Group .....	.....	...03/21/2024 ...	.....	.....0	2,750,000	0	10,804,935	4.850
000000-00-0	Soryn IP Fund II LP .....	.....	DE.....	Soryn IP Capital .....	.....	...06/06/2025 ...	.....	.....0	312,980	0	3,702,517	7.460
000000-00-0	Lightyear Fund VI LP .....	.....	DE.....	Lightyear Capital .....	.....	...05/27/2026 ...	.....	.....1,504,392	0	0	8,495,870	0.570
000000-00-0	JLL Partners IX LP .....	.....	DE.....	JLL Partners .....	.....	...06/09/2026 ...	.....	.....109,613	1,357,072	0	8,533,315	0.720
000000-00-0	Post Road Special Opportunity Fund III LP .....	.....	DE.....	Post Road SOF GP III LLC .....	.....	...03/03/2025 ...	.....	.....0	226,493	0	0	1.750
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								11,105,185	4,934,191	0	32,648,293	XXX
000000-00-0	NASSAU PRIVATE CREDIT ONSHORE FUND LP .....	.....	DE.....	NASSAU PRIVATE CREDIT ONSHORE FUND LP .....	.....	...07/01/2019 ...	.....	.....0	613,729	0	12,104,466	20.000
000000-00-0	NPC Credit Opportunities Onshore Fund LP .....	.....	DE.....	NPC Credit Opportunities Fund GP .....	.....	...02/29/2024 ...	.....	.....0	(3,409,642)	0	8,857,435	24.890
000000-00-0	Nassau CFO 2026 SPV .....	.....	DE.....	Nassau Financial Group .....	.....	...01/01/2026 ...	.....	.....0	4,921,340	0	0	22.290
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								0	2,125,427	0	20,961,901	XXX
000000-00-0	NCA REALTY FUND I LP .....	.....	DE.....	NCA Realty Partners .....	.....	...12/14/2021 ...	.....	.....0	40,000	0	3,569,748	40.000
000000-00-0	NCA Realty Fund II LP .....	.....	DE.....	NCA Realty Investors .....	.....	...08/20/2024 ...	.....	.....0	693,036	0	7,543,493	50.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	733,036	0	11,113,241	XXX
878091-B6-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER .....	.....	NY.....	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	 1.D FE	...05/04/2020 ...	.....	.....7,971,318	0	0	0	0.000
2799999. Surplus notes - unaffiliated								7,971,318	0	0	0	XXX
BCC33D-NZ-0	NGCE I SUB - CDO .....	.....	IRL.....	NGCE I SUB - CDO .....	.....	...12/22/2021 ...	.....	.....2,667,321	0	0	0	0.000
34959*-AE-0	FLF RNF I - Sub Note - ABS .....	.....	US.....	FLF RNF I - Sub Note - ABS .....	.....	...07/28/2025 ...	.....	.....3,486,700	0	0	0	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								6,154,021	0	0	0	XXX
000000-00-0	Audax Mezzanine Business V, LP .....	.....	US.....	Audax Mezzanine Business V, LP .....	.....	...06/01/2022 ...	.....	.....0	85,563	0	423,501	0.540
000000-00-0	Balance Point Capital Partners VI .....	.....	DE.....	Balance Point Capital Partners .....	.....	...08/23/2024 ...	.....	.....0	676,904	0	9,987,270	3.390
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated								0	762,467	0	10,410,771	XXX
7899999. Total - unaffiliated								25,230,524	5,696,658	0	43,059,064	XXX
7999999. Total - affiliated								0	37,691,997	0	32,075,142	XXX
8099999 - Totals								25,230,524	43,388,655	0	75,134,206	XXX

STATEMENT AS OF JUNE 30, 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	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
631916-10-3	NASSAU LIFE INSURANCE COMPANY ABS B-I LLC ..	.....	.....US.....	Nassau Life Insurance Company ABS B-I LL	01/08/2024	06/26/2026	...30,000,000	0	0	0	0	0	0	...30,000,000	...30,000,000	0	0	0	0
631918-10-9	NNY A-I .....	.....	.....US.....	Nassau Life Insurance Company ABS A-I LL	09/01/2023	06/10/2026	...20,763,134	0	0	0	0	0	0	...18,140,859	...18,140,859	0	0	0	...3,159,141
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated							50,763,134	0	0	0	0	0	0	48,140,859	48,140,859	0	0	0	3,159,141
000000-00-0	VSS COMMUNICATIONS PARTNERS IV .....	.....	.....NY.....	VSS COMMUNICATIONS PARTNERS IV	03/31/2006	06/09/2026	...7,108	0	0	0	0	0	0	...7,108	...7,108	0	0	0	0
000000-00-0	FENWAY CAPITAL PARTNERS FUND III .....	.....	.....NY.....	FENWAY CAPITAL PARTNERS FUND III	12/14/2007	06/01/2026	...119,697	0	0	0	0	0	0	...119,697	...119,697	0	0	0	0
000000-00-0	Fortress Lending Fund IV LP .....	.....	.....DE.....	Fortress Investment Group	03/21/2024	04/22/2026	...228,315	0	0	0	0	0	0	...228,315	...228,315	0	0	0	0
000000-00-0	Post Road Special Opportunity Fund III LP ..	.....	.....DE.....	Post Road SOF GP III LLC	03/03/2025	06/01/2026	...3,707,271	(261,724)	0	0	0	(261,724)	0	...4,406,150	...4,406,150	0	0	0	...1,053,067
000000-00-0	Soryn IP Fund II LP .....	.....	.....DE.....	Soryn IP Capital	06/06/2025	06/24/2026	...118,098	0	0	0	0	0	0	...118,098	...118,098	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							4,180,489	(261,724)	0	0	0	(261,724)	0	4,879,368	4,879,368	0	0	0	1,053,067
000000-00-0	NASSAU PRIVATE CREDIT ONSHORE FUND LP .....	.....	.....DE.....	NASSAU PRIVATE CREDIT ONSHORE FUND LP ..	07/01/2019	06/09/2026	...1,506,607	0	0	0	0	0	0	...1,506,607	...1,506,607	0	0	0	0
000000-00-0	BALANCE POINT LLC .....	.....	.....DE.....	Balance Point LLC	10/14/2021	06/10/2026	...33,743	0	0	0	0	0	0	...33,743	...33,743	0	0	0	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							1,540,350	0	0	0	0	0	0	1,540,350	1,540,350	0	0	0	0
05682W-AC-7	BCCLO 2018-2 SN - CDO .....	.....	.....US.....	BCCLO 2018-2 SN - CDO	12/20/2021	04/20/2026	...15,330	0	0	0	0	0	0	...15,330	...15,330	0	0	0	0
63166E-AA-5	NGCE III SUB - CDO .....	.....	.....GBR.....	NGCE III SUB - CDO	07/19/2023	04/15/2026	...151,629	0	0	0	0	0	0	...151,629	...151,629	0	0	0	0
BCC33D-NZ-0	NGCE I SUB - CDO .....	.....	.....IRL.....	NGCE I SUB - CDO	12/22/2021	06/15/2026	...0	0	0	0	0	0	0	...222,832	...222,832	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							166,958	0	0	0	0	0	0	389,790	389,790	0	0	0	0
000000-00-0	Audax Mezzanine Business V, LP .....	.....	.....US.....	Audax Mezzanine Business V, LP	06/01/2022	05/06/2026	...22,924	0	0	0	0	0	0	...22,924	...22,924	0	0	0	0
000000-00-0	Balance Point Capital Partners VI .....	.....	.....DE.....	Balance Point Capital Partners	08/23/2024	06/01/2026	...34,803	0	0	0	0	0	0	...34,803	...34,803	0	0	0	0
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							57,727	0	0	0	0	0	0	57,727	57,727	0	0	0	0
61034L-AC-9	MCMLL VI SN - CDO .....	.....	.....CYM.....	MCMLL VI SN - CDO	02/01/2018	04/15/2026	...7,672	0	0	0	0	0	0	...7,672	...7,672	0	0	0	0
67573M-AC-1	OCT43 43 SUB - CDO .....	.....	.....CYM.....	OCT43 43 SUB - CDO	08/02/2019	04/16/2026	...0	0	0	0	0	0	0	...52,209	...52,209	0	0	0	0
94950Q-AC-9	WELF 2019-1 SUB - CDO .....	.....	.....CT.....	WELF 2019-1 SUB - CDO	11/01/2021	04/20/2026	...9,194	0	0	0	0	0	0	...9,194	...9,194	0	0	0	0
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							16,866	0	0	0	0	0	0	69,074	69,074	0	0	0	0
14040*-AB-9	CAPITAL POWER LP 5.61 06-2026 .....	.....	.....CAN.....	CAPITAL POWER LP 5.61 06-2026	06/15/2011	06/15/2026	...5,000,000	0	0	0	0	0	0	...5,000,000	...5,000,000	0	0	0	...140,250
6799999. Any other class of assets - unaffiliated							5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	140,250
7899999. Total - unaffiliated							9,422,040	(261,724)	0	0	0	(261,724)	0	10,395,960	10,395,960	0	0	0	1,193,317
7999999. Total - affiliated							52,303,484	0	0	0	0	0	0	49,681,209	49,681,209	0	0	0	3,159,141
8099999 - Totals							61,725,524	(261,724)	0	0	0	(261,724)	0	60,077,169	60,077,169	0	0	0	4,352,458

STATEMENT AS OF JUNE 30, 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
05074*-AA-8	Audax MZ V Rated Feeder - 8% Note	06/26/2026	Direct .....	.....	.....506,366	506,366	0	2.A PL
29273R-BL-2	ENERGY TRANSFER LP	06/26/2026	MORGAN STANLEY CO .....	.....	.....4,987,290	5,500,000	59,919	2.B FE
30303M-AH-5	META PLATFORMS INC	04/30/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....1,994,400	2,000,000	0	1.D FE
71902E-20-8	NASSAU COMPANIES OF NEW YORK	06/12/2026	PERSHING LLC .....	.....	.....653,383	832,500	0	3.A FE
927804-GY-4	VIRGINIA ELECTRIC AND POWER CO	06/26/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....9,927,900	10,000,000	185,250	2.A FE
983197-AA-2	WYNNTGN FUNDING TRUST II	06/26/2026	Bank of America Securities .....	.....	.....7,072,660	7,000,000	156,099	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					25,141,999	25,838,866	401,268	XXX
006346-AX-8	ADMSO 231 B - ABS/RMBS	04/06/2026	BAIRD (ROBERT W.) & CO. INC. ....	.....	.....384,023	375,000	2,019	2.C FE
02380K-AA-9	AAL B - ABS	04/27/2026	Unknown .....	.....	.....400,000	400,000	0	2.C FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					784,023	775,000	2,019	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					25,926,022	26,613,866	403,287	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					25,926,022	26,613,866	403,287	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					25,926,022	26,613,866	403,287	XXX
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	06/01/2026	Direct .....	.....	.....18,502	18,502	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					18,502	18,502	0	XXX
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS	06/01/2026	Direct .....	.....	.....42,252	42,252	0	1.A
3136AY-VZ-0	FNR 2017-90 ZD - CMO/RMBS	06/01/2026	Direct .....	.....	.....5,313	5,313	0	1.A
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS	06/01/2026	Direct .....	.....	.....28,362	28,362	0	1.A
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	06/01/2026	Direct .....	.....	.....3,334	3,334	0	1.A
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	06/01/2026	Direct .....	.....	.....54,204	54,204	0	1.A
3137BX-NA-0	FHR 4675 EZ - CMO/RMBS	06/01/2026	Direct .....	.....	.....31,207	31,207	0	1.A
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	06/01/2026	Direct .....	.....	.....17,114	17,114	0	1.A
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	06/01/2026	Direct .....	.....	.....13,032	13,032	0	1.A
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	06/01/2026	Direct .....	.....	.....8,183	8,183	0	1.A
3137FG-3P-8	FHR 4801 ZN - CMO/RMBS	06/01/2026	Direct .....	.....	.....3,175	3,175	0	1.A
31418F-TS-6	FN MA5971 - RMBS	05/19/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....379,723	392,099	1,035	1.A
31418F-WP-8	FN MA6053 - RMBS	05/19/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....385,981	398,561	1,052	1.A
31418F-XH-5	FN MA6079 - RMBS	05/15/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....390,375	400,000	944	1.A
3142J6-D9-1	FH RQ0127 - RMBS	05/15/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....390,375	400,000	944	1.A
3142J6-DY-6	FH RQ0118 - RMBS	05/15/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....388,640	398,223	940	1.A
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS	06/01/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....64,240	64,240	0	1.A
35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS	06/01/2026	CITIGROUP GLOBAL MARKETS INC .....	.....	.....31,835	31,835	0	1.A
35563P-CM-9	SCRT 2017-4 MT - CMO/RMBS	06/01/2026	Direct .....	.....	.....734	734	0	1.A
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	06/01/2026	Direct .....	.....	.....1,976	1,976	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)					2,240,055	2,293,843	4,916	XXX
10570X-AG-1	BRAVO 26NQM4 A3 - RMBS	04/10/2026	Bank of America Securities .....	.....	.....399,998	400,000	2,758	1.E FE
10638C-AA-0	BABS 2021-RM1 A - CMBS/RMBS	04/25/2026	Direct .....	.....	.....10,515	10,515	0	1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS	04/25/2026	Direct .....	.....	.....4,230	4,230	0	1.A FE
12570S-AG-8	CLIP 26NQM1 A3 - RMBS	04/22/2026	NOMURA SECURITIES/FIXED INCOME .....	.....	.....249,998	250,000	1,143	1.F FE
16190A-AD-5	CHASE 264 A3A - RMBS	04/07/2026	JP MORGAN SECS INC., - FIXED INCOME .....	.....	.....368,438	375,000	1,510	1.A FE
28225L-AA-1	EFMT-26RM2-A1A - ABS	05/14/2026	NOMURA SECURITIES/FIXED INCOME .....	.....	.....379,486	400,000	0	1.A FE
36275T-AE-8	GSMB5 26PJ1 A5 - RMBS	04/15/2026	JP MORGAN SECS INC., - FIXED INCOME .....	.....	.....363,888	366,349	763	1.A FE
362982-AS-9	GSMB5 26PJ7 A17 - RMBS	05/13/2026	GOLDMAN .....	.....	.....375,965	400,000	1,556	1.A FE
46664A-AF-4	JPMMT 26NQM2 A2 - RMBS	04/21/2026	JP MORGAN SECS INC., - FIXED INCOME .....	.....	.....399,993	400,000	1,808	1.D FE
614916-AB-0	MOOST 26RM2 A1A - ABS	05/22/2026	PERSHING LLC .....	.....	.....385,296	400,000	0	1.A FE
61780Q-AG-5	MSRM 26NQM4 A3 - RMBS	05/25/2026	MORGAN STANLEY CO .....	.....	.....399,998	400,000	1,789	1.G FE
617954-AF-9	MSRM 26NEW1 A2 - RMBS	05/25/2026	MORGAN STANLEY CO .....	.....	.....399,995	400,000	1,439	1.C FE
68279M-AC-6	OLIT 26HB2 M2 - ABS	05/21/2026	BARCLAYS CAPITAL INC FIXED INC .....	.....	.....366,546	400,000	0	1.G FE
69383Y-AE-7	PRKCM 26AFC2 A1 - RMBS	04/07/2026	JP MORGAN SECS INC., - FIXED INCOME .....	.....	.....399,994	400,000	2,505	1.A FE
69384F-AC-1	PRPM 26RCF3 A3 - RMBS	05/19/2026	NOMURA SECURITIES/FIXED INCOME .....	.....	.....390,342	400,000	2,917	1.D Z
729912-AB-1	PMTLT 26CNF4 A2 - RMBS	04/17/2026	NOMURA SECURITIES/FIXED INCOME .....	.....	.....395,563	400,000	1,222	1.A FE
75408V-AR-2	RATE 26J1 A16 - RMBS	05/19/2026	Bank of America Securities .....	.....	.....232,350	250,000	660	1.A FE

STATEMENT AS OF JUNE 30, 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
81750T-AJ-7	SEMT 265 A8 - CMO/RMBS	04/13/2026	Bank of America Securities		381,173	400,000	1,111	1.A FE
81750V-AJ-2	SEMT 266 A8 - RMBS	05/06/2026	WELLS FARGO SECURITIES		381,018	400,000	1,556	1.A FE
84863C-AA-1	SPLTO 261 A1 - RMBS	05/15/2026	BARCLAYS CAPITAL INC FIXED INC		395,618	400,000	3,003	1.G FE
89181J-AQ-5	TPMT 231 B3 - RMBS	05/05/2026	WELLS FARGO SECURITIES		405,252	550,000	592	2.B Z
95758B-AR-0	WAL 2022-CL4 M2 - RMBS	05/12/2026	JPMorgan		450,312	435,347	1,237	Z
1059999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				7,535,968	7,841,440	27,568	XXX
00112H-AG-2	ACREC 2025-FL3 C - CMBS	04/07/2026	Bank of America Securities		250,547	250,000	871	1.G FE
05494W-AL-5	BDS 26FL17 C - CMBS	04/24/2026	Unknown		400,000	400,000	0	1.G FE
055292-AE-6	BBCMS 2026-5C41 D - CMBS	04/30/2026	Unknown		346,527	400,000	1,000	2.B Z
05557K-AE-1	BAMLL 26HRHB C - CMBS	04/29/2026	Unknown		400,000	400,000	1,269	1.G FE
05595B-AA-3	BOSTN 26LYRK A - CMBS	04/17/2026	Unknown		400,000	400,000	232	1.A FE
05595D-AE-1	BX 26PNDIA C - CMBS	05/01/2026	MORGAN STANLEY CO		400,000	400,000	0	1.G FE
05620H-AA-9	BX 26LP3 A - CMBS	04/07/2026	CITIGROUP GLOBAL MARKETS INC.		400,000	400,000	0	1.A FE
21874B-AH-7	CAFL 261 D - CMBS	06/18/2026	GOLDMAN		391,391	400,000	3,966	2.B FE
23347L-AE-7	D2 26FL1 B - CMBS	04/16/2026	Unknown		400,000	400,000	0	1.D FE
26916M-AE-9	ESTN 26TOWN C - CMBS	05/01/2026	GOLDMAN		400,000	400,000	726	1.G FE
30272O-AE-7	FS 26PALM C - CMBS	06/30/2026	CITIGROUP GLOBAL MARKETS INC.		400,000	400,000	0	1.D Z
40408X-AC-5	HAVN 25MOB B - CMBS	05/13/2026	MORGAN STANLEY CO		398,625	400,000	1,951	1.D FE
50245X-AE-7	LV 2024-SHOW C - CMBS	04/15/2026	GOLDMAN		101,000	100,000	262	1.G FE
624944-AE-4	MTN 26LPFX C - CMBS	04/21/2026	Unknown		2,500,000	2,500,000	4,798	1.G FE
624944-AJ-3	MTN 26LPFX E - CMBS	04/21/2026	Unknown		400,000	400,000	875	2.C FE
63874N-AL-4	NCMS 2018-SOX E - CMBS	06/26/2026	Bank of America Securities		240,234	250,000	959	2.C FE
63874U-AJ-3	NCMS 1910K D - CMBS	04/09/2026	JP MORGAN SECS INC. - FIXED INCOME		95,000	100,000	103	2.B FE
78489C-AE-9	SWCH 25DATA E - CMBS	05/20/2026	CITIGROUP GLOBAL MARKETS INC.		395,250	400,000	464	2.C FE
82510Y-AA-4	SHOPS 26CSTL A - CMBS	04/24/2026	Unknown		400,000	400,000	608	1.A FE
89148W-AE-5	TORY 26HGT5 C - CMBS	04/08/2026	JP MORGAN SECS INC. - FIXED INCOME		318,805	325,000	380	1.G FE
92263D-AG-5	VCC 262 M2 - CMBS	05/07/2026	BARCLAYS CAPITAL INC FIXED INC		399,909	400,000	2,884	1.G FE
1079999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				9,437,288	9,525,000	21,347	XXX
10805Y-BJ-9	BRDGS 1RR CRR - CDO	06/30/2026	MJFG Securities		2,000,000	2,000,000	0	1.D Z
60688H-AC-9	MMCFND XVIII B - CDO	05/08/2026	RBC CAPITAL MARKETS		361,000	400,000	2,286	1.B FE
631908-AA-8	CFOZ 2022 C - CDO	05/15/2026	Direct		127,425	127,425	0	3.A FE
693975-AW-4	PPMC 6RR C1R - CDO	04/10/2026	SUMITOMO MITSUI BANK		9,800,000	9,800,000	0	1.D Z
87330Y-AB-9	TBRNA IV A1 - CDO	06/04/2026	RBC CAPITAL MARKETS		414,854	454,635	1,679	2.B FE
897921-AA-0	TFINS 263 A1 - CDO	06/25/2026	Bank of America Securities		400,000	400,000	0	1.A FE
972923-AM-8	WINDL 1R CR - CDO	04/01/2026	Natixis SA, New York Branch		3,500,000	3,500,000	0	1.F FE
97317A-AN-1	WINDR 241R CR - CDO	04/24/2026	RBC CAPITAL MARKETS		6,000,000	6,000,000	0	1.E FE
1099999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				22,603,280	22,682,060	3,965	XXX
05494T-AC-2	BHG 261CON C - ABS	04/22/2026	GOLDMAN		399,979	400,000	0	1.G FE
12815C-AA-1	ASCENT 1 A1 - ABS	06/23/2026	Direct		1,021,530	1,021,530	0	Z
12815C-AB-9	ASCENT 1 A2 - ABS	06/23/2026	Direct		185,733	185,733	0	Z
12815C-AC-7	Ascent CL B 5.20% 12/31/55 - ABS	05/27/2026	Direct		50,311	50,311	0	1.D Z
12815C-AC-7	ASCENT 1 B - ABS	06/23/2026	Direct		111,457	111,457	0	Z
63943M-AB-5	NAVEL 26A B - ABS	04/20/2026	Unknown		399,893	400,000	0	1.C FE
90920E-AA-5	UNSN 2026-2 A - RMBS	06/24/2026	BARCLAYS CAPITAL INC FIXED INC		377,428	400,000	0	1.G FE
91683A-AD-2	UPST 262 C - ABS	04/17/2026	GOLDMAN		399,913	400,000	0	2.C FE
1119999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				2,946,243	2,969,030	0	XXX
63001@-AA-3	NPC DIF SR CL AAA - ABS	05/15/2026	Direct		1,031,581	1,031,581	0	1.A
1129999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)				1,031,581	1,031,581	0	XXX
05763#-AA-0	BPCP VI A	06/01/2026	BEGINNING BALANCE		541,523	541,523	0	2.B Z
05763#-AB-8	BPCP VI B	06/08/2026	BEGINNING BALANCE		97,836	97,836	0	3.B Z
05763#-AC-6	BPCP VI C	06/01/2026	BEGINNING BALANCE		54,152	54,152	0	4.B PL
1319999999	Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)				693,512	693,512	0	XXX
63001@-AH-8	NPC DIF SR CL NR - ABS	05/15/2026	Direct		76,050	76,050	0	6. *
1349999999	Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (affiliated)				76,050	76,050	0	XXX

STATEMENT AS OF JUNE 30, 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
00166N-AA-7	ALTDE 251 A - ABS	...04/08/2026	JPMORGAN VPR FTP .....	.....	.....466,601	462,841	1,821	1.F FE
00255J-AC-4	AASET 241B B - ABS	...04/16/2026	SG AMERICAS SECURITIES, LLC .....	.....	.....461,388	454,547	88	2.B FE
27888V-AB-7	ECAL-261-B - ABS	...05/14/2026	GOLDMAN .....	.....	.....399,993	400,000	0	2.A FE
30345K-AB-2	MRE 261 B - ABS	...05/21/2026	Unknown .....	.....	.....399,992	400,000	0	2.B Z
31953*-AR-3	BNSF RAILWAY CO.	...05/15/2026	Direct .....	.....	.....1,827	1,827	0	1.B
831005-AA-1	SLAM 261 A - ABS	...05/01/2026	CITIGROUP GLOBAL MARKETS INC. ....	.....	.....399,991	400,000	0	1.E FE
97064G-AB-9	WESTF 2021-A B - ABS	...04/15/2026	Bank of America Securities .....	.....	.....315,803	319,396	48	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					2,445,596	2,438,611	1,956	XXX
138011-AA-9	CANON MUSIC ISSUER TRUST - ABS	...04/23/2026	ACADEMY SECURITIES, INC. ....	.....	.....999,961	1,000,000	0	1.F FE
34959*-AA-8	FLF RNF I - Class A - ABS	...06/25/2026	Direct .....	.....	.....11,344,585	11,344,585	0	1.F PL
34959*-AB-6	FLF RNF I - Class B - ABS	...06/25/2026	Direct .....	.....	.....4,111,773	4,111,773	0	2.A PL
34959*-AC-4	FLF RNF I - Class C - ABS	...06/25/2026	Direct .....	.....	.....3,252,257	3,252,257	0	3.A PL
34959*-AD-2	FLF RNF I - Class D - ABS	...06/25/2026	Direct .....	.....	.....1,808,875	1,808,875	0	4.A PL
56378H-AB-6	TOWR 261 B - ABS	...04/23/2026	Unknown .....	.....	.....400,000	400,000	0	2.B Z
75101H-AD-8	Raisa Funding I, LLC Class B - ABS	...05/15/2026	Not Provided .....	.....	.....28,239	28,239	0	2.B Z
75101H-AE-6	Raisa Funding I, LLC Class C - ABS	...06/15/2026	Not Provided .....	.....	.....255,451	255,451	0	2.B Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					22,201,141	22,201,180	0	XXX
01627A-AF-5	ADCLLC-261-A21 - ABS	...06/26/2026	MORGAN STANLEY CO .....	.....	.....2,499,927	2,500,000	0	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,499,927	2,500,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					72,621,511	73,163,178	59,753	XXX
1899999999. Total - asset-backed securities (affiliated)					1,107,631	1,107,631	0	XXX
1909999997. Total - asset-backed securities - Part 3					73,729,142	74,270,809	59,753	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					73,729,142	74,270,809	59,753	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					99,655,164	100,884,675	463,040	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
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					99,655,164	XXX	463,040	XXX

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
.08887@-AA-7	US GOVERNMENT - BUREAU OF INDIAN AFFAIRS	06/15/2026	Paydown .....	.....	25,593	25,593	25,594	25,594	0	(1)	0	(1)	0	25,593	0	0	0	424	12/15/2032	1.A
.15722@-AA-1	CGA HUNTSVILLE VA CLINIC LEASE-BACKED PA	06/10/2026	Paydown .....	.....	80,101	80,101	80,101	80,101	0	0	0	0	0	80,101	0	0	0	1,482	05/10/2035	1.A
.22267@-A*-5	COURT STREET ASSOCIATES, LP 3.20 04-2030	06/15/2026	Paydown .....	.....	315,263	315,263	315,262	315,263	0	0	0	0	0	315,263	0	0	0	4,205	04/15/2030	1.A
.23317*-AA-8	DULLES DISCOVERY IV 3.721 JUL-2029	06/15/2026	Paydown .....	.....	38,407	38,407	38,407	38,407	0	0	0	0	0	38,407	0	0	0	596	07/15/2029	1.A
.23317*-AC-4	Dulles Discovery IV	06/05/2026	Paydown .....	.....	34,782	34,782	34,782	34,782	0	0	0	0	0	34,782	0	0	0	515	09/05/2033	1.A
.26923*-AA-7	National Oceanic & Atmospheric Admin.	06/15/2026	Paydown .....	.....	56,647	56,647	56,647	56,647	0	0	0	0	0	56,647	0	0	0	994	11/15/2030	1.B PL
.30286@-AA-8	GSA-FBI	06/15/2026	Paydown .....	.....	68,355	68,355	68,355	68,355	0	0	0	0	0	68,355	0	0	0	1,018	07/15/2037	1.A
.31307*-AA-9	USCG CORPUS CHRISTI	06/15/2026	Paydown .....	.....	35,849	35,850	35,850	35,850	0	0	0	0	0	35,849	0	0	0	678	02/15/2035	1.A
.31307*-AC-5	USCG CORPUS CHRISTI	06/15/2026	Paydown .....	.....	20,515	20,515	20,515	20,515	0	0	0	0	0	20,515	0	0	0	388	06/15/2037	1.A
.31351*-AA-4	US GOVT. LEASE FINANCE TRUST 2006-18	06/15/2026	Paydown .....	.....	161,321	161,321	161,321	161,321	0	0	0	0	0	161,321	0	0	0	4,120	10/15/2026	1.A
.36235*-AA-9	GSA CANTON	06/15/2026	Paydown .....	.....	75,127	75,127	75,127	75,127	0	0	0	0	0	75,127	0	0	0	1,550	06/15/2030	1.A
.36244*-AA-4	GSA SAVANNAH	06/10/2026	Paydown .....	.....	108,235	108,235	108,235	108,235	0	0	0	0	0	108,235	0	0	0	1,535	07/10/2033	1.A
.73020@-AA-9	CTL-2008-4 Pacific NW Nat'l Lab	06/15/2026	Paydown .....	.....	72,816	72,817	72,817	72,817	0	(1)	(1)	(1)	0	72,816	0	0	0	1,974	11/15/2034	1.D FE
.75086*-AA-3	RAINIER GSA 2015	06/15/2026	Paydown .....	.....	99,159	99,159	99,159	99,159	0	0	0	0	0	99,159	0	0	0	2,179	06/15/2036	2.C
.82817*-AA-9	NATIONAL OCEANIC & ATMOSPHERIC ADMIN. II	06/05/2026	Paydown .....	.....	69,758	69,758	69,758	69,758	0	0	0	0	0	69,758	0	0	0	1,108	01/05/2029	1.A
.91847*-AA-0	GSA OHIO VA	06/15/2026	Paydown .....	.....	82,003	82,003	82,003	82,003	0	0	0	0	0	82,003	0	0	0	1,617	12/15/2030	1.A
.91852*-AB-0	VA-COLORADO SPRINGS SR LEASE FINANCE TRU	06/15/2026	Paydown .....	.....	98,580	98,580	98,580	98,580	0	0	0	0	0	98,580	0	0	0	1,578	07/15/2034	1.A
.96928*-DC-8	GSA - LAS VEGAS, NV	06/15/2026	Paydown .....	.....	137,268	137,268	138,751	137,758	0	(489)	0	(489)	0	137,268	0	0	0	3,045	09/15/2031	1.A
0019999999 Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,579,779	1,579,780	1,581,263	1,580,270	0	(491)	0	(491)	0	1,579,779	0	0	0	29,005	XXX	XXX
.08520@-AD-6	BERMUDA, GOVERNMENT OF (GOVERNMENT)	05/26/2026	HSBC SECURITIES INC. ....	.....	1,194,540	1,200,000	1,199,832	1,200,054	0	(36)	0	(36)	0	1,200,018	0	(5,478)	(5,478)	37,418	01/25/2027	1.E FE
0039999999 Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,194,540	1,200,000	1,199,832	1,200,054	0	(36)	0	(36)	0	1,200,018	0	(5,478)	(5,478)	37,418	XXX	XXX
.64966H-TX-8	NEW YORK CITY	05/06/2026	Call @ 94.40 .....	.....	410,649	397,761	497,524	456,374	0	(1,519)	0	(1,519)	0	454,855	0	(44,206)	(44,206)	10,580	12/01/2036	1.C FE
.68607L-YQ-5	OREGON ST	06/01/2026	Paydown .....	.....	27,507	27,507	29,032	27,700	0	(193)	0	(193)	0	27,507	0	0	0	810	06/01/2027	1.B FE
0049999999 Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					438,156	425,268	526,556	484,074	0	(1,712)	0	(1,712)	0	482,362	0	(44,206)	(44,206)	11,391	XXX	XXX
.186103-GC-5	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH R	06/22/2026	Various .....	.....	2,141,449	2,055,000	2,055,000	2,055,000	0	0	0	0	0	2,055,000	0	86,449	86,449	72,417	11/15/2033	1.G FE
.18640@-FU-3	CLEVELAND OHIO ST UNIV GEN ROPT	06/17/2026	Call @ 100.00 .....	.....	15,001	15,001	15,001	15,001	0	0	0	0	0	15,001	0	0	0	332	04/01/2042	1.F Z
.271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV	05/06/2026	Various .....	.....	1,351,727	1,300,000	1,732,497	1,609,231	0	(5,614)	0	(5,614)	0	1,603,617	0	(275,764)	(275,764)	56,752	06/01/2040	1.A FE
.378294-DM-1	GLENDALE ARIZ MUN PPTY CORP EXCISE TAX R	06/02/2026	Call @ 100.00 .....	.....	15,000	15,000	18,068	16,619	0	(92)	0	(92)	0	16,527	0	(1,527)	(1,527)	462	07/01/2033	1.C FE
.38122N-B7-6	GOLDEN ST TOB SECURITIZATION CORP CALIF	05/04/2026	Call @ 100.00 .....	.....	165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	352	06/01/2046	1.D FE
.47659*-AA-9	JOPSHQ INVESTORS, LLC 3.60 09-2052	06/15/2026	Paydown .....	.....	25,758	25,758	25,988	25,963	0	(205)	0	(205)	0	25,758	0	0	0	387	09/15/2052	1.E
.48503T-AA-5	MO 5.242 12/10/32	06/10/2026	Paydown .....	.....	143,467	143,467	143,467	143,467	0	0	0	0	0	143,467	0	0	0	3,135	12/10/2032	1.A
.49602*-AA-7	County of Kings (Hanford, CA) CTL Cert 4	06/15/2026	Paydown .....	.....	28,894	28,894	29,154	29,122	0	(228)	0	(228)	0	28,894	0	0	0	543	05/15/2048	1.F
.54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	06/04/2026	Call @ 100.00 .....	.....	380,000	380,000	521,090	460,037	0	(5,351)	0	(5,351)	0	454,686	0	(74,686)	(74,686)	14,227	08/01/2033	1.B FE
.592041-WJ-2	THE HEALTH AND EDUCATIONAL FACILITIES BO	04/29/2026	Call @ 100.00 .....	.....	800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	26,510	07/01/2026	1.F FE
.59334P-CZ-8	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA	06/22/2026	Call @ 100.00 .....	.....	125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,459	07/01/2032	1.C FE
.607120-EZ-1	MOBILE ALA ARPT AUTH ARPT REV	05/09/2026	Paydown .....	.....	71,329	71,329	71,329	71,326	0	2	0	2	0	71,329	0	0	0	679	11/09/2032	1.F
JP MORGAN SECS INC., - FIXED																				
.641494-DM-8	NEVADA SYS HIGHER ED CTF5 PARTN	05/26/2026	INCOME .....	.....	249,830	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(170)	(170)	7,896	07/01/2026	1.D FE
.641494-DN-6	NEVADA SYS HIGHER ED CTF5 PARTN	05/26/2026	PERSHING LLC .....	.....	397,400	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(2,600)	(2,600)	12,997	07/01/2027	1.D FE
.64972H-RB-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	06/16/2026	Call @ 100.00 .....	.....	280,000	280,000	382,091	351,456	0	(1,912)	0	(1,912)	0	349,543	0	(69,543)	(69,543)	9,559	07/15/2040	1.C FE
.649902-T2-9	DORMITORY AUTHORITY OF THE STATE OF NEW	03/18/2026	Paydown .....	.....	0	98,463	99,081	98,664	0	(98,664)	0	(98,664)	0	0	0	0	0	64,944	03/15/2030	1.B FE
.649902-T3-7	DORMITORY AUTHORITY OF THE STATE OF NEW	03/17/2026	Call @ 100.00 .....	.....	954,564	954,564	961,819	959,162	0	(45)	0	(45)	0	959,117	0	(4,553)	(4,553)	59,783	03/15/2040	1.B FE
.677555-X2-5	OHIO ST ECONOMIC DEV REV	06/16/2026	Call @ 100.00 .....	.....	1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	43,676	12/01/2033	1.B FE
.78513*-AA-0	South Sioux City	06/30/2026	Direct .....	.....	30,474	44,926	44,926	0	0	(148)	0	(148)	0	30,474	0	0	0	489	03/30/2036	6. *
.79722@-AA-7	SAN DIEGO CENTRAL RECEIVING CENTER	06/15/2026	Paydown .....	.....	58,765	58,765	58,765	58,765	0	0	0	0	0	58,765	0	0	0	1,267	12/15/2032	1.E
.88278P-S2-1	TEXAS ST UNIV SYS FING REV	06/22/2026	Call @ 100.00 .....	.....	370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	12,165	03/15/2045	1.D Z
0059999999 Subtotal - issuer credit obligations - municipal bonds - special revenue					9,353,656	9,331,166	10,018,274	9,753,812	0	(112,258)	0	(112,258)	0	9,672,176	0	(342,394)	(342,394)	392,030	XXX	XXX
.05464H-AC-4	AXIS SPECIALTY FINANCE PLC	05/26/2026	Bank of America Securities .....	.....	742,440	750,000	748,350	749,666	0	67	0	67	0	749,733	0	(7,293)	(7,293)	14,250	12/06/2027	1.G FE
.055780-AX-0	BPOE SA	04/29/2026	Bank of America Securities .....	.....	2,439,171	2,450,000	2,426,186	2,447,584	0	853	0	853	0	2,448,437	0	(9,266)	(9,266)	33,994	12/02/2026	1.E FE
.070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE	06/15/2026	Paydown .....	.....	132,677	132,677	132,677	132,677	0	0	0	0	0	132,677	0	0	0	2,720	06/15/2034	1.F
.070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE	06/15/2026	Paydown .....	.....	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	14,025	06/15/2027	1.G FE
.081331-AE-0	BELVOIR LAND LLC	06/15/2026	Paydown .....	.....	33,013	33,013	32,631	32,707	0	306	0	306	0	33,013	0	0	0	875	12/15/2035	1.E FE

STATEMENT AS OF JUNE 30, 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
..084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP	05/26/2026	Bank of America Securities		106,864	100,000	120,903	114,319	0	(302)	0	(302)	0	114,017	0	(7,153)	(7,153)	4,983	01/15/2040	1.C FE
..084670-BK-3	BERKSHIRE HATHAWAY INC	05/26/2026	Bank of America Securities		17,214	19,000	22,181	21,832	0	(50)	0	(50)	0	21,782	0	(4,588)	(4,588)	679	02/11/2043	1.C FE
..09659T-2A-8	BNP PARIBAS SA	05/26/2026	PERSHING LLC		1,730,715	1,750,000	1,744,383	1,742,314	0	1,365	0	1,365	0	1,743,678	0	(12,963)	(12,963)	56,571	03/01/2033	2.A FE
..103730-BU-3	BP CAPITAL MARKETS AMERICA INC	04/30/2026	JP MORGAN SECS INC., - FIXED INCOME		2,006,080	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	6,080	6,080	68,972	02/13/2033	1.E FE
..124900-AB-7	CCL INDUSTRIES INC	05/26/2026	PERSHING LLC		1,991,460	2,000,000	1,990,140	1,999,166	0	445	0	445	0	1,999,610	0	(8,150)	(8,150)	42,611	10/01/2026	2.B FE
..124980-AA-0	SHORELINE SQUARE, LLC 4.31 08-2043	06/15/2026	Paydown		20,529	20,529	20,529	20,529	0	0	0	0	0	20,529	0	0	0	369	08/15/2043	1.E PL
..126840-AA-4	REGULUS SOLAR	04/15/2026	Paydown		92,708	92,708	92,708	92,708	0	0	0	0	0	92,708	0	0	0	2,012	10/15/2034	1.E PL
..127055-AK-7	CABOT CORP	05/26/2026	Bank of America Securities		473,452	475,000	474,283	474,945	0	31	0	31	0	474,976	0	(1,525)	(1,525)	11,305	09/15/2026	2.B FE
..141781-AU-8	CARGILL INC	05/26/2026	DEUTSCHE BANK SECURITIES, INC.		212,192	200,000	248,228	228,144	0	(831)	0	(831)	0	227,314	0	(15,122)	(15,122)	8,575	09/15/2036	1.F FE
..148880-AA-4	BROOKFIELD - SIDNEY A. MURRAY JR. CATALY	06/30/2026	Paydown		114,240	114,240	114,240	114,240	0	0	0	0	0	114,240	0	0	0	2,285	11/30/2029	2.C PL
..171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC 2.91 9-	04/30/2026	Paydown		5,714	5,714	5,714	5,714	0	0	0	0	0	5,714	0	0	0	83	10/30/2050	1.G
..17858#-AA-1	PF TRAINING INVESTORS, LLC 5.28 09-2043	06/15/2026	Paydown		13,528	13,528	13,657	13,641	0	(113)	0	(113)	0	13,528	0	0	0	298	09/15/2043	2.A
..225313-AK-1	CREDIT AGRICOLE SA	05/26/2026	JP MORGAN SECS INC., - FIXED INCOME		786,736	800,000	795,048	796,786	0	635	0	635	0	797,421	0	(10,685)	(10,685)	28,178	01/10/2033	2.A FE
..233890-AA-9	DAIRYLAND POWER COOPERATIVE 3.42 03-2043	06/30/2026	Paydown		16,667	16,667	16,667	16,667	0	0	0	0	0	16,667	0	0	0	0	03/30/2043	1.G
..25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	05/26/2026	PERSHING LLC		1,991,700	2,000,000	1,997,500	1,999,704	0	113	0	113	0	1,999,816	0	(8,116)	(8,116)	61,600	01/19/2027	2.A FE
..26136*-AA-0	DOYON UTILITIES, LLC	06/01/2026	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	87,000	06/01/2026	2.B
..268600-AA-8	EIF PIO PICO LLC 4.17 12-2041	06/30/2026	Paydown		31,571	31,571	31,571	31,571	0	0	0	0	0	31,571	0	0	0	658	12/31/2041	1.G PL
..29252B-AA-7	Enbridge Pipelines (Southern Lights) LLC	06/30/2026	Paydown		66,667	66,667	66,667	66,663	0	3	0	3	0	66,667	0	0	0	0	06/30/2040	1.G PL
..29766D-AF-1	ETHIOPIAN LEASING (2012) LLC	05/12/2026	Various		4,717	4,717	4,717	4,717	0	0	0	0	0	4,717	0	0	0	62	05/12/2026	5.B GI
..30302*-AB-8	Foundation Infrastructure Note B	06/30/2026	Direct		163,593	163,593	163,347	163,452	0	141	0	141	0	163,593	0	0	0	2,394	01/31/2047	3.C PL
..347466-AE-4	FORT IRWIN LAND LLC	06/15/2026	Paydown		16,453	16,453	16,263	16,301	0	153	0	153	0	16,453	0	0	0	436	12/15/2035	1.F FE
..360271-AL-4	FULT 5.974 03/15/30 FRN CALd	06/10/2026	Call @ 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	90,979	03/15/2030	2.B FE
..362600-AA-3	GSPP Portfolio II LLC	06/30/2026	Paydown		82,860	82,860	82,860	82,860	0	0	0	0	0	82,860	0	0	0	1,527	06/29/2046	2.C PL
..36962G-XZ-2	GENERAL ELECTRIC CO	05/26/2026	BARCLAYS CAPITAL INC FIXED INC		1,212,024	1,100,000	1,256,325	1,166,045	0	(3,606)	0	(3,606)	0	1,162,439	0	49,585	49,585	51,975	03/15/2032	1.G
..37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC	04/29/2026	Bank of America Securities		2,997,270	3,000,000	3,045,270	3,004,953	0	(2,044)	0	(2,044)	0	3,002,909	0	(5,639)	(5,639)	102,588	01/17/2027	2.B FE
..37045X-EF-9	GENERAL MOTORS FINANCIAL COMPANY INC	04/06/2026	Maturity @ 100.00		300,000	300,000	294,222	299,361	0	639	0	639	0	300,000	0	0	0	8,100	04/06/2026	2.B FE
..374593-A*-2	BOND FIXED 7.1% 01/APR/2040 USD	04/16/2026	Call @ 100.00		38,278	38,278	38,278	38,278	0	0	0	0	0	38,278	0	0	0	1,359	04/01/2040	2.B PL
..41811*-AA-1	HASI SYB Trust 2016-2	04/30/2026	Paydown		54,439	54,439	54,439	54,439	0	0	0	0	0	54,439	0	0	0	1,184	04/30/2037	1.E PL
..42225U-AF-1	HEALTHCARE REALTY HOLDINGS LP	05/26/2026	PERSHING LLC		4,956,900	5,000,000	4,974,600	4,995,702	0	1,134	0	1,134	0	4,996,836	0	(39,936)	(39,936)	169,792	07/01/2027	2.B FE
..44411*-AB-7	HUDSON RANCH POWER I LLC 6.25% SR SEC0 N	06/30/2026	Paydown		13,346	13,346	13,315	13,318	0	28	0	28	0	13,346	0	0	0	465	03/31/2042	3.C
..44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC 4.42 05	05/31/2026	Paydown		48,214	48,214	47,983	48,119	0	95	0	95	0	48,214	0	0	0	533	05/31/2033	1.G PL
..446150-BE-3	HUNTINGTON BANCSHARES INC	05/26/2026	Bank of America Securities		2,201,252	2,175,000	2,241,164	2,240,609	0	(6,005)	0	(6,005)	0	2,234,604	0	(33,352)	(33,352)	99,377	01/15/2031	2.A FE
..44919*-AC-2	I 595 Express LLC	06/30/2026	Paydown		30,533	30,533	30,533	30,533	0	0	0	0	0	30,533	0	0	0	489	12/31/2031	1.F PL
..450320-AA-3	ITC GREAT PLAINS, LLC	04/03/2026	Call @ 100.00		2,697,000	2,697,000	2,697,000	2,697,000	0	0	0	0	0	2,697,000	0	0	0	0	11/26/2044	1.E
..459200-BB-6	INTERNATIONAL BUSINESS MACHINES CORP	05/26/2026	WELLS FARGO SECURITIES		105,816	100,000	109,444	104,206	0	(207)	0	(207)	0	103,999	0	1,817	1,817	2,905	11/29/2032	1.G FE
..466710-AA-7	JRD HOLDINGS SECURED TRUST 2021 A1 LEASE	06/15/2026	Paydown		25,261	25,261	25,261	25,261	0	0	0	0	0	25,261	0	0	0	381	01/15/2041	2.B
..481210-AB-7	JRD HOLDINGS, INC 4.65 04-2027	04/30/2026	Paydown		90,909	90,909	90,909	90,909	0	0	0	0	0	90,909	0	0	0	2,114	04/30/2027	2.B PL
..482620-AA-8	Veyron/KOP US Funding, LLC	06/15/2026	Paydown		28,987	28,988	28,988	28,988	0	0	0	0	0	28,987	0	0	0	380	12/31/2036	2.B
..56501R-AE-6	MANULIFE FINANCIAL CORP	05/26/2026	WELLS FARGO SECURITIES		993,140	1,000,000	1,019,660	1,003,368	0	(1,163)	0	(1,163)	0	1,002,206	0	(9,066)	(9,066)	30,796	02/24/2032	1.G FE
..600400-AB-8	MILLENNIUM PIPELINE COMPANY LLC	06/30/2026	Paydown		14,733	14,733	14,733	14,731	0	2	0	2	0	14,733	0	0	0	663	06/30/2032	1.G PL
..60687Y-BP-3	MIZUHO FINANCIAL GROUP INC	05/19/2026	Call @ 100.00		500,000	500,000	441,960	478,969	0	5,758	0	5,758	0	484,727	0	15,273	15,273	3,085	05/22/2027	1.G FE
..620076-CB-3	MOTOROLA SOLUTIONS INC	05/26/2026	PERSHING LLC		277,610	275,000	283,685	283,647	0	(440)	0	(440)	0	283,206	0	(5,597)	(5,597)	13,545	08/15/2032	2.B FE
..62983P-AA-3	NAKILAT INC	06/30/2026	Paydown		348,200	348,200	349,730	348,666	0	(466)	0	(466)	0	348,200	0	0	0	10,563	12/31/2033	1.D FE
..637417-AK-2	NNV REIT INC	05/26/2026	PERSHING LLC		2,960,640	3,000,000	2,987,790	2,997,604	0	524	0	524	0	2,998,128	0	(37,488)	(37,488)	64,750	10/15/2027	2.A FE
..662352-A*-4	NORTH SHORE - LONG ISLAND JEWISH HEALTH	05/01/2026	Paydown		181,120	181,120	181,120	181,120	0	0	0	0	0	181,120	0	0	0	3,804	05/01/2030	1.G
..665772-CB-3	NORTHERN STATES POWER CO	05/26/2026	Bank of America Securities		108,018	100,000	140,488	132,634	0	(1,097)	0	(1,097)	0	131,537	0	(23,519)	(23,519)	3,056	06/01/2036	1.F FE
..665859-AQ-7	NORTHERN TRUST CORP	05/26/2026	PERSHING LLC		746,723	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(3,278)	(3,278)	22,617	12/29/2049	2.A FE
..669340-AA-6	NORWEGIAN AIR SHUTTLE ASA 2015-1 A 4.75	06/22/2026	Paydown		108,088	108,089	108,089	108,223	0	(136)	0	(136)	0	108,088	0	0	0	1,424	01/22/2029	3.B PL
..677050-AK-2	OGLETHORPE POWER CORP	06/24/2026	Call @ 100.00		7,000,000	7,000,000	6,955,900	6,966,293	0	579	0	579	0	6,966,872	0	33,128	33,128	184,022	06/01/2044	2.A FE
..677071-AV-4	OHANA 2007A II - ABS	04/01/2026	Paydown		289,071	222,417	297,195	289,071	0	0	0	0	0	289,071	0	0	0	0	10/01/2051	2.A FE

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	05/26/2026	Bank of America Securities		73,795	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(1,205)	(1,205)	2,034	01/15/2028	2.C FE
..691205-AE-8	BLUE OIL TECHNOLOGY FINANCE CORP	06/17/2026	Maturity @ 100.00		215,000	215,000	213,564	214,872	0	128	0	128	0	215,000	0	0	0	4,031	06/17/2026	2.C FE
..709599-BU-7	PENSKE TRUCK LEASING CO LP	05/24/2026	Maturity @ 100.00		275,000	275,000	271,420	274,432	0	568	0	568	0	275,000	0	0	0	7,906	05/24/2026	2.B FE
..71839#-AA-2	PHILLIES FUNDING, LP	04/10/2026	Paydown		104,814	104,814	104,814	104,814	0	(1)	0	(1)	0	104,814	0	0	0	3,254	07/10/2030	2.A PL
..73050Q-AA-6	POINSETTIA FINANCE LIMITED SARL	05/15/2026	Paydown		82,688	82,688	82,688	82,688	0	0	0	0	0	82,688	0	0	0	2,739	06/17/2031	4.A FE
..73557*-AA-2	PORT WASHINGTON GENERATING STATION, LLC	06/15/2026	Paydown		84,680	84,680	84,680	84,680	0	0	0	0	0	84,680	0	0	0	808	07/15/2030	1.F
..73557*-AB-0	PORT WASHINGTON GENERATING STATION	06/15/2026	Paydown		37,698	37,762	37,762	37,762	0	(64)	0	(64)	0	37,698	0	0	0	442	06/15/2033	1.F
..744320-AW-2	PRUDENTIAL FINANCIAL INC	05/26/2026	WELLS FARGO SECURITIES		1,718,850	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(31,150)	(31,150)	55,125	09/15/2047	2.B FE
..74742#-AA-4	Sun Holdings—QSR Pool 3 Lease-Backed Pa	06/15/2026	Paydown		19,839	19,839	20,037	20,022	0	(183)	0	(183)	0	19,839	0	0	0	359	08/15/2021	1.D PL
..78512*-AA-5	S&E REPLACEMENT POWER LLC 4.12 05-2029	06/30/2026	Paydown		353,241	353,241	353,241	353,241	0	(1)	0	(1)	0	353,241	0	0	0	2,290	05/31/2059	2.A FE
..82340*-AA-5	CAITHNESS SHEPHERDS FLAT, LLC	04/30/2026	Paydown		11,531	11,531	11,531	11,531	0	0	0	0	0	11,531	0	0	0	401	04/30/2032	2.B FE
..82340*-AB-3	CAITHNESS SHEPHERDS FLAT, LLC	04/30/2026	Paydown		54,911	54,911	54,911	54,911	0	0	0	0	0	54,911	0	0	0	1,230	04/30/2032	1.B FE
..83887#-AA-0	SOUTH MISSISSIPPI ELECTRIC POWER ASSOCIA	06/09/2026	Paydown		35,022	35,021	35,021	35,022	0	0	0	0	0	35,022	0	0	0	714	12/09/2030	1.F
..83887#-AB-8	SOUTH MISSISSIPPI ELECTRIC POWER ASSOCIA	06/09/2026	Paydown		32,385	32,386	32,386	32,386	0	0	0	0	0	32,385	0	0	0	874	12/09/2040	1.F
..84055*-AC-2	SOUTH TEXAS ELECTRIC COOPERATIVE INC 3.3	05/15/2026	Paydown		83,333	83,333	83,333	83,335	0	(2)	0	(2)	0	83,333	0	0	0	1,375	11/15/2043	1.F
..84314#-AB-7	SOUTHERN ILLINOIS POWER COOPERATIVE	06/15/2026	Paydown		89,286	89,286	89,286	89,288	0	(2)	0	(2)	0	89,286	0	0	0	2,567	06/15/2040	2.B
..852234-AN-3	BLOCK INC	06/01/2026	Maturity @ 100.00		450,000	450,000	410,625	445,417	0	4,583	0	4,583	0	450,000	0	0	0	6,188	06/01/2026	3.A FE
..86175#-AA-2	STONEBRIDGE BRE INC	06/01/2026	Paydown		102,635	102,635	100,310	102,548	0	87	0	87	0	102,635	0	0	0	3,142	09/01/2026	1.C Z
..862121-AA-8	STORE CAPITAL LLC	04/29/2026	Bank of America Securities		1,493,025	1,500,000	1,492,725	1,498,239	0	250	0	250	0	1,498,490	0	(5,465)	(5,465)	42,188	03/15/2028	2.B FE
..883203-BY-6	TEXTRON INC	05/26/2026	PERSHING LLC		2,031,508	2,075,000	2,074,295	2,074,850	0	37	0	37	0	2,074,887	0	(43,379)	(43,379)	51,745	03/01/2028	2.B FE
..89255#-AA-8	TRADEMARK ROYALTY 2018-1, VANDERBILT UNI	06/01/2026	Paydown		4,471	4,471	4,471	4,471	0	0	0	0	0	4,471	0	0	0	37	07/01/2048	1.F PL
..89400P-AG-8	TRANSURBAN FINANCE COMPANY PTY LTD	05/26/2026	Bank of America Securities		579,135	584,000	579,760	583,429	0	185	0	185	0	583,613	0	(4,478)	(4,478)	13,414	03/22/2027	2.A FE
..90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COOPERATIVE 3	06/30/2026	Paydown		60,578	60,578	60,578	60,578	0	0	0	0	0	60,578	0	0	0	776	05/31/2029	1.D PL
..902494-AZ-6	TYSON FOODS INC	05/26/2026	INCOME		539,748	550,000	549,923	550,029	0	(1)	0	(1)	0	550,028	0	(10,280)	(10,280)	21,003	08/15/2034	2.B FE
..902613-BB-3	UBS GROUP AG	04/17/2026	Maturity @ 100.00		250,000	250,000	262,639	250,464	0	(464)	0	(464)	0	250,000	0	0	0	5,656	04/17/2026	1.F FE
..92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC 3.93	06/30/2026	Paydown		34,529	34,529	34,529	34,529	0	0	0	0	0	34,529	0	0	0	0	06/30/2030	1.F PL
..96928*-DW-4	SIMS METAL - GNL P 239 WEST SERVICE RD LL	06/10/2026	Paydown		38,802	38,802	38,802	38,802	0	0	0	0	0	38,802	0	0	0	1,065	11/10/2034	2.C
..97314#-AA-3	WIND ENERGY TRANSMISSION TEXAS, LLC	06/30/2026	Paydown		27,778	27,778	27,778	27,778	0	0	0	0	0	27,778	0	0	0	204	12/18/2034	1.F PL
..98665#-AA-4	WELLSPAN HEALTH 3.35 6-2050	06/01/2026	Paydown		163,500	163,500	163,500	163,500	0	0	0	0	0	163,500	0	0	0	2,739	06/01/2050	1.E
..98665#-AB-2	WELLSPAN HEALTH 2.88 06-2044	06/01/2026	Paydown		65,364	65,364	65,364	65,364	0	0	0	0	0	65,364	0	0	0	941	06/01/2044	1.E
..G1710#-AC-2	CHRISTIE, MANSON WOODS LIMITED 4.34 05-2	05/15/2026	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	65,100	05/15/2026	3.B PL
..G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC	06/08/2026	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	86,450	06/08/2026	1.G
..P3596#-AA-1	EVM Energia del Valle de Mexico l	06/30/2026	Paydown		71,084	71,084	71,084	71,084	0	0	0	0	0	71,084	0	0	0	2,200	06/30/2037	2.B PL
..P4000#-AA-1	Eletrans S.A.	06/28/2026	Paydown		92,806	92,806	92,806	92,807	0	0	0	0	0	92,806	0	0	0	1,884	12/28/2037	1.G FE
..P6237#-AA-7	NORSPAN LNG IV AS TL 5.299 12-2032	05/31/2026	Paydown		144,000	143,672	143,672	143,672	0	328	0	328	0	144,000	0	0	0	3,846	12/17/2032	2.C PL
0089999999 Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					67,791,566	67,809,173	68,062,063	68,022,496	0	1,858	0	1,858	0	68,024,353	0	(232,787)	(232,787)	1,712,133	XXX	XXX
..00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -	04/01/2026	Paydown		14,653	14,653	14,653	14,653	0	0	0	0	0	14,653	0	0	0	385	10/01/2030	1.F FE
..00981*-AA-1	AKRON CHILDREN'S HOSPITAL (BOSTON HEIGHT	06/15/2026	Paydown		25,883	25,883	25,883	25,883	0	0	0	0	0	25,883	0	0	0	499	08/15/2049	1.D
..05574*-AA-3	WALGREEN'S - MBS	06/15/2026	Paydown		40,460	40,460	40,460	40,460	0	0	0	0	0	40,460	0	0	0	1,029	12/15/2030	2.B
..05915#-AA-9	BALTIMORE CITY BOARD OF SCHOOL COMMISSIO	06/15/2026	Paydown		63,265	63,265	63,265	63,265	0	0	0	0	0	63,265	0	0	0	1,306	06/15/2043	1.D
..08877#-AA-9	DISTRICT OF COLUMBIA - MBS	06/15/2026	Paydown		74,953	74,971	74,971	74,971	0	(18)	0	(18)	0	74,953	0	0	0	2,028	06/15/2032	1.B
..11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-	06/20/2026	Paydown		2,194	1,976	1,976	2,085	0	109	0	109	0	2,194	0	0	0	42	03/20/2033	1.C FE
..12504#-AA-2	TERRA FUNDING - WAKE FOREST LLC 4.28 06-	06/01/2026	Paydown		59	5	5	59	0	1	0	1	0	59	0	3	0	3	06/15/2042	6.
..12510#-AA-2	FAIRFIELD MARRIOTT 4.46 09-2045 - MBS	06/15/2026	Paydown		17,481	17,481	17,480	17,481	0	0	0	0	0	17,481	0	0	0	325	09/15/2045	3.B PL
..12540#-AA-8	SEMPRA ENERGY - MBS	06/10/2026	Paydown		59,552	59,552	59,552	59,552	0	0	0	0	0	59,552	0	0	0	1,167	07/10/2040	2.A
..12558*-AA-9	XTO ENERGY - MBS	06/10/2026	Paydown		90,423	90,423	90,423	90,423	0	0	0	0	0	90,423	0	0	0	1,522	05/10/2037	1.D
..12598#-AA-9	ROCKWELL COLLINS/UTC - MBS	06/10/2026	Paydown		260,989	260,989	260,989	260,989	0	0	0	0	0	260,989	0	0	0	4,478	11/10/2031	2.A
..12644#-QN-3	CTL 2007-18 TRUST - CVS - MBS	06/10/2026	Paydown		150,512	150,511	151,896	150,793	0	(281)	0	(281)	0	150,512	0	0	0	4,148	07/10/2029	2.B
..12647#-AB-6	WALGREEN'S - MBS	06/15/2026	Paydown		34,077	34,077	34,077	34,077	0	0	0	0	0	34,077	0	0	0	892	10/15/2032	2.B
..12690#-AA-6	STATE OF OREGON - MBS	06/25/2026	Paydown		89,162	89,161	89,161	89,161	0	0	0	0	0	89,162	0	0	0	1,359	02/25/2031	1.B
..12692*-AA-6	HARBOR REGIONAL - MBS	06/15/2026	Paydown		40,945	40,945	40,945	40,945	0	0	0	0	0	40,945	0	0	0	763	11/15/2039	1.F
..12696#-AA-0	PB NUTCLIF MED, LLC 4.0649 12-2041 - MBS	06/15/2026	Paydown		57,330	57,330	59,050	58,482	0	(1,152)	0	(1,152)	0	57,330	0	0	0	971	12/15/2041	2.A
..12697*-AA-7	THORTON'S, INC. - MBS	06/15/2026	Paydown		66,560	66,560	66,560	66,560	0	0	0	0	0	66,560	0	0	0	1,265	03/15/2042	1.D PL

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12712@-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE	06/20/2026	Paydown		12,234	12,234	12,601	12,568	0	(334)	0	(334)	0	12,234	0	0	0	253	04/20/2064	1.E
..12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376	06/15/2026	Paydown		21,290	21,290	21,290	21,290	0	0	0	0	0	21,290	0	0	0	300	08/15/2040	1.A
..12720@-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376	06/15/2026	Paydown		43,663	43,663	43,663	43,663	0	0	0	0	0	43,663	0	0	0	614	08/15/2035	1.A
..15722*-AA-3	NATIONAL OILWELL VARCO 4.835 01-2041 - M	06/10/2026	Paydown		31,172	31,172	31,172	31,172	0	0	0	0	0	31,172	0	0	0	628	01/10/2041	2.B
..15724@-AA-9	DISTRICT OF COLUMBIA - MBS	06/10/2026	Paydown		121,185	121,185	121,185	121,185	0	0	0	0	0	121,185	0	0	0	2,096	02/10/2036	1.B
..22538#-AA-9	LEGG MASON MORTGAGE CAPITAL TRUST - 2005	06/05/2026	Paydown		163,007	163,007	163,007	163,007	0	0	0	0	0	163,007	0	0	0	3,813	02/05/2027	1.G
..22946@-AA-7	CTL 2010-6 LOWE'S TUCSON, ARIZONA - MBS	06/15/2026	Paydown		79,251	79,251	79,251	79,251	0	0	0	0	0	79,251	0	0	0	1,883	10/15/2026	2.A
..22948@-AA-5	CTL 2010-12 TRUST METHODIST HOSPITAL OF	06/15/2026	Paydown		58,904	58,904	58,904	58,904	0	0	0	0	0	58,904	0	0	0	1,395	10/15/2030	1.D
..22956*-AA-6	M&T BANK, N.A. - MBS	06/15/2026	Paydown		48,575	48,575	48,575	48,575	0	0	0	0	0	48,575	0	0	0	836	05/15/2030	2.A
..22958*-AA-4	HOME DEPOT CTL 3.89 01-2039 - MBS	06/15/2026	Paydown		23,760	23,760	23,760	23,760	0	0	0	0	0	23,760	0	0	0	385	01/15/2039	1.F
..22960#-AA-6	FAIRFAX COUNTY BOARD OF EDUCATION - MBS	06/15/2026	Paydown		78,803	78,803	78,803	78,803	0	0	0	0	0	78,803	0	0	0	1,515	11/15/2032	1.A
..22960*-AA-0	OCHSNER CLINIC FOUNDATION 5.26 12-2028 -	06/15/2026	Paydown		188,824	188,824	188,824	188,824	0	0	0	0	0	188,824	0	0	0	4,141	12/15/2028	1.G
..22960@-AA-8	TEXAS A&M - MBS	06/15/2026	Paydown		92,691	92,691	92,691	92,691	0	0	0	0	0	92,691	0	0	0	1,783	12/15/2034	1.B
..22963@-AA-5	CTL 2014-03 (TEXAS A&M) TRUST - MBS	06/15/2026	Paydown		28,269	28,269	28,269	28,269	0	0	0	0	0	28,269	0	0	0	527	11/15/2034	1.A
..22966@-AA-2	UNIVERSITY OF DAYTON LEASE 3.98 12-2026	06/17/2026	Paydown		297,399	297,399	305,380	298,351	0	(952)	0	(952)	0	297,399	0	0	0	4,934	12/17/2026	1.F
..22967*-AA-3	STATE OF MICHIGAN - MBS	06/15/2026	Paydown		55,899	55,899	57,576	56,689	0	(790)	0	(790)	0	55,899	0	0	0	1,074	10/15/2034	1.C
..22967@-AA-1	CTL 2014-4 TRUST (FEDERAL EXPRESS, SALT	06/15/2026	Paydown		63,186	63,187	63,187	63,186	0	0	0	0	0	63,186	0	0	0	1,027	01/15/2040	2.B
..22969@-AA-9	MISSION HEALTH, TKC MEDICAL PARK, LLC 3.	06/15/2026	Paydown		58,262	58,261	59,882	59,018	0	(756)	0	(756)	0	58,262	0	0	0	929	04/15/2034	2.C
..22970*-AA-8	TRT LEASECO, LLCF (BURLINGTON NORTHERN S	06/15/2026	Paydown		43,360	43,359	43,359	43,359	0	1	0	1	0	43,360	0	0	0	342	05/15/2034	1.0 PL
..22970@-AA-6	CONAGRA FOODS-CRIC CAG OMAHA 9 LLC 5.07	06/30/2026	Paydown		23,491	23,491	23,491	23,467	0	25	0	25	0	23,491	0	0	0	497	06/30/2037	2.C
..22975*-AA-9	HOSPITAL SISTERS HEALTH SYSTEMS - MBS	06/25/2026	Paydown		36,889	37,145	37,145	37,145	0	(257)	0	(257)	0	36,889	0	0	0	788	09/25/2042	1.E
..22975*-AA-3	SETZER PROPERTIES BLUEGRASS IV, LLC SR S	06/18/2026	Paydown		37,544	37,544	38,659	38,352	0	(808)	0	(808)	0	37,544	0	0	0	606	04/18/2046	1.E
..22976#-AA-8	DOW CHEMICAL 4.01 10-2036 - MBS	06/15/2026	Paydown		88,191	88,191	88,191	88,191	0	0	0	0	0	88,191	0	0	0	1,474	10/15/2036	2.B
..22976@-AA-0	EMORY UNIV AND GEORGIA TECH SERIES E 3.5	06/15/2026	Paydown		50,917	50,917	50,917	50,917	0	0	0	0	0	50,917	0	0	0	760	06/15/2045	1.C
..22976@-AB-8	EMORY UNIV AND GEORGIA TECH SERIES G 3.5	06/15/2026	Paydown		50,917	50,917	50,917	50,917	0	0	0	0	0	50,917	0	0	0	760	06/15/2045	1.C
..22979#-AA-5	NYU - MBS	06/15/2026	Paydown		46,833	46,834	46,834	46,834	0	(1)	0	(1)	0	46,833	0	0	0	900	10/15/2045	1.0 PL
..22981#-AA-1	EL CAMINO HOSPITAL - CMBS	06/15/2026	Paydown		45,979	45,979	47,961	46,939	0	(960)	0	(960)	0	45,979	0	0	0	875	08/15/2032	1.D
..22984*-AA-2	NORTH SHORE LONG ISLAND JEWISH HOSPITAL	06/15/2026	Paydown		21,191	21,191	21,191	21,191	0	0	0	0	0	21,191	0	0	0	379	04/15/2045	1.G
..23156#-AA-8	CTL CEDAR CROSSING TX - NATIONAL OILWELL	06/30/2026	Paydown		237,236	237,236	237,236	237,263	0	(27)	0	(27)	0	237,236	0	0	0	5,697	04/30/2031	2.B
..26067*-AA-3	DOW (MIDLAND, MI) CTL PASS-THROUGH TRUST	06/15/2026	Paydown		107,309	107,309	107,792	107,531	0	(222)	0	(222)	0	107,309	0	0	0	2,317	03/15/2034	2.C
..26885*-AA-3	NORTH EASTERN OHIO MEDICAL UNIVERSITY 5.	06/08/2026	Paydown		48,215	48,214	48,981	48,721	0	(506)	0	(506)	0	48,215	0	0	0	1,083	11/08/2044	2.A
..33840*-AA-3	521-533 LLC SR SECURED 4.77 11-2030 - MB	06/15/2026	Paydown		51,343	51,343	51,343	51,343	0	0	0	0	0	51,343	0	0	0	1,021	11/15/2030	2.C
..35826*-AA-6	PONTIAC 2, LLC (COUNTY OF FRESNO) SENIOR	06/15/2026	Paydown		52,775	52,775	52,775	52,775	0	0	0	0	0	52,775	0	0	0	922	06/15/2039	1.D
..35826@-AA-4	PONTIAC 7, LLC (COUNTY OF FRESNO) SENIOR	06/15/2026	Paydown		75,663	75,663	76,417	76,168	0	(504)	0	(504)	0	75,663	0	0	0	1,476	06/15/2038	1.D
..39948P-AA-5	TERRA HOSPITALITY - GIANT LLC 4.948698 1	06/30/2026	Various	6,697,310	10,981,667	7,138,083	10,981,668	10,981,663	0	17	3,843,600	(3,843,582)	0	7,138,101	0	(440,791)	(440,791)	171,311	11/15/2052	6.*
..39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205	06/15/2026	Paydown		4,280	4,280	4,280	4,280	0	0	0	0	0	4,280	0	0	0	82	02/15/2051	3.B PL
..40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042	06/10/2026	Paydown		30,353	30,353	30,353	30,353	0	0	0	0	0	30,353	0	0	0	538	08/10/2042	1.D
..43711@-AA-6	CTL 2006-17 TRUST (HOME DEPOT, NH) - MBS	06/15/2026	Paydown		41,650	41,651	40,797	41,284	0	366	0	366	0	41,650	0	0	0	911	08/15/2035	1.F
..46658#-AA-2	DALLAS TX - MBS	06/15/2026	Paydown		32,748	32,748	33,607	33,392	0	(645)	0	(645)	0	32,748	0	0	0	605	12/15/2045	1.E
..47659@-AA-1	JERSEY CITY, NJ 4.85 11-2045 - MBS	06/15/2026	Paydown		12,969	12,969	13,093	13,064	0	(95)	0	(95)	0	12,969	0	0	0	262	11/15/2045	1.E
..47665@-AA-3	JERSEY CITY MUNICIPAL, LLC 4.41 09-2042	06/15/2026	Paydown		19,612	19,612	19,809	19,745	0	(133)	0	(133)	0	19,612	0	0	0	361	09/15/2042	1.F
..477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS	05/15/2026	Paydown		16,359	16,359	16,359	16,359	0	0	0	0	0	16,359	0	0	0	327	05/15/2034	2.C FE
..48239@-AE-0	RIVERSIDE HEALTH SYSTEM 6.32 10-2032 - M	06/15/2026	Paydown		203,422	203,423	203,423	203,423	0	(1)	0	(1)	0	203,422	0	0	0	5,361	10/15/2032	1.G
..48239@-AG-5	RIVERSIDE HEALTH SYSTEM 6.97 06-2034 - M	06/15/2026	Paydown		79,162	79,162	79,162	79,162	0	0	0	0	0	79,162	0	0	0	2,301	06/15/2034	1.G
..48239@-AK-6	RIVERSIDE HEALTH SYSTEM 8.25 03-2034 - M	06/10/2026	Paydown		35,902	35,902	35,902	35,902	0	0	0	0	0	35,902	0	0	0	1,235	03/10/2034	1.F
..48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034	06/15/2026	Paydown		19,635	19,636	19,636	19,636	0	0	0	0	0	19,635	0	0	0	304	12/31/2034	2.B
..49727@-AB-3	KIRBY CORPORATION 4.41 03-2042 - MBS	06/15/2026	Paydown		59,424	59,425	59,425	59,425	0	0	0	0	0	59,424	0	0	0	1,092	03/15/2042	2.B
..52467@-BJ-3	LEGG MASON MTG CAP - MBS	06/01/2026	Paydown		76,011	76,011	76,011	76,011	0	0	0	0	0	76,011	0	0	0	1,753	04/01/2028	2.B
..54143M-AA-4	AMZN 1 A1C - CMBS	06/10/2026	Paydown		68,305	68,305	68,305	68,305	0	0	0	0	0	68,305	0	0	0	755	10/10/2042	1.D FE
..55323@-AA-0	MK LEASE TRUST (CVS QUEENS) - MBS	06/15/2026	Paydown		53,300	53,300	54,088	53,383	0	(83)	0	(83)	0	53,300	0	0	0	1,432	11/15/2028	2.B
..55371@-AA-1	ROPER ST. FRANCIS 4.22 03-2038 - MBS	06/15/2026	Paydown		76,420	76,420	76,420	76,420	0	0	0	0	0	76,420	0	0	0	1,344	03/15/2038	1.E
..55646#-AA-8	MADERA COUNTY CA - MBS	06/15/2026	Paydown		55,238	55,238	55,789	55,663	0	(424)	0	(424)	0	55,238	0	0	0	1,055	10/15/2044	1.F
..55646@-AA-0	MADERA COUNTY CA - MBS	06/15/2026	Paydown		25,428	25,428	25,678	25,633	0	(205)	0	(205)	0	25,428	0	0	0	502	01/15/2050	1.D
..564759-M*-6	LEGG MASON CAPITAL CORP - MBS	06/15/2026	Paydown		381,412	381,411	381,411	381,411	0	1	0	1	0	381,412	0	0	0	8,905	03/15/2030	1.F

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..62311#-AA-8	KRANKEN HOUSE LH LP- MOUNT SINAI HOSPITA	06/15/2026	Direct		5,412	5,412	5,412	5,412	0	0	0	0	0	5,412	0	0	0	86	01/15/2051	2.B
..67624#-AA-1	TERRA FUNDING - B1XB7 RANCH, LLC SR SECU	06/15/2026	Paydown		20,945	20,945	20,945	20,945	0	0	0	0	0	20,945	0	0	0	349	02/15/2041	1.E PL
..74338#-AA-6	AMAZON 4851 JS PROJECT AXIS SR SECURED 4	06/15/2026	Paydown		62,891	62,891	62,891	62,891	0	0	0	0	0	62,891	0	0	0	1,058	11/15/2039	1.D
..74351#-AA-6	AMAZON COMMERCE 94 PROJECT, LLC SR SECUR	06/10/2026	Paydown		42,303	42,303	42,303	42,303	0	0	0	0	0	42,303	0	0	0	717	07/10/2040	1.D
..750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C	06/10/2026	Paydown		24,133	24,133	24,133	24,133	0	0	0	0	0	24,133	0	0	0	377	02/10/2049	2.A
..86563#-AA-4	SIGNET ENTERPRISES, LLC (SUMMA HEALTH) -	04/29/2026	Paydown		12,683,933	12,683,931	12,683,931	12,683,969	0	(36)	0	(36)	0	12,683,933	0	0	0	2,023,838	11/15/2038	2.A
..89916#-AA-2	CORNER STONE PARTNERS, LP (COUNTY OF TUL	06/25/2026	Paydown		40,977	40,977	41,387	41,270	0	(292)	0	(292)	0	40,977	0	0	0	765	06/25/2040	1.D
..90224#-AA-5	2014 ACQUISITIONS 10 LLC SR SECURED 4.57	03/30/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	18,385	18,385	0	10/15/2036	6. *
..90931#-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR	05/26/2026	Stifel Nicolaus & Co.		1,200,564	1,241,805	1,241,805	1,241,810	0	0	0	0	0	1,241,810	0	(41,246)	(41,246)	32,114	09/01/2031	1.E FE
..91426#-AA-3	UNIVERSITY OF LOUISVILLE FOUNDATION - MB	06/10/2026	Paydown		41,536	41,536	41,536	41,536	0	0	0	0	0	41,536	0	0	0	1,086	11/10/2033	2.A
..91845#-AA-2	VERIZON COMMUNICATIONS CTL 3.81 05-2035	06/15/2026	Paydown		48,006	48,006	48,006	48,007	0	0	0	0	0	48,006	0	0	0	764	05/15/2035	2.A
..91927#-AA-3	MAHIAH PROPERTIES I, LLC CTL (THE VALLEY	06/15/2026	Paydown		34,181	34,181	34,181	34,181	0	0	0	0	0	34,181	0	0	0	570	01/15/2043	1.F
..92968#-AA-3	WEST VIRGINIA UNIVERSITY - MBS	04/15/2026	Paydown		126,840	126,840	126,840	126,839	0	1	0	1	0	126,840	0	0	0	2,810	10/15/2059	1.D
..94978#-AT-4	LEGG MASON MORTGAGE CAPITAL - MBS	06/01/2026	Paydown		131,603	131,603	131,603	131,603	0	0	0	0	0	131,603	0	0	0	3,649	08/01/2027	2.B
..96928#-AK-3	WM BLAIR CAPITAL LLS (CVS HOUSTON) - MBS	06/15/2026	Paydown		107,175	107,175	110,164	107,880	0	(705)	0	(705)	0	107,175	0	0	0	2,636	01/15/2031	2.B
..96928#-AS-6	WILLIAM BLAIR CAPITAL TRUST - 2005 (SPEC	06/15/2026	Paydown		209,395	209,395	211,308	209,998	0	(603)	0	(603)	0	209,395	0	0	0	4,988	04/15/2034	1.D
..96928#-AU-1	WILLIAM BLAIR CTL TRUST 2006 IRVING OIL	06/15/2026	Paydown		59,061	59,061	59,679	59,162	0	(101)	0	(101)	0	59,061	0	0	0	1,596	11/15/2028	2.C
..96928#-BA-4	WM.BLAIR CAPITAL TRUST '06 (ST.LUKE'S) -	06/15/2026	Paydown		258,359	258,359	261,131	258,691	0	(332)	0	(332)	0	258,359	0	0	0	6,186	04/15/2028	1.G
..96928#-BM-8	WM.BLAIR CTL/CITIZENS BANK - MBS	06/15/2026	Paydown		86,094	86,094	86,094	86,094	0	0	0	0	0	86,094	0	0	0	2,118	09/15/2027	1.G
..96928#-BN-6	WM.BLAIR/STATE OF PA - MBS	06/15/2026	Paydown		94,708	94,708	94,708	94,708	0	0	0	0	0	94,708	0	0	0	2,357	12/15/2031	1.C
..96928#-CW-5	WILLIAM BLAIR CAPITAL TRUST 2010 (SPECTR	06/15/2026	Paydown		27,820	27,820	28,093	27,952	0	(132)	0	(132)	0	27,820	0	0	0	766	06/15/2037	1.D
..96928#-EC-7	TD BANK, N.A. CTL 5.60 07-2031 - MBS	06/15/2026	Paydown		25,157	25,157	25,400	25,232	0	(74)	0	(74)	0	25,157	0	0	0	587	07/15/2031	1.E
..96928#-EX-1	SPARTAN STORES - MBS	06/15/2026	Paydown		58,375	58,375	58,375	58,375	0	0	0	0	0	58,375	0	0	0	1,024	03/15/2032	4.B
..96928#-FA-0	WILLIAM BLAR & CO. CTL 2012-J A. SCHULMA	06/15/2026	Paydown		66,935	66,935	66,935	66,935	0	0	0	0	0	66,935	0	0	0	1,200	03/15/2034	2.B
..96928#-FC-6	FEDEX - MBS	06/15/2026	Paydown		94,399	94,399	95,342	94,562	0	(163)	0	(163)	0	94,399	0	0	0	1,554	09/30/2027	2.B
..96928#-FF-9	CONTRA COSTA COUNTY CA 4.80 01-2033 - MB	06/15/2026	Paydown		107,720	107,720	108,730	108,095	0	(375)	0	(375)	0	107,720	0	0	0	2,156	01/15/2033	1.B
..96928#-FV-4	BLUE CROSS BLUE SHIELD NC, CORIUM LLC SR	06/15/2026	Paydown		55,972	55,972	55,972	55,972	0	0	0	0	0	55,972	0	0	0	1,095	09/15/2044	1.E
..96928#-FW-2	SCANNELLI PROPERTIES #124, LLC (FED EX G	06/15/2026	Paydown		11,502	11,502	11,502	11,502	0	0	0	0	0	11,502	0	0	0	199	09/15/2027	2.B
..98258#-AA-7	WAYNE STATE UNIVERSITY - MBS	06/15/2026	Paydown		19,203	19,203	19,395	19,303	0	(100)	0	(100)	0	19,203	0	0	0	384	03/15/2038	1.E
..98984#-AA-2	ZURICH AMERICAN INSURANCE COMPANY - MBS	06/15/2026	Paydown		86,106	86,107	86,537	86,327	0	(221)	0	(221)	0	86,106	0	0	0	1,765	11/15/2037	1.C
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					27,392,972	31,718,788	27,908,546	31,730,381	0	(11,772)	3,843,600	(3,855,371)	0	27,875,010	0	(463,652)	(463,652)	2,369,446	XXX	XXX
..96928#-ET-0	WILLIAM BLAIR & CO. CTL PASS THROUGH TRU	06/15/2026	Paydown		9,656	9,656	9,656	9,656	0	0	0	0	0	9,656	0	0	0	202	05/15/2042	1.A
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					9,656	9,656	9,656	9,656	0	0	0	0	0	9,656	0	0	0	202	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					107,760,326	112,073,831	109,306,189	112,780,743	0	(124,410)	3,843,600	(3,968,010)	0	108,843,355	0	(1,088,518)	(1,088,518)	4,551,626	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					107,760,326	112,073,831	109,306,189	112,780,743	0	(124,410)	3,843,600	(3,968,010)	0	108,843,355	0	(1,088,518)	(1,088,518)	4,551,626	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
0509999999. Total - issuer credit obligations					107,760,326	112,073,831	109,306,189	112,780,743	0	(124,410)	3,843,600	(3,968,010)	0	108,843,355	0	(1,088,518)	(1,088,518)	4,551,626	XXX	XXX
..36178#-GP-8	GN AB9206 - RMBS	06/01/2026	Paydown		1,420	1,420	1,403	1,400	0	20	0	20	0	1,420	0	0	0	18	11/15/2042	1.A
..36179#-ZR-0	G2 MA0784 - RMBS	06/01/2026	Paydown		982	982	1,035	1,034	0	(51)	0	(51)	0	982	0	0	0	18	02/20/2043	1.A
..36179#-BC-1	G2 MA0935 - RMBS	06/01/2026	Paydown		895	895	933	934	0	(39)	0	(39)	0	895	0	0	0	15	04/20/2043	1.A
..36179#-F9-4	G2 MA1092 - RMBS	06/01/2026	Paydown		863	863	919	913	0	(51)	0	(51)	0	863	0	0	0	16	06/20/2043	1.A
..36179#-LF-3	G2 MA1226 - RMBS	06/01/2026	Paydown		670	670	723	729	0	(60)	0	(60)	0	670	0	0	0	12	08/20/2043	1.A
..36179#-VQ-8	G2 MA1523 - RMBS	06/01/2026	Paydown		938	938	1,004	1,010	0	(72)	0	(72)	0	938	0	0	0	17	12/20/2043	1.A
..36179#-L4-1	G2 MA2147 - RMBS	06/01/2026	Paydown		1,325	1,325	1,333	1,334	0	(9)	0	(9)	0	1,325	0	0	0	17	08/20/2044	1.A
..36181#-YM-8	GN AE7016 - RMBS	06/01/2026	Paydown		2,592	2,592	2,687	2,670	0	(78)	0	(78)	0	2,592	0	0	0	38	06/15/2043	1.A
..36181#-KM-1	GN AE7500 - RMBS	06/01/2026	Paydown		2,597	2,597	2,690	2,694	0	(97)	0	(97)	0	2,597	0	0	0	44	06/15/2043	1.A
..36208#-KS-8	GN 449505 - RMBS	06/01/2026	Paydown		591	591	583	588	0	3	0	3	0	591	0	0	0	16	01/15/2028	1.A
..36209#-C9-7	GN 466396 - RMBS	06/01/2026	Paydown		925	925	954	931	0	(6)	0	(6)	0	925	0	0	0	25	10/15/2028	1.A
..36209#-KM-7	GN 474700 - RMBS	06/01/2026	Paydown		3,122	3,122	2,940	3,067	0	55	0	55	0	3,122	0	0	0	78	02/15/2029	1.A
..36209#-KT-7	GN 480106 - RMBS	06/01/2026	Paydown		1,019	1,019	960	985	0	34	0	34	0	1,019	0	0	0	23	03/15/2029	1.A
..36210#-TL-2	GN 493855 - RMBS	06/01/2026	Paydown		727	727	684	717	0	10	0	10	0	727	0	0	0	20	04/15/2029	1.A

STATEMENT AS OF JUNE 30, 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 Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36210L-4Z-3	GN 495940 - RMBS	06/01/2026	Paydown		1,408	1,408	1,329	1,384	0	24	0	24	0	1,408	0	0	0	35	02/15/2029	1.A
..36210Q-BY-7	GN 498755 - RMBS	06/01/2026	Paydown		1,297	1,297	1,226	1,274	0	23	0	23	0	1,297	0	0	0	35	06/15/2029	1.A
..36211D-QQ-6	GN 509963 - RMBS	06/01/2026	Paydown		982	982	889	953	0	29	0	29	0	982	0	0	0	25	06/15/2029	1.A
..36213S-YT-6	GN 563322 - RMBS	06/01/2026	Paydown		328	328	339	330	0	(3)	0	(3)	0	328	0	0	0	10	08/15/2021	1.A
..36225A-XN-5	GN 780685 - RMBS	06/01/2026	Paydown		33	33	32	32	0	0	0	0	0	33	0	0	0	1	12/15/2027	1.A
..36290W-FU-1	GN 619479 - RMBS	06/01/2026	Paydown		8,517	8,517	8,405	8,445	0	72	0	72	0	8,517	0	0	0	195	08/15/2033	1.A
..36296J-J9-7	GN 692488 - RMBS	06/01/2026	Paydown		713	713	742	745	0	(31)	0	(31)	0	713	0	0	0	16	04/15/2039	1.A
..38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS	06/01/2026	Paydown		16,825	16,825	16,288	16,825	0	0	0	0	0	16,825	0	0	0	250	05/20/2047	1.A
..38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	06/01/2026	Paydown		50,575	50,575	47,742	47,930	0	2,645	0	2,645	0	50,575	0	0	0	701	11/20/2047	1.A
..38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	06/01/2026	Paydown		18,363	18,363	18,323	18,321	0	41	0	41	0	18,363	0	0	0	260	11/20/2047	1.A
..38380Q-EW-8	GNR 2020-H12 IJ - CMO/RMBS	06/01/2026	Paydown		145,661	0	9,195	145,661	0	0	0	0	0	145,661	0	0	0	0	07/20/2070	1.A
..38380Q-KR-2	GNR 2020-H16 IK - CMO/RMBS	06/01/2026	Paydown		99,637	0	8,142	99,637	0	0	0	0	0	99,637	0	0	0	0	09/20/2070	1.A
..38380Q-QX-3	GNR 2020-H18 IO - CMO/RMBS	06/01/2026	Paydown		194,335	0	31,897	194,335	0	0	0	0	0	194,335	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)					557,338	117,705	163,396	554,880	0	2,458	0	2,458	0	557,338	0	0	0	1,886	XXX	XXX
..31283H-EM-3	FH G01040 - RMBS	06/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2029	1.A
..31287N-QG-1	FH C62771 - RMBS	06/01/2026	Paydown		145	145	153	148	0	(3)	0	(3)	0	145	0	0	0	5	01/01/2032	1.A
..31287X-MZ-6	FH C70376 - RMBS	06/01/2026	Paydown		558	558	567	560	0	(1)	0	(1)	0	558	0	0	0	14	09/01/2032	1.A
..3128KR-X6-6	FH A61601 - RMBS	05/15/2026	Paydown		1,234	1,234	1,332	1,236	0	(2)	0	(2)	0	1,234	0	0	0	32	12/01/2027	1.A
..3128M9-QN-0	FH G06977 - RMBS	06/01/2026	Paydown		905	905	914	915	0	(11)	0	(11)	0	905	0	0	0	11	04/01/2042	1.A
..3128M9-ED-0	FH G07032 - RMBS	06/01/2026	Paydown		1,012	1,012	1,038	1,043	0	(31)	0	(31)	0	1,012	0	0	0	13	06/01/2042	1.A
..3128M9-KG-6	FH G07195 - RMBS	06/01/2026	Paydown		786	786	841	848	0	(61)	0	(61)	0	786	0	0	0	15	03/01/2042	1.A
..3128MJ-2D-1	FH G08771 - RMBS	06/01/2026	Paydown		2,225	2,225	2,344	2,464	0	(238)	0	(238)	0	2,225	0	0	0	37	07/01/2047	1.A
..3128MJ-5C-0	FH G08842 - RMBS	06/01/2026	Paydown		11,260	11,260	11,253	11,268	0	(8)	0	(8)	0	11,260	0	0	0	187	10/01/2048	1.A
..3128MJ-5P-1	FH G08853 - RMBS	06/01/2026	Paydown		12,296	12,296	12,628	13,197	0	(902)	0	(902)	0	12,296	0	0	0	223	12/01/2048	1.A
..3128MJ-QH-6	FH G08455 - RMBS	06/01/2026	Paydown		334	334	338	338	0	(4)	0	(4)	0	334	0	0	0	6	07/01/2041	1.A
..3128MJ-RE-2	FH G08484 - RMBS	06/01/2026	Paydown		512	512	505	504	0	8	0	8	0	512	0	0	0	6	03/01/2042	1.A
..3128MJ-SD-3	FH G08515 - RMBS	06/01/2026	Paydown		2,664	2,664	2,772	2,773	0	(109)	0	(109)	0	2,664	0	0	0	34	12/01/2042	1.A
..3128MJ-WB-2	FH G08641 - RMBS	06/01/2026	Paydown		3,737	3,737	3,880	3,972	0	(235)	0	(235)	0	3,737	0	0	0	54	05/01/2045	1.A
..3128MJ-ZF-0	FH G08741 - RMBS	06/01/2026	Paydown		6,138	6,138	6,194	6,219	0	(81)	0	(81)	0	6,138	0	0	0	77	01/01/2047	1.A
..3128MM-NC-3	FH G18386 - RMBS	05/01/2026	Various		1,560	1,560	1,614	1,563	0	(4)	0	(4)	0	1,560	0	0	0	20	05/01/2026	1.A
..31292G-4U-7	FH C00835 - RMBS	06/01/2026	Paydown		43	43	41	42	0	1	0	1	0	43	0	0	0	1	07/01/2029	1.A
..31292G-Y4-2	FH C00731 - RMBS	06/01/2026	Paydown		63	63	60	62	0	1	0	1	0	63	0	0	0	2	03/01/2029	1.A
..31292H-GZ-1	FH C01116 - RMBS	06/01/2026	Paydown		267	267	279	273	0	(5)	0	(5)	0	267	0	0	0	8	01/01/2031	1.A
..31292H-Q3-1	FH C01374 - RMBS	06/01/2026	Paydown		984	984	964	969	0	14	0	14	0	984	0	0	0	25	06/01/2032	1.A
..31292L-GX-7	FH C03814 - RMBS	06/01/2026	Paydown		916	916	986	990	0	(73)	0	(73)	0	916	0	0	0	15	03/01/2042	1.A
..31293B-YY-3	FH A90727 - RMBS	06/01/2026	Paydown		218	218	230	238	0	(20)	0	(20)	0	218	0	0	0	5	01/01/2040	1.A
..31293M-TG-7	FH C24151 - RMBS	06/01/2026	Paydown		201	201	192	198	0	4	0	4	0	201	0	0	0	5	03/01/2029	1.A
..31293R-4Y-4	FH C28039 - RMBS	06/01/2026	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2029	1.A
..31293R-FJ-5	FH C27369 - RMBS	06/01/2026	Paydown		63	63	60	62	0	1	0	1	0	63	0	0	0	2	06/01/2029	1.A
..31293T-E9-4	FH C29160 - RMBS	06/01/2026	Paydown		13	13	12	12	0	0	0	0	0	13	0	0	0	0	07/01/2029	1.A
..3132A5-GL-3	FH Z54703 - RMBS	06/01/2026	Paydown		2,738	2,738	2,913	2,973	0	(235)	0	(235)	0	2,738	0	0	0	35	02/01/2047	1.A
..3132AD-BN-3	FH Z17777 - RMBS	06/01/2026	Paydown		820	820	848	848	0	(82)	0	(82)	0	820	0	0	0	14	03/01/2049	1.A
..3132AE-B9-6	FH Z11864 - RMBS	06/01/2026	Paydown		480	480	499	535	0	(54)	0	(54)	0	480	0	0	0	8	04/01/2049	1.A
..3132AE-EY-8	FH Z11951 - RMBS	06/01/2026	Paydown		778	778	804	860	0	(81)	0	(81)	0	778	0	0	0	12	05/01/2049	1.A
..3132AE-J8-0	FH Z12087 - RMBS	06/01/2026	Paydown		1,267	1,267	1,316	1,398	0	(132)	0	(132)	0	1,267	0	0	0	21	06/01/2049	1.A
..3132DM-G2-5	FH S00217 - RMBS	06/01/2026	Paydown		1,089	1,089	1,140	1,202	0	(114)	0	(114)	0	1,089	0	0	0	19	05/01/2049	1.A
..3132DM-GT-6	FH S00210 - RMBS	06/01/2026	Paydown		1,585	1,585	1,680	1,720	0	(135)	0	(135)	0	1,585	0	0	0	21	12/01/2049	1.A
..3132DV-3J-2	FH S08001 - RMBS	06/01/2026	Paydown		1,116	1,116	1,146	1,210	0	(94)	0	(94)	0	1,116	0	0	0	17	07/01/2049	1.A
..3132DV-WB-5	FH S08090 - RMBS	06/01/2026	Paydown		3,794	3,794	3,918	3,914	0	(120)	0	(120)	0	3,794	0	0	0	32	09/01/2050	1.A
..3132DV-W7-6	FH S08194 - RMBS	06/01/2026	Paydown		2,913	2,913	2,925	2,923	0	(10)	0	(10)	0	2,913	0	0	0	30	02/01/2052	1.A
..3132DW-EC-3	FH S08231 - RMBS	06/01/2026	Paydown		51,135	51,135	51,084	51,069	0	65	0	65	0	51,135	0	0	0	979	07/01/2052	1.A
..3132DW-ES-8	FH S08245 - RMBS	06/01/2026	Paydown		48,537	48,537	48,168	48,197	0	340	0	340	0	48,537	0	0	0	921	09/01/2052	1.A
..3132WD-V7-6	FH Q40637 - RMBS	06/01/2026	Paydown		4,097	4,097	4,227	4,302	0	(205)	0	(205)	0	4,097	0	0	0	65	05/01/2046	1.A

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3132XC-R4-9	FH 667707 - RMBS	06/01/2026	Paydown		13,017	13,017	13,014	13,015	0	2	0	2	0	13,017	0	0	0	192	01/01/2048	1.A
..3132XU-SH-9	FH 052319 - RMBS	06/01/2026	Paydown		26,540	26,540	26,316	26,211	0	329	0	329	0	26,540	0	0	0	387	11/01/2047	1.A
..3132XU-Z4-0	FH 052562 - RMBS	06/01/2026	Paydown		4,953	4,953	4,953	5,085	0	(234)	0	(234)	0	4,953	0	0	0	72	12/01/2047	1.A
..31333U-JN-1	FH 0A3869 - RMBS	06/01/2026	Paydown		3,114	3,114	3,211	3,266	0	(152)	0	(152)	0	3,114	0	0	0	48	10/01/2049	1.A
..3133AB-CR-9	FH 0B4580 - RMBS	06/01/2026	Paydown		4,270	4,270	4,411	4,390	0	(120)	0	(120)	0	4,270	0	0	0	36	10/01/2050	1.A
..3133AM-EP-7	FH 0C2842 - RMBS	06/01/2026	Paydown		10,038	10,038	10,404	10,355	0	(317)	0	(317)	0	10,038	0	0	0	102	06/01/2051	1.A
..3133KK-D6-3	FH RA3725 - RMBS	06/01/2026	Paydown		3,534	3,534	3,662	3,656	0	(123)	0	(123)	0	3,534	0	0	0	29	10/01/2050	1.A
..3133KL-XT-9	FH RA5190 - RMBS	06/01/2026	Paydown		6,889	6,889	7,118	7,092	0	(203)	0	(203)	0	6,889	0	0	0	78	05/01/2051	1.A
..3136AV-6R-5	FNGT 2017-T1 A - RMBS	05/01/2026	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	1	06/25/2027	1.A
..3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS	06/02/2026	Paydown		209,941	209,942	209,730	209,665	0	277	0	277	0	209,941	0	0	0	2,368	02/25/2047	1.A
..3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS	06/02/2026	Paydown		26,977	26,977	26,904	26,905	0	71	0	71	0	26,977	0	0	0	312	11/25/2047	1.A
..3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS	06/02/2026	Paydown		102,170	102,170	100,844	100,768	0	1,402	0	1,402	0	102,170	0	0	0	1,437	12/25/2047	1.A
..3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	06/02/2026	Paydown		11,998	11,998	11,835	11,821	0	176	0	176	0	11,998	0	0	0	224	03/25/2048	1.A
..31371L-X3-8	FN 255498 - RMBS	06/01/2026	Paydown		108	108	110	110	0	(1)	0	(1)	0	108	0	0	0	3	12/01/2034	1.A
..31371N-GG-4	FN 256799 - RMBS	06/01/2026	Paydown		105	105	106	106	0	(1)	0	(1)	0	105	0	0	0	3	07/01/2037	1.A
..31371N-SL-0	FN 257123 - RMBS	06/01/2026	Paydown		41	41	43	42	0	(1)	0	(1)	0	41	0	0	0	1	03/01/2038	1.A
..31376K-SZ-0	FN 357936 - RMBS	06/01/2026	Paydown		384	384	395	394	0	(10)	0	(10)	0	384	0	0	0	9	08/01/2035	1.A
..3137AQ-UP-1	FHR 4048 HE - CMO/RMBS	06/01/2026	Paydown		51,563	51,563	53,930	52,540	0	(976)	0	(976)	0	51,563	0	0	0	859	05/15/2042	1.A
..3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	06/02/2026	Paydown		42,052	42,052	39,291	40,098	0	1,954	0	1,954	0	42,052	0	0	0	594	12/15/2047	1.A
..3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	06/02/2026	Paydown		66,416	66,416	61,949	63,508	0	2,908	0	2,908	0	66,416	0	0	0	940	12/15/2047	1.A
..3137FG-3P-8	FHR 4801 ZN - CMO/RMBS	06/02/2026	Paydown		11,479	11,479	11,463	11,461	0	18	0	18	0	11,479	0	0	0	264	05/15/2048	1.A
..31384U-JF-2	FN 534062 - RMBS	06/01/2026	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	1	03/01/2030	1.A
..31385X-JM-0	FN 555668 - RMBS	06/01/2026	Paydown		680	680	696	685	0	(5)	0	(5)	0	680	0	0	0	16	07/01/2033	1.A
..31387P-R5-3	FN 590108 - RMBS	06/01/2026	Paydown		65	65	67	66	0	(1)	0	(1)	0	65	0	0	0	2	07/01/2031	1.A
..31389F-F5-6	FN 623988 - RMBS	06/01/2026	Paydown		374	374	375	375	0	(1)	0	(1)	0	374	0	0	0	10	02/01/2032	1.A
..3138A2-W4-7	FN AH1566 - RMBS	06/01/2026	Paydown		584	584	612	608	0	(24)	0	(24)	0	584	0	0	0	12	12/01/2040	1.A
..3138AF-C2-4	FN AI1888 - RMBS	06/01/2026	Paydown		724	724	752	754	0	(30)	0	(30)	0	724	0	0	0	13	05/01/2041	1.A
..3138AF-ZV-5	FN AI2555 - RMBS	06/01/2026	Paydown		203	203	212	217	0	(14)	0	(14)	0	203	0	0	0	4	06/01/2041	1.A
..3138EE-P7-8	FN AK9445 - RMBS	06/01/2026	Paydown		630	630	672	679	0	(49)	0	(49)	0	630	0	0	0	11	03/01/2042	1.A
..3138EJ-C9-7	FN AL1895 - RMBS	06/01/2026	Paydown		6,693	6,693	7,127	7,143	0	(451)	0	(451)	0	6,693	0	0	0	97	06/01/2042	1.A
..3138EK-VM-4	FN AL3319 - RMBS	06/01/2026	Paydown		2,087	2,087	2,199	2,250	0	(163)	0	(163)	0	2,087	0	0	0	30	03/01/2043	1.A
..3138EM-NX-5	FN AL4905 - RMBS	06/01/2026	Paydown		6,017	6,017	6,193	6,200	0	(184)	0	(184)	0	6,017	0	0	0	75	02/01/2043	1.A
..3138EQ-T3-6	FN AL7769 - RMBS	06/01/2026	Paydown		6,042	6,042	6,192	6,215	0	(173)	0	(173)	0	6,042	0	0	0	77	12/01/2043	1.A
..3138EQ-WR-9	FN AL7855 - RMBS	06/01/2026	Paydown		5,543	5,543	5,750	5,785	0	(242)	0	(242)	0	5,543	0	0	0	69	10/01/2043	1.A
..3138ER-DL-1	FN AL9106 - RMBS	06/01/2026	Paydown		1,514	1,514	1,632	1,680	0	(166)	0	(166)	0	1,514	0	0	0	29	02/01/2046	1.A
..3138NX-J5-7	FN AR1183 - RMBS	06/01/2026	Paydown		7,251	7,251	7,484	7,403	0	(152)	0	(152)	0	7,251	0	0	0	94	01/01/2043	1.A
..3138W0-VK-2	FN AR3317 - RMBS	06/01/2026	Paydown		15,656	15,656	15,536	15,551	0	105	0	105	0	15,656	0	0	0	243	02/01/2043	1.A
..3138W4-CR-0	FN AR6379 - RMBS	06/01/2026	Paydown		9,286	9,286	9,617	9,506	0	(220)	0	(220)	0	9,286	0	0	0	127	02/01/2043	1.A
..3138W9-2G-4	FN AS0774 - RMBS	06/01/2026	Paydown		7,548	7,548	7,445	7,459	0	89	0	89	0	7,548	0	0	0	97	10/01/2043	1.A
..3138W9-A2-6	FN AS0024 - RMBS	06/01/2026	Paydown		3,336	3,336	3,472	3,513	0	(177)	0	(177)	0	3,336	0	0	0	52	07/01/2043	1.A
..3138WJ-FK-9	FN AS8269 - RMBS	06/01/2026	Paydown		34,050	34,050	33,991	33,991	0	59	0	59	0	34,050	0	0	0	429	11/01/2046	1.A
..3138WJ-MB-1	FN AS8453 - RMBS	06/01/2026	Paydown		11,285	11,285	11,334	11,339	0	(55)	0	(55)	0	11,285	0	0	0	130	12/01/2046	1.A
..3138WJ-MJ-4	FN AS8460 - RMBS	06/01/2026	Paydown		3,680	3,680	3,789	3,879	0	(200)	0	(200)	0	3,680	0	0	0	52	12/01/2046	1.A
..3138WM-FR-7	FN AT0175 - RMBS	06/01/2026	Paydown		2,412	2,412	2,453	2,450	0	(37)	0	(37)	0	2,412	0	0	0	35	03/01/2043	1.A
..3138WR-JN-1	FN AT3868 - RMBS	06/01/2026	Paydown		5,338	5,338	5,519	5,560	0	(222)	0	(222)	0	5,338	0	0	0	89	06/01/2043	1.A
..3138WT-RR-9	FN AT5895 - RMBS	06/01/2026	Paydown		10,522	10,522	10,381	10,392	0	131	0	131	0	10,522	0	0	0	130	06/01/2043	1.A
..3138WT-RR-8	FN AT5900 - RMBS	06/01/2026	Paydown		6,644	6,644	6,546	6,552	0	92	0	92	0	6,644	0	0	0	82	06/01/2043	1.A
..3138XY-S9-6	FN AW8643 - RMBS	06/01/2026	Paydown		6,897	6,897	6,970	6,990	0	(93)	0	(93)	0	6,897	0	0	0	115	07/01/2044	1.A
..3138YK-FW-8	FN AY5580 - RMBS	06/01/2026	Paydown		5,985	5,985	6,231	6,306	0	(321)	0	(321)	0	5,985	0	0	0	91	06/01/2045	1.A
..3138YR-SG-9	FN AZ0846 - RMBS	06/01/2026	Paydown		1,741	1,741	1,855	1,938	0	(197)	0	(197)	0	1,741	0	0	0	30	07/01/2045	1.A
..31390C-SP-2	FN 642326 - RMBS	06/01/2026	Paydown		542	542	563	550	0	(8)	0	(8)	0	542	0	0	0	16	05/01/2032	1.A
..31390E-GJ-6	FN 644473 - RMBS	06/01/2026	Paydown		231	231	234	232	0	(1)	0	(1)	0	231	0	0	0	6	05/01/2032	1.A
..31390G-PL-5	FN 645827 - RMBS	06/01/2026	Paydown		541	541	563	548	0	(7)	0	(7)	0	541	0	0	0	16	06/01/2032	1.A
..31390H-WH-4	FN 646948 - RMBS	06/01/2026	Paydown		525	525	557	539	0	(14)	0	(14)	0	525	0	0	0	16	06/01/2032	1.A

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31390R-MB-6	FN 653854 - RMBS	06/01/2026	Paydown		271	271	287	277	0	(6)	0	(6)	0	271	0	0	0	8	08/01/2032	1.A
..31392C-T6-1	FNW 2002-W3 A4 - CMO/RMBS	06/01/2026	Paydown		17,445	17,445	17,442	17,408	0	37	0	37	0	17,445	0	0	0	454	11/25/2041	1.A
..31392U-Z7-2	FSPC T-048 1A4 - CMO/RMBS	06/01/2026	Paydown		25,775	25,774	25,774	25,743	0	31	0	31	0	25,775	0	0	0	587	07/25/2033	1.A
..31393H-WN-8	FHR 25528 NE - CMO/RMBS	06/01/2026	Paydown		28,078	28,078	27,797	27,937	0	141	0	141	0	28,078	0	0	0	579	01/15/2033	1.A
..31393M-ZT-1	FHR 2583A PW - CMO/RMBS	06/01/2026	Paydown		42,530	42,530	43,315	42,864	0	(333)	0	(333)	0	42,530	0	0	0	973	03/15/2033	1.A
..31397S-U2-8	FNR 2011-41 KA - CMO/RMBS	06/01/2026	Paydown		4,668	4,668	4,875	4,680	0	(11)	0	(11)	0	4,668	0	0	0	78	01/25/2041	1.A
..31400Q-P9-8	FN 694448 - RMBS	06/01/2026	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	1	04/01/2033	1.A
..31402C-V5-8	FN 725236 - RMBS	06/01/2026	Paydown		277	277	285	283	0	(6)	0	(6)	0	277	0	0	0	5	03/01/2034	1.A
..31402C-YK-2	FN 725314 - RMBS	06/01/2026	Paydown		5,381	5,381	5,313	5,331	0	49	0	49	0	5,381	0	0	0	116	04/01/2034	1.A
..31402D-P7-9	FN 725946 - RMBS	06/01/2026	Paydown		401	401	403	403	0	(1)	0	(1)	0	401	0	0	0	9	11/01/2034	1.A
..31402R-JV-2	FN 735676 - RMBS	06/01/2026	Paydown		1,869	1,869	1,934	1,914	0	(45)	0	(45)	0	1,869	0	0	0	39	07/01/2035	1.A
..31403D-T3-3	FN 745870 - RMBS	06/01/2026	Paydown		1,724	1,724	1,857	1,829	0	(105)	0	(105)	0	1,724	0	0	0	36	10/01/2036	1.A
..31403D-V2-2	FN 745933 - RMBS	06/01/2026	Paydown		183	183	183	183	0	0	0	0	0	183	0	0	0	4	09/01/2036	1.A
..31403M-XE-4	FN 753177 - RMBS	06/01/2026	Paydown		1,009	1,009	1,050	1,025	0	(17)	0	(17)	0	1,009	0	0	0	23	12/01/2033	1.A
..31403Y-X9-9	FN 762204 - RMBS	06/01/2026	Paydown		265	265	267	266	0	(1)	0	(1)	0	265	0	0	0	6	12/01/2033	1.A
..31404P-6Y-2	FN 774987 - RMBS	06/01/2026	Paydown		2,848	2,848	2,798	2,801	0	47	0	47	0	2,848	0	0	0	59	05/01/2034	1.A
..31404U-YH-7	FN 779312 - RMBS	06/01/2026	Paydown		1,350	1,350	1,336	1,340	0	10	0	10	0	1,350	0	0	0	28	06/01/2034	1.A
..31404X-TA-2	FN 781845 - RMBS	06/01/2026	Paydown		1,410	1,410	1,430	1,419	0	(9)	0	(9)	0	1,410	0	0	0	32	12/01/2034	1.A
..31404Y-QP-0	FN 782662 - RMBS	06/01/2026	Paydown		119	119	122	120	0	(1)	0	(1)	0	119	0	0	0	3	08/01/2034	1.A
..31405G-T9-1	FN 789076 - RMBS	06/01/2026	Paydown		188	188	199	197	0	(9)	0	(9)	0	188	0	0	0	5	08/01/2034	1.A
..31405Q-LS-5	FN 796037 - RMBS	06/01/2026	Paydown		1,367	1,367	1,380	1,372	0	(5)	0	(5)	0	1,367	0	0	0	31	09/01/2034	1.A
..31406G-3H-0	FN 810000 - RMBS	06/01/2026	Paydown		2,788	2,788	2,771	2,774	0	14	0	14	0	2,788	0	0	0	58	03/01/2035	1.A
..31406H-P8-4	FN 810547 - RMBS	06/01/2026	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	0	01/01/2035	1.A
..31407F-F3-9	FN 829186 - RMBS	06/01/2026	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	07/01/2035	1.A
..31407F-J6-8	FN 829285 - RMBS	06/01/2026	Paydown		766	766	795	787	0	(21)	0	(21)	0	766	0	0	0	18	09/01/2035	1.A
..31407H-3L-8	FN 831603 - RMBS	06/01/2026	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	06/01/2036	1.A
..31407J-VL-3	FN 832319 - RMBS	06/01/2026	Paydown		77	77	74	75	0	2	0	2	0	77	0	0	0	2	08/01/2035	1.A
..31407M-7C-3	FN 835291 - RMBS	06/01/2026	Paydown		516	516	510	513	0	3	0	3	0	516	0	0	0	11	09/01/2035	1.A
..31407S-MD-1	FN 839256 - RMBS	06/01/2026	Paydown		2,776	2,776	2,807	2,785	0	(8)	0	(8)	0	2,776	0	0	0	64	09/01/2035	1.A
..31407Y-R6-8	FN 844809 - RMBS	06/01/2026	Paydown		36	36	36	36	0	1	0	1	0	36	0	0	0	1	11/01/2035	1.A
..31408A-FU-9	FN 845379 - RMBS	06/01/2026	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	01/01/2036	1.A
..31408J-PP-8	FN 852894 - RMBS	06/01/2026	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	06/01/2026	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	06/01/2026	Paydown		25,661	25,661	25,637	25,634	0	27	0	27	0	25,661	0	0	0	340	12/01/2046	1.A
..3140FM-SZ-0	FN BE2335 - RMBS	06/01/2026	Paydown		1,904	1,904	1,945	1,968	0	(64)	0	(64)	0	1,904	0	0	0	30	02/01/2047	1.A
..3140FQ-S7-3	FN BE5041 - RMBS	06/01/2026	Paydown		3,713	3,713	3,813	3,833	0	(121)	0	(121)	0	3,713	0	0	0	52	11/01/2046	1.A
..3140FX-EC-2	FN BF0130 - RMBS	06/01/2026	Paydown		8,210	8,210	8,167	8,164	0	46	0	46	0	8,210	0	0	0	124	08/01/2056	1.A
..3140J9-FS-5	FN BM4676 - RMBS	06/01/2026	Paydown		6,116	6,116	6,305	6,405	0	(289)	0	(289)	0	6,116	0	0	0	110	10/01/2048	1.A
..3140JG-LQ-6	FN BN0334 - RMBS	06/01/2026	Paydown		280	280	292	316	0	(36)	0	(36)	0	280	0	0	0	5	12/01/2048	1.A
..3140JP-KH-7	FN BN6595 - RMBS	06/01/2026	Paydown		786	786	805	835	0	(49)	0	(49)	0	786	0	0	0	12	05/01/2049	1.A
..3140JW-NS-5	FN BQ2200 - RMBS	06/01/2026	Paydown		1,403	1,403	1,450	1,494	0	(91)	0	(91)	0	1,403	0	0	0	21	09/01/2049	1.A
..3140JW-OR-4	FN BQ2263 - RMBS	06/01/2026	Paydown		1,763	1,763	1,819	1,878	0	(115)	0	(115)	0	1,763	0	0	0	27	10/01/2049	1.A
..3140JX-RN-0	FN BQ3192 - RMBS	06/01/2026	Paydown		2,069	2,069	2,125	2,191	0	(122)	0	(122)	0	2,069	0	0	0	27	10/01/2049	1.A
..3140K1-4D-5	FN BQ6219 - RMBS	06/01/2026	Paydown		2,578	2,578	2,614	2,635	0	(57)	0	(57)	0	2,578	0	0	0	32	12/01/2049	1.A
..3140KQ-PP-8	FN BQ4993 - RMBS	06/01/2026	Paydown		5,344	5,344	5,531	5,508	0	(163)	0	(163)	0	5,344	0	0	0	39	10/01/2050	1.A
..3140KR-CZ-0	FN BQ5487 - RMBS	06/01/2026	Paydown		2,328	2,328	2,445	2,443	0	(115)	0	(115)	0	2,328	0	0	0	26	11/01/2050	1.A
..3140KU-VQ-2	FN BQ8722 - RMBS	06/01/2026	Paydown		2,472	2,472	2,550	2,541	0	(69)	0	(69)	0	2,472	0	0	0	21	11/01/2050	1.A
..3140KV-SC-5	FN BQ9514 - RMBS	06/01/2026	Paydown		5,221	5,221	5,270	5,262	0	(41)	0	(41)	0	5,221	0	0	0	35	12/01/2050	1.A
..3140O9-XC-2	FN CA2474 - RMBS	06/01/2026	Paydown		1,022	1,022	1,059	1,100	0	(110)	0	(110)	0	1,022	0	0	0	15	07/01/2048	1.A
..3140OA-JH-4	FN CA2963 - RMBS	06/01/2026	Paydown		1,541	1,541	1,629	1,786	0	(245)	0	(245)	0	1,541	0	0	0	31	01/01/2049	1.A
..3140OC-G6-6	FN CA4976 - RMBS	06/01/2026	Paydown		3,662	3,662	3,894	4,018	0	(355)	0	(355)	0	3,662	0	0	0	44	01/01/2050	1.A
..3140OE-D9-0	FN CA6427 - RMBS	06/01/2026	Paydown		4,114	4,114	4,374	4,444	0	(330)	0	(330)	0	4,114	0	0	0	58	07/01/2050	1.A
..3140OE-RX-2	FN CA6801 - RMBS	06/01/2026	Paydown		6,995	6,995	7,220	7,244	0	(249)	0	(249)	0	6,995	0	0	0	74	08/01/2050	1.A
..3140OF-S4-2	FN CA7738 - RMBS	06/01/2026	Paydown		4,610	4,610	4,850	4,870	0	(260)	0	(260)	0	4,610	0	0	0	50	11/01/2050	1.A

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31400H-HG-3	FN CA9230 - RMBS	06/01/2026	Paydown		8,544	8,544	8,818	8,813	0	(269)	0	(269)	0	8,544	0	0	0	93	02/01/2051	1.A
..31400K-SA-7	FN CB0512 - RMBS	06/01/2026	Paydown		15,098	15,098	15,752	15,682	0	(584)	0	(584)	0	15,098	0	0	0	150	05/01/2051	1.A
..31400L-NA-0	FN CB1284 - RMBS	06/01/2026	Paydown		7,668	7,668	7,933	7,909	0	(241)	0	(241)	0	7,668	0	0	0	74	08/01/2051	1.A
..31400Q-GD-1	FN CB4695 - RMBS	06/01/2026	Paydown		8,529	8,529	8,670	8,642	0	(113)	0	(113)	0	8,529	0	0	0	193	09/01/2052	1.A
..3140X4-EA-0	FN FM1028 - RMBS	06/01/2026	Paydown		542	542	557	589	0	(47)	0	(47)	0	542	0	0	0	8	06/01/2049	1.A
..3140X5-4P-5	FN FM2629 - RMBS	06/01/2026	Paydown		7,117	7,117	7,377	7,387	0	(270)	0	(270)	0	7,117	0	0	0	73	03/01/2049	1.A
..3140X6-2N-0	FN FM3480 - RMBS	06/01/2026	Paydown		3,026	3,026	3,154	3,162	0	(136)	0	(136)	0	3,026	0	0	0	31	06/01/2050	1.A
..3140X6-AQ-4	FN FM2714 - RMBS	06/01/2026	Paydown		2,214	2,214	2,353	2,410	0	(196)	0	(196)	0	2,214	0	0	0	27	03/01/2050	1.A
..3140X6-S7-7	FN FM3241 - RMBS	06/01/2026	Paydown		2,321	2,321	2,464	2,521	0	(200)	0	(200)	0	2,321	0	0	0	29	03/01/2050	1.A
..3140X7-2G-3	FN FM4374 - RMBS	06/01/2026	Paydown		2,333	2,333	2,415	2,407	0	(74)	0	(74)	0	2,333	0	0	0	19	09/01/2050	1.A
..3140X7-D9-7	FN FM3727 - RMBS	06/01/2026	Paydown		2,738	2,738	2,898	2,946	0	(208)	0	(208)	0	2,738	0	0	0	35	07/01/2050	1.A
..3140X8-EH-6	FN FM4635 - RMBS	06/01/2026	Paydown		9,534	9,534	9,903	9,855	0	(321)	0	(321)	0	9,534	0	0	0	83	11/01/2050	1.A
..3140X8-KF-3	FN FM4793 - RMBS	06/01/2026	Paydown		6,503	6,503	6,721	6,716	0	(213)	0	(213)	0	6,503	0	0	0	53	11/01/2050	1.A
..3140XA-FV-9	FN FM6479 - RMBS	06/01/2026	Paydown		2,632	2,632	2,702	2,694	0	(62)	0	(62)	0	2,632	0	0	0	27	03/01/2051	1.A
..3140XA-LY-6	FN FM6642 - RMBS	06/01/2026	Paydown		7,098	7,098	7,325	7,339	0	(242)	0	(242)	0	7,098	0	0	0	76	03/01/2051	1.A
..3140XA-MW-9	FN FM6672 - RMBS	06/01/2026	Paydown		8,922	8,922	9,208	9,199	0	(277)	0	(277)	0	8,922	0	0	0	95	03/01/2051	1.A
..3140XA-QS-4	FN FM6764 - RMBS	06/01/2026	Paydown		1,576	1,576	1,646	1,640	0	(64)	0	(64)	0	1,576	0	0	0	18	03/01/2051	1.A
..3140XB-ZC-7	FN FM7938 - RMBS	06/01/2026	Paydown		5,730	5,730	5,906	5,894	0	(164)	0	(164)	0	5,730	0	0	0	60	07/01/2051	1.A
..3140XJ-TM-5	FN FS3255 - RMBS	06/01/2026	Paydown		10,626	10,626	10,635	10,629	0	(3)	0	(3)	0	10,626	0	0	0	230	11/01/2052	1.A
..3140V7-XD-5	FN CC1575 - RMBS	06/01/2026	Paydown		21,371	21,371	21,451	0	0	(80)	0	(80)	0	21,371	0	0	0	206	11/01/2055	1.A
..31410G-5V-1	FN 889260 - RMBS	06/01/2026	Paydown		322	322	332	331	0	(8)	0	(8)	0	322	0	0	0	6	04/01/2038	1.A
..31410K-JX-3	FN 889578 - RMBS	06/01/2026	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	04/01/2038	1.A
..31410K-JY-1	FN 889579 - RMBS	06/01/2026	Paydown		172	172	172	172	0	0	0	0	0	172	0	0	0	4	05/01/2038	1.A
..31410R-RY-7	FN 895203 - RMBS	06/01/2026	Paydown		44	44	44	44	0	(1)	0	(1)	0	44	0	0	0	1	08/01/2036	1.A
..31410V-SG-1	FN 899147 - RMBS	06/01/2026	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/01/2037	1.A
..31410V-RM-7	FN 899176 - RMBS	06/01/2026	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	1	02/01/2037	1.A
..31411A-RJ-6	FN 902389 - RMBS	06/01/2026	Paydown		1,810	1,810	1,830	1,822	0	(12)	0	(12)	0	1,810	0	0	0	42	11/01/2036	1.A
..31411U-DN-9	FN 907409 - RMBS	06/01/2026	Paydown		108	108	109	109	0	(1)	0	(1)	0	108	0	0	0	3	01/01/2037	1.A
..31411U-G9-6	FN 914724 - RMBS	06/01/2026	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	04/01/2037	1.A
..31411Y-N9-0	FN 918516 - RMBS	06/01/2026	Paydown		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	06/01/2037	1.A
..31412A-RD-8	FN 919484 - RMBS	06/01/2026	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	05/01/2037	1.A
..31412M-J3-3	FN 929182 - RMBS	06/01/2026	Paydown		149	149	152	152	0	(3)	0	(3)	0	149	0	0	0	3	03/01/2038	1.A
..31412M-ZA-9	FN 929637 - RMBS	06/01/2026	Paydown		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	06/01/2026	Paydown		288	288	288	288	0	0	0	0	0	288	0	0	0	5	01/01/2040	1.A
..31412S-GU-3	FN 933211 - RMBS	06/01/2026	Paydown		162	162	161	161	0	1	0	1	0	162	0	0	0	4	12/01/2037	1.A
..31412S-R8-0	FN 933511 - RMBS	06/01/2026	Paydown		78	78	79	78	0	(1)	0	(1)	0	78	0	0	0	2	02/01/2038	1.A
..31412S-ZB-4	FN 933738 - RMBS	06/01/2026	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	1	04/01/2038	1.A
..31412X-UG-7	FN 938083 - RMBS	06/01/2026	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	07/01/2037	1.A
..31413B-ST-9	FN 940730 - RMBS	06/01/2026	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	10/01/2037	1.A
..31413D-FE-2	FN 942165 - RMBS	06/01/2026	Paydown		31	31	33	33	0	(1)	0	(1)	0	31	0	0	0	1	07/01/2037	1.A
..31413J-C7-7	FN 946594 - RMBS	06/01/2026	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2037	1.A
..31413J-MS-0	FN 946869 - RMBS	06/01/2026	Paydown		149	149	154	153	0	(4)	0	(4)	0	149	0	0	0	4	09/01/2037	1.A
..31414B-T9-1	FN 961476 - RMBS	06/01/2026	Paydown		85	85	87	86	0	(2)	0	(2)	0	85	0	0	0	2	02/01/2038	1.A
..31414C-GY-9	FN 962687 - RMBS	06/01/2026	Paydown		247	247	252	252	0	(4)	0	(4)	0	247	0	0	0	5	04/01/2038	1.A
..31414L-AH-1	FN 969008 - RMBS	06/01/2026	Paydown		1,682	1,682	1,686	1,684	0	(12)	0	(12)	0	1,682	0	0	0	39	02/01/2038	1.A
..31414Q-MH-7	FN 972960 - RMBS	06/01/2026	Paydown		32	32	33	32	0	0	0	0	0	32	0	0	0	1	03/01/2038	1.A
..31414R-IL-5	FN 974151 - RMBS	06/01/2026	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	02/01/2038	1.A
..31415M-DV-4	FN 984016 - RMBS	06/01/2026	Paydown		134	134	140	150	0	(16)	0	(16)	0	134	0	0	0	3	06/01/2038	1.A
..31415P-BM-9	FN 984844 - RMBS	06/01/2026	Paydown		127	127	131	130	0	(3)	0	(3)	0	127	0	0	0	3	07/01/2038	1.A
..31415Q-MQ-6	FN 986067 - RMBS	06/01/2026	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	08/01/2038	1.A
..31415Q-TA-4	FN 986245 - RMBS	06/01/2026	Paydown		488	488	481	483	0	5	0	5	0	488	0	0	0	11	07/01/2038	1.A
..31415X-KE-0	FN 992293 - RMBS	06/01/2026	Paydown		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	1	01/01/2039	1.A
..31416J-FN-6	FN AA1072 - RMBS	06/01/2026	Paydown		48	48	50	50	0	(1)	0	(1)	0	48	0	0	0	1	12/01/2038	1.A
..31416K-YU-6	FN AA2522 - RMBS	06/01/2026	Paydown		830	830	831	831	0	(1)	0	(1)	0	830	0	0	0	16	03/01/2039	1.A

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31416L-ZK-5	FN AA3445 - RMBS	06/01/2026	Paydown		163	163	165	165	0	(2)	0	(2)	0	163	0	0	0	3	03/01/2039	1.A
..31416M-4T-8	FN AA4433 - RMBS	06/01/2026	Paydown		220	220	224	224	0	(4)	0	(4)	0	220	0	0	0	4	03/01/2039	1.A
..31416P-WY-9	FN AA6062 - RMBS	06/01/2026	Paydown		1,028	1,028	1,057	1,051	0	(23)	0	(23)	0	1,028	0	0	0	21	05/01/2039	1.A
..31416R-RB-1	FN AA7681 - RMBS	06/01/2026	Paydown		1,112	1,112	1,132	1,137	0	(26)	0	(26)	0	1,112	0	0	0	19	06/01/2039	1.A
..31416Y-LG-1	FN AB3026 - RMBS	06/01/2026	Paydown		833	833	879	885	0	(51)	0	(51)	0	833	0	0	0	12	05/01/2041	1.A
..31417B-7A-9	FN AB5388 - RMBS	06/01/2026	Paydown		594	594	636	663	0	(69)	0	(69)	0	594	0	0	0	10	06/01/2042	1.A
..31417B-PP-6	FN AB4929 - RMBS	06/01/2026	Paydown		4,419	4,419	4,473	4,465	0	(47)	0	(47)	0	4,419	0	0	0	63	04/01/2042	1.A
..31417D-LP-6	FN AB6633 - RMBS	06/01/2026	Paydown		2,219	2,219	2,338	2,369	0	(150)	0	(150)	0	2,219	0	0	0	33	10/01/2042	1.A
..31417G-H2-5	FN AB9248 - RMBS	06/01/2026	Paydown		3,973	3,973	3,924	3,921	0	52	0	52	0	3,973	0	0	0	50	05/01/2043	1.A
..31417G-WY-9	FN AB9374 - RMBS	06/01/2026	Paydown		4,587	4,587	4,699	4,673	0	(85)	0	(85)	0	4,587	0	0	0	63	05/01/2043	1.A
..31417G-WV-4	FN AB9659 - RMBS	06/01/2026	Paydown		1,318	1,318	1,325	1,322	0	(4)	0	(4)	0	1,318	0	0	0	17	06/01/2043	1.A
..31417J-NH-9	FN AC0391 - RMBS	06/01/2026	Paydown		13,641	13,641	13,688	13,709	0	(68)	0	(68)	0	13,641	0	0	0	266	07/01/2039	1.A
..31417K-WA-1	FN AC1540 - RMBS	06/01/2026	Paydown		4,770	4,770	4,776	4,774	0	(5)	0	(5)	0	4,770	0	0	0	84	09/01/2039	1.A
..31417L-WY-8	FN AC2174 - RMBS	06/01/2026	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	2	07/01/2039	1.A
..31417M-UZ-4	FN AC3299 - RMBS	06/01/2026	Paydown		227	227	237	237	0	(10)	0	(10)	0	227	0	0	0	4	10/01/2039	1.A
..31417N-7F-2	FN AC4493 - RMBS	06/01/2026	Paydown		181	181	180	180	0	2	0	2	0	181	0	0	0	3	09/01/2039	1.A
..31417Y-FL-6	FN MA0170 - RMBS	06/01/2026	Paydown		870	870	882	881	0	(11)	0	(11)	0	870	0	0	0	16	09/01/2039	1.A
..31418B-6H-4	FN MA2671 - RMBS	06/01/2026	Paydown		2,915	2,915	3,085	3,197	0	(283)	0	(283)	0	2,915	0	0	0	39	07/01/2046	1.A
..31418C-3J-1	FN MA3500 - RMBS	06/01/2026	Paydown		5,040	5,040	5,013	4,993	0	47	0	47	0	5,040	0	0	0	84	10/01/2048	1.A
..31418C-4F-8	FN MA3521 - RMBS	06/01/2026	Paydown		1,113	1,113	1,159	1,247	0	(134)	0	(134)	0	1,113	0	0	0	19	11/01/2048	1.A
..31418C-4X-9	FN MA3537 - RMBS	06/01/2026	Paydown		521	521	549	594	0	(73)	0	(73)	0	521	0	0	0	10	12/01/2048	1.A
..31418C-EG-5	FN MA2834 - RMBS	06/01/2026	Paydown		4,133	4,133	4,262	4,314	0	(181)	0	(181)	0	4,133	0	0	0	59	12/01/2046	1.A
..31418C-29-8	FN MA3467 - RMBS	06/01/2026	Paydown		452	452	470	506	0	(54)	0	(54)	0	452	0	0	0	7	09/01/2048	1.A
..31418C-ZJ-6	FN MA3444 - RMBS	06/01/2026	Paydown		1,366	1,366	1,444	1,556	0	(190)	0	(190)	0	1,366	0	0	0	25	08/01/2048	1.A
..31418D-3H-3	FN MA4399 - RMBS	06/01/2026	Paydown		1,393	1,393	1,447	1,441	0	(48)	0	(48)	0	1,393	0	0	0	15	08/01/2051	1.A
..31418D-AQ-5	FN MA3614 - RMBS	06/01/2026	Paydown		903	903	928	979	0	(76)	0	(76)	0	903	0	0	0	14	03/01/2049	1.A
..31418D-AS-1	FN MA3616 - RMBS	06/01/2026	Paydown		614	614	643	688	0	(74)	0	(74)	0	614	0	0	0	12	03/01/2049	1.A
..31418D-BF-8	FN MA3637 - RMBS	06/01/2026	Paydown		1,152	1,152	1,184	1,255	0	(103)	0	(103)	0	1,152	0	0	0	17	04/01/2049	1.A
..31418D-C6-7	FN MA3692 - RMBS	06/01/2026	Paydown		1,088	1,088	1,115	1,173	0	(85)	0	(85)	0	1,088	0	0	0	16	07/01/2049	1.A
..31418D-ES-7	FN MA3744 - RMBS	06/01/2026	Paydown		1,247	1,247	1,254	1,271	0	(24)	0	(24)	0	1,247	0	0	0	16	08/01/2049	1.A
..31418D-FR-8	FN MA3775 - RMBS	06/01/2026	Paydown		531	531	546	572	0	(40)	0	(40)	0	531	0	0	0	8	09/01/2049	1.A
..31418D-SH-6	FN MA4119 - RMBS	06/01/2026	Paydown		3,802	3,802	3,929	3,922	0	(120)	0	(120)	0	3,802	0	0	0	32	09/01/2050	1.A
..31418D-TQ-5	FN MA4158 - RMBS	06/01/2026	Paydown		4,065	4,065	4,201	4,189	0	(124)	0	(124)	0	4,065	0	0	0	34	10/01/2050	1.A
..31418D-YY-2	FN MA4326 - RMBS	06/01/2026	Paydown		6,217	6,217	6,412	6,399	0	(182)	0	(182)	0	6,217	0	0	0	66	05/01/2051	1.A
..31418E-AP-5	FN MA4513 - RMBS	06/01/2026	Paydown		1,814	1,814	1,867	1,861	0	(47)	0	(47)	0	1,814	0	0	0	23	01/01/2052	1.A
..31418E-CA-6	FN MA4564 - RMBS	06/01/2026	Paydown		6,840	6,840	6,868	6,863	0	(22)	0	(22)	0	6,840	0	0	0	85	03/01/2052	1.A
..31418E-CR-9	FN MA4579 - RMBS	06/01/2026	Paydown		4,595	4,595	4,555	4,559	0	36	0	36	0	4,595	0	0	0	58	04/01/2052	1.A
..31418E-D8-0	FN MA4626 - RMBS	06/01/2026	Paydown		16,513	16,513	16,374	16,387	0	126	0	126	0	16,513	0	0	0	280	06/01/2052	1.A
..31418E-E6-3	FN MA4656 - RMBS	06/01/2026	Paydown		5,525	5,525	5,567	5,559	0	(34)	0	(34)	0	5,525	0	0	0	104	07/01/2052	1.A
..31418E-HJ-2	FN MA4732 - RMBS	06/01/2026	Paydown		8,618	8,618	8,454	8,474	0	145	0	145	0	8,618	0	0	0	145	09/01/2052	1.A
..31418F-T5-6	FN MA5971 - RMBS	06/01/2026	Paydown		1,982	1,982	1,919	0	63	0	63	0	1,982	0	0	0	8	02/01/2056	1.A	
..31418F-WP-8	FN MA6053 - RMBS	06/01/2026	Paydown		2,301	2,301	2,228	0	73	0	73	0	2,301	0	0	0	10	05/01/2056	1.A	
..31418F-XH-5	FN MA6079 - RMBS	06/01/2026	Paydown		1,874	1,874	1,829	0	45	0	45	0	1,874	0	0	0	8	06/01/2056	1.A	
..31418N-XX-3	FN AD1593 - RMBS	06/01/2026	Paydown		3,540	3,540	3,554	3,559	0	(19)	0	(19)	0	3,540	0	0	0	65	02/01/2040	1.A
..31418Q-S9-5	FN AD3243 - RMBS	06/01/2026	Paydown		12,806	12,806	12,836	12,835	0	(29)	0	(29)	0	12,806	0	0	0	240	04/01/2040	1.A
..31419E-SG-0	FN AE4446 - RMBS	06/01/2026	Paydown		3,429	3,429	3,370	3,370	0	59	0	59	0	3,429	0	0	0	65	12/01/2040	1.A
..31419K-GQ-2	FN AE8306 - RMBS	06/01/2026	Paydown		642	642	664	669	0	(27)	0	(27)	0	642	0	0	0	11	11/01/2040	1.A
..31419K-WQ-4	FN AE8754 - RMBS	06/01/2026	Paydown		812	812	801	799	0	13	0	13	0	812	0	0	0	14	10/01/2040	1.A
..3142J6-D9-1	FH RQ0127 - RMBS	06/01/2026	Paydown		1,379	1,379	1,346	0	33	0	33	0	1,379	0	0	0	6	06/01/2056	1.A	
..3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	Paydown		3,106	3,106	3,032	0	75	0	75	0	3,106	0	0	0	13	05/01/2056	1.A	
..35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS	06/02/2026	Paydown		44,635	64,240	60,232	61,719	0	(17,084)	0	(17,084)	0	44,635	0	0	0	1,219	07/25/2056	1.A
..35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS	06/02/2026	Paydown		14,358	31,835	30,342	30,318	0	(15,961)	0	(15,961)	0	14,358	0	0	0	1,036	07/25/2056	1.A
..35563P-OM-9	SCRT 2017-4 MT - CMO/RMBS	06/02/2026	Paydown		3,683	3,683	3,749	3,757	0	(74)	0	(74)	0	3,683	0	0	0	50	06/25/2057	1.A
..35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	06/25/2026	Paydown		9,146	11,013	10,533	10,835	0	(1,689)	0	(1,689)	0	9,146	0	0	0	94	05/25/2057	1.A

STATEMENT AS OF JUNE 30, 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 (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	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 Con-tractual Maturity Date	NAIC Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
.35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	06/02/2026	Paydown		15,360	15,360	14,814	15,052	0	307	0	307	0	15,360	0	0	0	182	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)					1,546,118	1,585,068	1,584,398	1,557,799	0	(43,485)	0	(43,485)	0	1,546,118	0	0	0	24,220	XXX	XXX
.3137BV-Z8-2	FHMS K-063 A2 - CMB	06/01/2026	Paydown		2,937	2,937	3,025	2,940	0	(4)	0	(4)	0	2,937	0	0	0	42	01/25/2027	1.A FE
.3137FC-JG-0	FRESR 2017-SR01 A3 - CMB	06/01/2026	Paydown		2,105	2,105	2,126	2,107	0	(2)	0	(2)	0	2,105	0	0	0	28	11/25/2027	1.A
.3137FD-ER-9	FHMS K-1504 A1 - CMB	06/01/2026	Paydown		6,401	6,401	6,528	6,404	0	(4)	0	(4)	0	6,401	0	0	0	85	11/25/2028	1.A
.3138LG-F4-3	FN AN3786 - CMB/RMBS	06/01/2026	Paydown		11,694	11,694	11,699	11,862	0	(168)	0	(168)	0	11,694	0	0	0	156	01/01/2032	1.A
.3140XT-YC-7	FN BL2506 - CMB/RMBS	06/01/2026	Paydown		298	298	302	300	0	(2)	0	(2)	0	298	0	0	0	5	05/01/2049	1.A
.3140HT-YD-5	FN BL2507 - CMB/RMBS	06/01/2026	Paydown		695	695	704	699	0	(4)	0	(4)	0	695	0	0	0	11	05/01/2049	1.A
.3140HU-B7-0	FN BL2761 - CMB/RMBS	06/01/2026	Paydown		1,383	1,383	1,411	1,396	0	(13)	0	(13)	0	1,383	0	0	0	23	06/01/2049	1.A
.3140HU-B9-6	FN BL2763 - CMB/RMBS	06/01/2026	Paydown		917	917	940	927	0	(11)	0	(11)	0	917	0	0	0	15	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)					26,429	26,429	27,006	26,635	0	(206)	0	(206)	0	26,429	0	0	0	365	XXX	XXX
.000780-AD-8	AMAC 2003-3 A4 - CMO/RMBS	06/01/2026	Paydown		1,766	1,766	1,791	1,787	0	(21)	0	(21)	0	1,766	0	0	0	40	02/25/2033	1.A FM
.02146S-AD-1	CWALT 2006-0A14 2A1 - CMO/RMBS	06/25/2026	Paydown		50,606	40,134	36,591	36,719	0	13,887	0	13,887	0	50,606	0	0	0	568	11/25/2046	1.A FM
.03464F-AA-7	ACMT 2022-3 A1 - RMBS	06/01/2026	Paydown		6,190	6,190	6,123	6,279	0	(90)	0	(90)	0	6,190	0	0	0	107	01/25/2067	1.A
.05952F-AC-7	BOAMS 2007-2 A3 - CMO/RMBS	06/01/2026	Paydown		57,889	77,939	60,891	63,276	0	(5,387)	0	(5,387)	0	57,889	0	0	0	2,234	05/25/2037	1.D FM
.10570X-AG-1	BRAVO 26NM04 A3 - RMBS	06/01/2026	Paydown		10,609	10,609	10,609	10,609	0	0	0	0	0	10,609	0	0	0	105	03/25/2063	1.E FE
.10638C-AA-0	BABS 2021-RM1 A - CMB/RMBS	06/25/2026	Paydown		117,066	117,066	111,727	111,248	0	5,818	0	5,818	0	117,066	0	0	0	762	10/25/2063	1.A FE
.10638N-AA-6	BABS 22RM3 A - RMBS	06/25/2026	Paydown		71,024	71,024	67,732	69,005	0	2,019	0	2,019	0	71,024	0	0	0	596	02/25/2062	1.A FE
.12553X-AD-5	CIM 2018-INW1 A4 - CMO/RMBS	06/01/2026	Paydown		2,756	2,756	2,741	2,731	0	25	0	25	0	2,756	0	0	0	49	08/25/2048	1.A
.12570S-AG-8	CLIP 26NM01 A3 - RMBS	06/01/2026	Paydown		5,409	5,409	5,409	0	0	0	0	0	0	5,409	0	0	0	26	05/26/2071	1.F FE
.12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS	06/01/2026	Paydown		9,002	9,002	8,867	8,900	0	102	0	102	0	9,002	0	0	0	211	11/25/2034	1.A FM
.12667F-YL-3	CWALT 2004-28CB 2A4 - CMO/RMBS	06/01/2026	Paydown		12,673	26,500	26,549	23,452	0	(10,779)	0	(10,779)	0	12,673	0	0	0	635	01/25/2035	1.A FM
.12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS	06/01/2026	Paydown		8,137	7,713	6,003	5,767	554	1,816	0	2,370	0	8,137	0	0	0	170	12/25/2035	5.C FM
.14066E-AA-9	CPMRK 2006A 6A - ABS/MBS	06/10/2026	Paydown		71,862	71,862	72,436	72,267	0	(406)	0	(406)	0	71,862	0	0	0	1,805	05/10/2051	1.E
.16190A-AD-5	CHASE 264 A3A - RMBS	06/01/2026	Paydown		7,629	7,629	7,496	0	0	134	0	134	0	7,629	0	0	0	49	02/26/2057	1.A FE
.17323T-AS-9	CMLTI 2015-RP2 A2B - CMO/RMBS	06/01/2026	Paydown		1,988	1,988	1,993	2,028	0	(40)	0	(40)	0	1,988	0	0	0	30	01/27/2053	1.A
.17332F-AN-9	CMLTI 251 A13 - RMBS	06/01/2026	Paydown		72,568	72,568	71,990	71,918	0	650	0	650	0	72,568	0	0	0	1,660	01/25/2055	1.A
.19688U-AA-0	COLT 2512 FCF - RMBS	06/01/2026	Paydown		41,072	41,072	41,072	41,072	0	1	0	1	0	41,072	0	0	0	800	01/26/2071	1.A FE
.22541Q-MA-7	CSFB 2003-19 1A4 - CMO/RMBS	06/01/2026	Paydown		6,111	6,111	6,246	6,132	0	(21)	0	(21)	0	6,111	0	0	0	161	07/25/2033	5.C FM
.251510-ML-4	DBALT 2006-AB1 A3 - RMBS	06/01/2026	Paydown		28,747	28,747	28,748	31,369	0	(2,621)	0	(2,621)	0	28,747	0	0	0	592	02/25/2036	1.A FM
.36167V-AA-2	GCAT 19NM3 A1 - CMO/RMBS	06/01/2026	Paydown		4,150	4,150	4,150	4,188	0	(37)	0	(37)	0	4,150	0	0	0	65	11/25/2059	1.A
.36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS	06/01/2026	Paydown		6,526	16,659	16,263	15,863	0	(9,337)	0	(9,337)	0	6,526	0	0	0	347	12/25/2034	5.C FM
.36259V-AB-9	GSMB	2020-PJ4 A2 - CMO/RMBS	06/01/2026	Paydown	1,099	1,099	1,133	1,169	0	(70)	0	(70)	0	1,099	0	0	0	14	01/25/2051	1.A
.36260D-AB-6	GSMB	2020-PJ5 A2 - CMO/RMBS	06/01/2026	Paydown	1,732	1,732	1,786	1,835	0	(103)	0	(103)	0	1,732	0	0	0	21	03/27/2051	1.A
.36263V-AB-3	GSMB	21PJ11 A2 - CMO/RMBS	06/01/2026	Paydown	11,486	11,486	11,525	11,738	0	(252)	0	(252)	0	11,486	0	0	0	123	04/25/2052	1.A
.36267E-AF-8	GSMB	2022-PJ2 A6 - CMO/RMBS	06/01/2026	Paydown	7,935	7,935	7,765	7,772	0	163	0	163	0	7,935	0	0	0	99	06/25/2052	1.A
.36275T-AE-8	GSMB	26PJ1 A5 - RMBS	06/01/2026	Paydown	7,665	7,665	7,613	0	0	51	0	51	0	7,665	0	0	0	52	06/26/2056	1.A FE
.36292A-AJ-1	GSMB	2022-PJ3 A6 - RMBS	06/01/2026	Paydown	11,304	11,304	10,884	10,909	0	396	0	396	0	11,304	0	0	0	142	08/26/2052	1.A
.39678W-AA-6	GCSP 51 A - CMB/RMBS	06/25/2026	Paydown		12,356	12,356	12,235	12,307	0	49	0	49	0	12,356	0	0	0	220	09/25/2034	1.A FM
.41162D-AF-6	HVILT 2006-12 2AA - RMBS	06/22/2026	Paydown		23,726	23,726	20,229	24,922	0	(1,197)	0	(1,197)	0	23,726	0	0	0	322	12/19/2036	1.A FM
.45660L-GD-5	INDX 2005-AR6 2A1 - CDO/CMO/RMBS	06/25/2026	Paydown		95,224	95,224	77,168	76,826	0	18,398	0	18,398	0	95,224	0	0	0	1,454	04/25/2035	1.A FM
.456672-AC-8	IMSG 2007-AR1 2A1 - CMO/RMBS	05/01/2026	Paydown		67,268	67,268	43,278	42,076	0	25,192	0	25,192	0	67,268	0	0	0	1,033	06/25/2037	1.A FM
.46591T-AQ-7	JPMIT 202 A7A - CMO/RMBS	06/01/2026	Paydown		2,680	2,680	2,755	2,800	0	(120)	0	(120)	0	2,680	0	0	0	34	07/25/2050	1.A
.46592E-AC-0	JPMIT 2021-1 A3 - CMO/RMBS	06/01/2026	Paydown		3,253	3,253	3,385	3,392	0	(139)	0	(139)	0	3,253	0	0	0	34	06/26/2051	1.A
.46592K-AC-6	JPMIT 2021-3 A3 - CMO/RMBS	06/01/2026	Paydown		4,675	4,675	4,827	4,817	0	(142)	0	(142)	0	4,675	0	0	0	50	07/25/2051	1.A
.46592N-AC-0	JPMIT 217 A3 - CMO/RMBS	06/01/2026	Paydown		5,432	5,432	5,523	5,508	0	(76)	0	(76)	0	5,432	0	0	0	58	11/27/2051	1.A
.46592W-AF-3	JPMIT 2112 A4 - CMO/RMBS	06/01/2026	Paydown		10,164	10,164	10,334	10,289	0	(125)	0	(125)	0	10,164	0	0	0	102	02/25/2052	1.A
.46651X-AK-8	JPMIT 2020-1 A5A - CMO/RMBS	06/01/2026	Paydown		3,005	3,005	3,071	3,077	0	(72)	0	(72)	0	3,005	0	0	0	34	06/27/2050	1.A
.46654A-AF-6	JPMIT 2110 A4 - CMO/RMBS	06/01/2026	Paydown		7,520	7,520	7,703	7,657	0	(137)	0	(137)	0	7,520	0	0	0	79	12/26/2051	1.A
.46654U-AB-1	JPMIT 223 A2 - RMBS	06/01/2026	Paydown		8,657	8,657	8,256	8,317	0	340	0	340	0	8,657	0	0	0	116	08/26/2052	1.A
.46654W-AE-1	JPMIT 221 A3 - CMO/RMBS	06/01/2026	Paydown		7,574	7,574	7,344	7,332	0	242	0	242	0	7,574	0	0	0	81	07/25/2052	1.A

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..4665SD-AB-8	JPMIT 222 A2 - CMO/RMBS	06/01/2026	Paydown		4,652	4,652	4,548	4,532	0	119	0	119	0	4,652	0	0	0	57	08/26/2052	1.A
..46659B-AC-6	JPMIT 25V1S1 A1 - RMBS	06/01/2026	Paydown		71,183	71,183	71,717	71,717	0	(534)	0	(534)	0	71,183	0	0	0	1,630	08/25/2055	1.A FE
..46664A-AF-4	JPMIT 26NQM2 A2 - RMBS	06/01/2026	Paydown		7,272	7,272	7,272	0	0	0	0	0	0	7,272	0	0	0	55	09/27/2066	1.0 FE
..576435-AT-8	MASTR 2004-3 NT - CMO/RMBS	05/01/2026	Paydown		244	442	104	750	0	(506)	0	(506)	0	244	0	0	0	9	03/30/2034	1.A FM
..60416Q-GT-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/15/2026	Call @ 100.00		21,014	21,014	21,014	21,014	0	0	0	0	0	21,014	0	0	0	302	04/01/2047	1.B FE
..61748H-AD-3	MSM 2004-2AR 4A - CMO/RMBS	06/01/2026	Paydown		183	183	184	191	0	(8)	0	(8)	0	183	0	0	0	5	02/25/2034	1.A FM
..61756X-AG-0	MSM 2007-15AR 2A1 - CMO/RMBS	06/01/2026	Paydown		103,906	103,906	73,332	73,605	0	30,301	0	30,301	0	103,906	0	0	0	1,311	11/25/2037	1.A FM
..61780Q-AG-5	MSRM 26NQM4 A3 - RMBS	06/01/2026	Paydown		15,532	15,532	15,532	0	0	0	0	0	0	15,532	0	0	0	109	03/25/2071	1.0 FE
..617941-AB-5	MSRM 25NQM2 A1A - RMBS	06/01/2026	Paydown		61,081	61,081	61,701	61,702	0	(621)	0	(621)	0	61,081	0	0	0	1,405	01/27/2070	1.A FE
..617954-AF-9	MSRM 26NEW1 A2 - RMBS	06/01/2026	Paydown		6,692	6,692	6,692	0	0	0	0	0	0	6,692	0	0	0	50	04/27/2071	1.0 FE
..64503T-AA-2	NEW HAVEN CONN HSG AUTH MULTIFAMILY TAX-	04/30/2026	Call @ 100.00		1,547	1,547	1,547	1,539	0	1	0	1	0	1,539	0	8	8	16	05/01/2059	1.B FE
..64828E-AA-3	NRZT 19NQM4 A1 - CMO/RMBS	06/01/2026	Paydown		1,319	1,319	1,319	1,330	0	(11)	0	(11)	0	1,319	0	0	0	15	09/25/2059	1.A
..64830W-AA-3	NRZT 2019-4 B1 - CMO/RMBS	06/01/2026	Paydown		8,182	8,182	8,663	8,400	0	(218)	0	(218)	0	8,182	0	0	0	138	12/26/2058	1.A
..64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS	06/01/2026	Paydown		4,573	4,573	4,558	4,643	0	(70)	0	(70)	0	4,573	0	0	0	96	07/25/2062	1.A
..67119X-AC-8	OBX 24NQ14 A1 - RMBS	06/01/2026	Paydown		322,759	322,759	322,457	0	0	303	0	303	0	322,759	0	0	0	2,525	09/25/2064	1.A FE
..69383Y-AE-7	PRKCM 26AFQ2 A1 - RMBS	06/01/2026	Paydown		6,093	6,093	6,093	0	0	0	0	0	0	6,093	0	0	0	65	04/25/2061	1.A FE
..729912-AB-1	PMILT 26CNF4 A2 - RMBS	06/01/2026	Paydown		5,352	5,352	5,293	0	0	59	0	59	0	5,352	0	0	0	22	05/25/2057	1.A FE
..743874-AG-4	PFMT 2020-1 A4 - CMO/RMBS	06/01/2026	Paydown		49,268	49,268	50,315	50,062	0	(794)	0	(794)	0	49,268	0	0	0	633	02/25/2050	1.A
..74957E-AK-3	RFMSI 2006-S5 A10 - CMO/RMBS	06/01/2026	Paydown		3,481	5,439	4,633	4,261	0	(780)	0	(780)	0	3,481	0	0	0	136	06/25/2036	1.A FM
..81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	06/01/2026	Paydown		19,151	19,151	19,367	19,389	0	(238)	0	(238)	0	19,151	0	0	0	235	07/27/2043	1.A
..81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	06/01/2026	Paydown		1,226	1,226	1,121	1,129	0	96	0	96	0	1,226	0	0	0	10	02/25/2043	1.A
..81745X-CD-7	SEMT 174 B3 - CMO/RMBS	06/01/2026	Paydown		15,833	15,833	15,252	15,269	0	564	0	564	0	15,833	0	0	0	256	07/25/2047	1.A
..89173F-AC-4	TPMT 2017-1 M1 - RMBS	06/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/25/2056	1.A FE
..89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS	06/01/2026	Paydown		154	154	156	155	0	0	0	0	0	154	0	0	0	2	10/27/2059	1.A
..924935-AC-3	VERUS 2025-11 A1 - RMBS	06/01/2026	Paydown		47,300	47,300	47,285	47,285	0	14	0	14	0	47,300	0	0	0	972	11/25/2070	1.0 Z
..92540N-AB-9	VERUS 2024-INV2 A2 - RMBS	06/01/2026	Paydown		117,760	117,760	117,759	117,996	0	(235)	0	(235)	0	117,760	0	0	0	2,887	08/26/2069	1.B
..92812U-06-8	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	05/25/2026	Direct		17,967	17,967	17,967	17,967	0	0	0	0	0	17,967	0	0	0	198	06/25/2041	1.A FE
..929227-HB-2	WAMU 2003-S1 A5 - CMO/RMBS	06/01/2026	Paydown		14,758	14,758	14,814	14,728	0	31	0	31	0	14,758	0	0	0	338	04/25/2033	1.A FM
..939336-TV-5	WAMIS 2003-MS7 A15 - CMO/RMBS	06/01/2026	Paydown		1,161	1,161	1,183	1,166	0	(5)	0	(5)	0	1,161	0	0	0	26	03/25/2033	1.A FM
..94985J-AA-8	WFMS 2007-7 A1 - CMO/RMBS	06/01/2026	Paydown		37,070	42,169	38,765	39,846	0	(2,776)	0	(2,776)	0	37,070	0	0	0	1,030	06/25/2037	1.G FM
..94989U-AA-9	WFMS 2018-1 A1 - CMO/RMBS	06/01/2026	Paydown		864	864	831	793	0	70	0	70	0	864	0	0	0	11	07/25/2047	1.A
..95002C-AE-3	WFMS 2020-1 A5 - CMO/RMBS	06/01/2026	Paydown		4,025	4,025	4,135	4,114	0	(89)	0	(89)	0	4,025	0	0	0	50	12/27/2049	1.A
..95758B-AR-0	WAL 2022-CL4 M2 - RMBS	06/18/2026	Various		450,997	435,347	450,312	0	0	124	0	124	0	450,436	0	561	561	4,303	10/25/2052	1.0 FE
..97652Q-AC-3	WIN 142 A3 - CMO/RMBS	06/01/2026	Paydown		358	358	360	363	0	(5)	0	(5)	0	358	0	0	0	5	09/20/2044	1.A
..97652R-AD-9	WIN 2014-3 A4 - CMO/RMBS	06/01/2026	Paydown		814	814	819	822	0	(8)	0	(8)	0	814	0	0	0	12	11/21/2044	1.A
..97652T-AA-1	WIN 2015-1 A1 - CMO/RMBS	06/01/2026	Paydown		3,277	3,277	3,308	3,329	0	(52)	0	(52)	0	3,277	0	0	0	55	01/20/2045	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,313,594	2,338,312	2,242,655	1,404,850	554	62,843	0	63,397	0	2,313,025	0	569	569	34,042	XXX	XXX
..05595D-AE-1	BX 26PMDA C - CMBS	06/18/2026	JP MORGAN SECS INC., - FIXED INCOME		150,656	150,000	150,000	0	0	0	0	0	0	150,000	0	656	656	859	05/15/2043	1.0 FE
..05620H-AA-9	BX 26LP3 A - CMBS	05/15/2026			3,756	3,756	3,756	0	0	0	0	0	0	3,756	0	0	0	12	04/15/2043	1.A FE
..125039-AG-2	CD 2017-CD6 XA - CMBS	06/01/2026			32,822	0	19,783	32,822	0	0	0	0	0	32,822	0	0	0	0	11/15/2050	1.A FE
..12635Q-BL-3	COMM 2015-CORE27 C - CMBS	06/01/2026			14,314	14,314	14,710	14,710	0	233	0	233	0	14,314	0	0	0	273	10/13/2048	1.A
..35563C-AA-6	FMMHR 2015-R1 1A - CMBS	06/25/2026			15,155	15,155	18,008	17,849	0	(2,694)	0	(2,694)	0	15,155	0	0	0	287	11/26/2055	1.A
..35563C-AS-7	FMMHR 2015-R1 3A - CMBS	06/25/2026			7,106	7,106	7,967	7,864	0	(758)	0	(758)	0	7,106	0	0	0	134	11/25/2052	1.B
..36185P-AA-3	GMAON 2003A CTF - CMBS	06/01/2026			94,616	94,616	94,616	94,608	0	8	0	8	0	94,616	0	0	0	2,189	08/10/2038	2.C FE
..36186V-AA-9	GMAON 2003A CTF - CMBS	06/01/2026			80,885	80,885	81,839	81,693	0	(808)	0	(808)	0	80,885	0	0	0	2,040	12/10/2043	1.E Z
..36186Y-AA-3	GMAON 2005A A1 - CMBS	06/10/2026			91,056	91,056	94,228	93,261	0	(2,205)	0	(2,205)	0	91,056	0	0	0	2,085	02/10/2035	2.B
..38011W-AA-4	GMAON 2002A CTF - ABS	06/10/2026			250,208	250,208	254,486	253,758	0	(3,551)	0	(3,551)	0	250,208	0	0	0	7,142	05/10/2037	1.0
..38011X-AA-2	GMAON 2003A CTF - CMBS	06/10/2026			110,991	110,991	115,783	113,477	0	(2,486)	0	(2,486)	0	110,991	0	0	0	2,909	09/10/2036	1.C
..38012M-AA-5	GMAC COMMERCIAL MORTGAGE ASSET MILITARY	06/10/2026			39,819	39,818	39,976	39,924	0	(105)	0	(105)	0	39,819	0	0	0	906	03/10/2051	2.C
..46590J-AW-7	JPMBB 2015-C32 A5 - CMBS	06/01/2026			145,633	145,633	150,001	145,633	0	0	0	0	0	145,633	0	0	0	1,836	11/18/2048	1.A
..61690F-AS-2	MSBAM 2015-C22 C - CMBS	04/29/2026	PERSHING LLC		4,212,500	5,000,000	4,946,875	4,356,998	0	628,995	0	628,995	0	4,985,993	0	(773,493)	(773,493)	83,255	04/17/2048	1.A
..677071-AV-4	OHANA 2007A 11 - ABS	04/01/2026			1,750	1,750	2,338	0	0	(524)	0	(524)	0	1,750	0	0	0	54	10/01/2051	2.A FE

STATEMENT AS OF JUNE 30, 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 Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS	04/01/2026	Paydown		2,066	2,066	2,256	2,225	0	(159)	0	(159)	0	2,066	0	0	0	55	10/01/2051	1.D FE
.82510Y-AA-4	SHOPS 26CSTL A - CMBS	05/06/2026	Bank of America Securities		400,000	400,000	400,000	0	0	0	0	0	0	400,000	0	0	0	608	05/05/2039	1.A FE
.90276T-AH-7	UBSCM 2017-C5 XA - CMBS	06/01/2026	Paydown		57,808	0	71,397	57,808	0	0	0	0	0	57,808	0	0	0	0	11/18/2050	1.A FE
.92263D-AG-5	VCC 262 M2 - CMBS	06/01/2026	Paydown		2,266	2,266	2,265	0	0	1	0	1	0	2,266	0	0	0	20	05/25/2056	1.G FE
.94989E-AL-1	WFCM 2015-LC20 C - CMBS	04/17/2026	Paydown		1,516,591	1,516,591	1,483,991	1,516,591	0	0	0	0	0	1,516,591	0	0	0	20,504	04/15/2050	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					7,229,997	7,926,210	7,954,275	6,828,591	0	615,947	0	615,947	0	8,002,834	0	(772,837)	(772,837)	125,168	XXX	XXX
.03330E-AJ-3	ANCHF 3 A1R - CDO	04/28/2026	Paydown		103,988	103,988	103,988	0	0	0	0	0	0	103,988	0	0	0	1,493	01/28/2039	1.A FE
.055818-AA-2	BFC-JC1 FEDERAL RECEIVABLES TRUST - FORT	06/01/2026	Paydown		64,925	64,925	64,925	0	0	0	0	0	0	64,925	0	0	0	379	01/01/2038	1.D
.09179#-AA-0	BFC-HON FEDERAL RECEIVABLES TRUST, SERIE	03/01/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2032	1.D
.092913-AJ-1	ELB SR CR - CDO	05/18/2026	SUMITOMO MITSUI BANK		3,960,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(40,000)	(40,000)	118,022	06/15/2034	1.G FE
.092913-AQ-5	ELB SR AFR - CDO	06/15/2026	Paydown		41,952	41,952	41,952	0	0	0	0	0	0	41,952	0	0	0	944	06/15/2034	1.A FE
.12464*-AA-2	PHILADELPHIA MINT TRUST CERTIFICATES SER	04/01/2026	Paydown		218,366	218,366	218,366	0	0	(31)	0	(31)	0	218,366	0	0	0	10,205	04/01/2036	1.D Z
.37149L-AU-1	KLLM 7 D1R - CDO	06/16/2026	Call @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	179,160	04/22/2037	2.C FE
.48250R-BN-5	KKR 12RR BR2 - CDO	06/02/2026	Various		328,179	328,179	328,179	330,136	0	(1,471)	0	(1,471)	0	328,665	0	(486)	(486)	11,130	10/15/2030	1.A FE
.629464-AA-6	Dryden QLO CXIV Warehouse Class A - ABS	04/09/2026	Direct		3,467,500	3,467,500	3,467,500	3,467,500	0	0	0	0	0	3,467,500	0	0	0	226,741	07/08/2026	2.B Z
.63170N-AG-6	NASSAU 2018-1 RA - CDO	01/31/2026	Paydown		16,224	0	0	16,224	0	0	0	0	0	16,224	0	0	0	0	07/15/2031	1.A FE
.631710-AA-8	NCC 2017-11 E - CDO	05/08/2026	Paydown		58,176	58,176	9,890	(86)	0	62,136	0	62,136	0	58,176	0	0	0	0	01/15/2030	6. FE
.64134G-AU-3	NEUB 39R DR - CDO	05/26/2026	Call @ 100.00		5,000,000	5,000,000	5,055,795	5,034,632	0	(12,711)	0	(12,711)	0	5,021,921	0	(21,921)	(21,921)	235,096	04/20/2038	2.C FE
.67573L-AS-8	OCT43 43 XR - CDO	04/15/2026	Paydown		357,143	357,143	357,143	0	0	0	0	0	0	357,143	0	0	0	5,968	10/15/2038	1.D Z
.77587U-AG-7	RMRK 1 C - CDO	05/14/2026	Call @ 100.00		1,500,000	1,500,000	1,471,763	1,533,173	0	(9,354)	0	(9,354)	0	1,532,257	0	(32,257)	(32,257)	60,801	10/23/2030	1.C FE
.972923-AA-4	WINDHL 1 AN - CDO	04/22/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	314,168	10/22/2035	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					28,616,452	28,640,227	28,619,499	28,667,984	0	38,569	0	38,569	0	28,711,116	0	(94,664)	(94,664)	1,164,108	XXX	XXX
.08866T-AA-0	BIB PP NOTES - ABS	04/07/2026	Paydown		209,027	209,027	209,027	0	0	0	0	0	0	209,027	0	0	0	4,264	04/07/2027	1.G FE
.08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	04/07/2026	Paydown		26,118	26,118	26,118	26,806	0	(688)	0	(688)	0	26,118	0	0	0	546	04/07/2028	1.G FE
.12815C-AA-1	Ascent CL A1 5.09% 12/31/55 - ABS	05/27/2026	Paydown		52,592	52,592	52,592	0	0	0	0	0	0	52,592	0	0	0	433	12/31/2055	1.D Z
.12815C-AA-1	ASCENT 1 A1 - ABS	05/01/2026	Adjustment		10,155	10,155	10,155	0	0	0	0	0	0	10,155	0	0	0	43	12/31/2055	1.Z
.12815C-AB-9	Ascent CL A2 12/31/55 - ABS	05/27/2026	Paydown		9,562	9,562	9,562	0	0	0	0	0	0	9,562	0	0	0	78	12/31/2055	1.D Z
.12815C-AB-9	ASCENT 1 A2 - ABS	05/01/2026	Adjustment		1,846	1,846	1,846	0	0	0	0	0	0	1,846	0	0	0	8	12/31/2055	1.Z
.152314-EL-0	CXHE 2002-A AF6 - RMBS	06/01/2026	Paydown		122	122	120	121	0	1	0	1	0	122	0	0	0	2	01/25/2032	1.A FM
.20267U-AA-7	CBSLT 2016-B A1 - ABS	06/25/2026	Paydown		601	601	601	601	0	0	0	0	0	601	0	0	0	7	10/25/2040	1.A FE
.20268K-AA-8	CBSLT 2017-B GS A1 - ABS	06/25/2026	Paydown		1,596	1,596	1,596	1,596	0	0	0	0	0	1,596	0	0	0	17	09/25/2042	1.A FE
.38012T-AB-8	GMACM 2006-HE3 A2 - RMBS	06/01/2026	Paydown		61	53	0	0	0	61	0	61	0	61	0	0	0	1	10/25/2036	5.A FE
.38217U-AC-6	GOODG 2021-1 C - ABS	06/15/2026	Paydown		11,414	11,414	11,411	11,543	0	(129)	0	(129)	0	11,414	0	0	0	332	10/16/2056	2.B FE
.42770W-AA-7	HERO 2016-2 A - ABS	06/20/2026	Paydown		7,491	7,491	7,488	7,980	0	(490)	0	(490)	0	7,491	0	0	0	143	09/20/2041	1.A FE
.42770X-AA-5	HERO 163A A1 - ABS	06/20/2026	Paydown		3,919	3,919	3,919	4,299	0	(380)	0	(380)	0	3,919	0	0	0	61	09/20/2042	1.A FE
.46616M-AB-6	HENDR 2010-3 B - ABS	06/15/2026	Paydown		9,728	9,728	9,728	0	0	0	0	0	0	9,728	0	0	0	286	12/15/2050	1.A FE
.46620J-AA-9	HENDR 171 A - ABS	06/15/2026	Paydown		6,473	6,473	6,468	6,470	0	3	0	3	0	6,473	0	0	0	112	08/16/2060	1.A FE
.46620V-AA-2	HENDR 172 A - ABS	06/15/2026	Paydown		11,190	11,190	10,734	10,837	0	353	0	353	0	11,190	0	0	0	156	09/15/2072	1.A FE
.46620V-AB-0	HENDR 172 B - ABS	06/15/2026	Paydown		6,801	6,801	6,797	6,802	0	(1)	0	(1)	0	6,801	0	0	0	136	09/17/2074	2.C FE
.46651T-AB-7	HENDR 2018-1 B - ABS	06/15/2026	Paydown		2,441	2,441	2,486	2,475	0	(33)	0	(33)	0	2,441	0	0	0	44	10/15/2074	2.A FE
.470710-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LIM	04/05/2026	Paydown		84,674	84,674	84,674	84,674	0	0	0	0	0	84,674	0	0	0	2,381	01/08/2027	2.C FE
.50200X-AA-8	LCSS 18A A - ABS	06/15/2026	Paydown		15,838	15,838	15,838	0	0	0	0	0	0	15,838	0	0	0	314	12/15/2062	1.A FE
.59548P-AA-7	MDST 2006-1 A - ABS	06/01/2026	Paydown		11,254	11,254	11,254	11,234	0	19	0	19	0	11,254	0	0	0	274	10/15/2040	1.E FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					482,903	482,894	482,412	410,031	0	(1,284)	0	(1,284)	0	482,903	0	0	0	9,639	XXX	XXX
.630018-AA-3	NPC DIF SR CL AAA - ABS	05/15/2026	Direct		10,712	10,712	10,712	6,159	0	0	0	0	0	10,712	0	0	0	193	02/07/2055	1.A
.630018-AC-9	NPC DIF SR CL A - ABS	05/15/2026	Direct		11,221	13,374	13,374	13,361	0	(2,153)	0	(2,153)	0	11,221	0	0	0	1	02/07/2055	1.F
.630018-AD-7	NPC DIF SR CL BBB - ABS	05/15/2026	Direct		880,964	880,964	880,964	805,128	0	0	0	0	0	880,964	0	0	0	23,331	02/07/2055	2.C
.630018-AE-5	NPC DIF SR CL BB - ABS	05/15/2026	Direct		260,038	260,038	260,038	224,198	0	0	0	0	0	260,038	0	0	0	6,776	02/07/2055	3.C

STATEMENT AS OF JUNE 30, 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 Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.63001@-AF-2	NPC DIF SR CL B - ABS	05/15/2026	Direct		2,557	2,557	2,557	1,689	0	0	0	0	0	2,557	0	0	0	61	02/07/2055	4.C
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					1,165,492	1,167,645	1,167,645	1,050,535	0	(2,153)	0	(2,153)	0	1,165,492	0	0	0	30,362	XXX	XXX
.48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	05/18/2026	Direct		17,753	17,753	17,753	17,753	0	0	0	0	0	17,753	0	0	0	330	08/12/2031	2.A PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					17,753	17,753	17,753	17,753	0	0	0	0	0	17,753	0	0	0	330	XXX	XXX
.63001@-AB-1	NPC DIF SR CL AA - ABS	05/15/2026	Direct		1,154	1,515	1,515	1,514	0	(361)	0	(361)	0	1,154	0	0	0	0	02/07/2055	1.D
.63001@-AH-8	NPC DIF SR CL NR - ABS	05/15/2026	Direct		3,048	3,048	3,048	2,336	0	0	0	0	0	3,048	0	0	0	169	02/07/2055	6.*
1349999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (affiliated)					4,202	4,563	4,563	3,850	0	(361)	0	(361)	0	4,202	0	0	0	169	XXX	XXX
.00168N-AA-7	ALTDE 251 A - ABS	06/15/2026	Paydown		21,973	21,973	22,152	0	0	(179)	0	(179)	0	21,973	0	0	0	149	08/15/2050	1.F FE
.00255J-AC-4	AASET 241B B - ABS	06/16/2026	Paydown		63,390	63,390	64,004	0	0	(614)	0	(614)	0	65,828	0	(2,438)	(2,438)	377	05/17/2049	2.B FE
.12510H-AC-4	CAUTO 2020-1 A3 - ABS	06/15/2026	Paydown		172	172	172	172	0	0	0	0	0	172	0	0	0	2	02/15/2050	1.A FE
.12510H-AE-0	CAUTO 2020-1 A5 - ABS	06/15/2026	Paydown		369	369	369	369	0	0	0	0	0	369	0	0	0	5	02/15/2050	1.E FE
.12510H-AF-7	CAUTO 2020-1 A6 - ABS	06/15/2026	Paydown		625	625	664	643	0	(18)	0	(18)	0	625	0	0	0	10	02/15/2050	1.E FE
.27888V-AB-7	ECLIPS 261 B - ABS	06/15/2026	Paydown		2,836	2,836	2,836	0	0	0	0	0	0	2,836	0	0	0	9	05/15/2051	2.A FE
.30610G-AA-1	FLOON 2019-1 A - ABS	06/15/2026	Paydown		77,134	77,134	76,945	76,701	0	433	0	433	0	77,134	0	0	0	1,344	09/15/2039	1.F FE
.31953*-AL-6	BNSF RAILWAY CO. SERIES A	05/15/2026	Paydown		27,954	27,954	27,954	27,956	0	(2)	0	(2)	0	27,954	0	0	0	833	10/15/2027	1.B
.31953*-AM-4	BNSF RAILWAY CO. SERIES B	05/15/2026	Paydown		2,645	2,772	2,772	2,772	0	(127)	0	(127)	0	2,645	0	0	0	79	10/15/2027	1.B
.31953*-AN-2	BNSF RAILWAY CO. SERIES C	05/15/2026	Paydown		17,207	17,393	17,393	17,394	0	(187)	0	(187)	0	17,207	0	0	0	513	10/15/2027	1.B
.31953*-AP-7	BNSF RAILWAY CO. SERIES D	05/15/2026	Paydown		7,084	7,123	7,123	7,124	0	(40)	0	(40)	0	7,084	0	0	0	211	10/15/2027	1.B
.31953*-AQ-5	BNSF RAILWAY CO. SERIES E	05/15/2026	Paydown		9,401	9,479	9,479	9,480	0	(78)	0	(78)	0	9,401	0	0	0	280	10/15/2027	1.B
.31953*-AR-3	BNSF RAILWAY CO.	05/15/2026	Paydown		2,711	0	0	0	0	2,711	0	2,711	0	2,711	0	0	0	0	12/13/2027	1.B
.44040S-AE-8	HORZN 181 A - ABS	06/15/2026	Paydown		21,735	21,735	21,735	21,735	0	0	0	0	0	21,735	0	0	0	435	12/15/2038	2.C FE
.44040H-AA-0	HORZN 2019 A - ABS	06/15/2026	Paydown		14,247	14,247	14,247	14,247	0	0	0	0	0	14,247	0	0	0	221	07/15/2039	2.B FE
.44040J-AA-6	HORZN 2019-2 A - ABS	06/15/2026	Paydown		1,429,457	1,429,457	1,429,423	1,429,448	0	9	0	9	0	1,429,457	0	0	0	22,318	11/15/2039	2.B FE
.46651N-AA-2	JOLAR 2019-1 A - ABS	06/15/2026	Paydown		95,988	95,988	95,988	95,988	0	0	0	0	0	95,988	0	0	0	1,798	04/15/2044	1.F FE
.487312-AC-4	KEENAN FORT DETRICK ENERGY LLC	05/15/2026	Paydown		143,238	143,238	143,238	143,246	0	(7)	0	(7)	0	143,238	0	0	0	4,223	05/15/2033	1.0 FE
.55283Y-AA-5	MACON 2021-1 A - ABS	06/05/2026	Paydown		1,945	1,945	1,945	1,946	0	(1)	0	(1)	0	1,945	0	0	0	21	11/05/2035	1.G FE
.55378H-AB-6	TOWR 2026-1 B - ABS	06/17/2026	BONY/TORONTO DOMINION SECURITI		400,000	400,000	400,000	0	0	0	0	0	0	400,000	0	0	0	2,810	04/25/2056	2.C FE
.55446M-AA-5	MAACH 1 A - ABS	06/15/2026	Paydown		105,437	105,437	105,434	105,422	0	16	0	16	0	105,437	0	0	0	1,741	10/15/2039	1.F FE
.72353P-AA-4	PION 1 A - ABS	05/15/2026	Paydown		363,907	363,907	363,905	363,907	0	0	0	0	0	363,907	0	0	0	5,633	06/15/2044	2.B FE
.83100S-AA-1	SLAM 261 A - ABS	06/15/2026	Paydown		1,630	1,630	1,630	0	0	0	0	0	0	1,630	0	0	0	9	07/15/2051	1.E FE
.85209Q-AA-0	SPRTE 2026-1 A - ABS	06/15/2026	Paydown		56,383	56,383	56,381	0	0	2	0	2	0	56,383	0	0	0	574	03/15/2041	1.F FE
.85573L-AA-9	STARR 2019-1 A - ABS	05/15/2026	Paydown		34,642	34,642	34,641	34,642	0	0	0	0	0	34,642	0	0	0	590	03/15/2044	1.F FE
.85573L-AB-7	STARR 2019-1 B - ABS	05/15/2026	Paydown		6,307	6,307	6,307	6,307	0	1	0	1	0	6,307	0	0	0	134	03/15/2044	2.B FE
.86212V-AB-0	STR 2016-1 A2 - ABS	05/26/2026	Various		405,354	407,562	407,444	407,542	0	6	0	6	0	407,548	0	(2,194)	(2,194)	7,674	10/22/2046	1.C FE
.86212V-AE-4	STR 2018-1 A2 - ABS	06/20/2026	Paydown		1,250	1,250	1,271	1,255	0	(5)	0	(5)	0	1,250	0	0	0	22	10/20/2048	1.A FE
.86212X-AB-6	STR 2019-1 A2 - ABS	06/20/2026	Paydown		3,750	3,750	4,037	3,955	0	(205)	0	(205)	0	3,750	0	0	0	57	11/22/2049	1.A FE
.87404L-AA-0	TLWIND 2019-1 A - ABS	04/21/2026	Paydown		389,635	389,635	374,535	429,193	0	(39,558)	0	(39,558)	0	389,635	0	0	0	5,405	12/15/2044	1.G FE
.88315L-AL-2	TMCL 211 A - ABS	06/20/2026	Paydown		12,000	12,000	11,102	11,688	0	312	0	312	0	12,000	0	0	0	84	02/20/2046	1.F FE
.88606S-AA-9	TBOLT 2018 A - ABS	06/15/2026	Paydown		190,714	190,714	190,710	190,703	0	11	0	11	0	190,714	0	0	0	2,727	09/15/2038	1.F FE
.89656G-AA-2	TRL 211 A - ABS	06/19/2026	Paydown		3,677	3,677	3,649	3,665	0	12	0	12	0	3,677	0	0	0	35	07/19/2051	1.C FE
.90352W-AD-6	STEAM 2021-1 A - ABS	06/28/2026	Paydown		1,327	1,327	1,327	0	0	0	0	0	0	1,327	0	0	0	13	02/28/2051	1.F FE
.94354K-AA-8	WAAV 2019-1 A - ABS	06/15/2026	Paydown		58,786	58,786	58,784	58,786	0	1	0	1	0	58,786	0	0	0	886	09/15/2044	1.F FE
.97064G-AB-9	WESTF 2021-A B - ABS	06/15/2026	Paydown		2,505	2,505	2,476	0	0	28	0	28	0	2,505	0	0	0	17	05/15/2046	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					3,977,418	3,977,344	3,962,073	3,467,612	0	(37,479)	0	(37,479)	0	3,982,050	0	(4,632)	(4,632)	61,236	XXX	XXX
.038779-AB-0	ARBYS 2020-1 A2 - ABS	04/30/2026	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	20	08/01/2050	2.C FE
.137928-AA-5	Canes Midstream ABS Class A - ABS	06/05/2026	Paydown		2,137	2,137	2,137	2,137	0	0	0	0	0	2,137	0	0	0	59	12/05/2055	1.D Z
.233046-AF-8	DNKN 2017-1 A11 - ABS	05/20/2026	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	3	11/20/2047	2.B FE
.233046-AQ-4	DNKN 2021-1 A22 - ABS	05/20/2026	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	109	11/20/2051	2.B FE

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (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 Con- tractual Maturity	NAIC Design-ation, NAIC Design-ation Modifier and SVO Admini- strative Symbol	
..25512@-AA-4	Diversified ABS Phase IV LLC - ABS	06/18/2026	Various .....	.....	3,813,429	3,813,429	3,813,429	3,813,429	0	0	0	0	0	3,813,429	0	0	0	0	160,905	03/02/2037	2.B FE
..62927#-AF-3	NFL VENTURES, LP	04/15/2026	Paydown .....	.....	106,877	106,877	106,877	106,877	0	0	0	0	0	106,877	0	0	0	0	1,860	04/15/2031	1.E FE
..629464-AC-2	NPC FUNDING DRYDEN LTD - ABS	04/09/2026	Direct .....	.....	1,448,750	1,448,750	1,448,750	1,448,750	0	0	0	0	0	1,448,750	0	0	0	0	120,419	07/08/2026	3.B Z
..72703P-AJ-2	PLNT 2025-1 AII - ABS	06/05/2026	Paydown .....	.....	3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	0	83	12/05/2055	2.B FE
..75101#-AD-8	Raisa Funding I, LLC Class B - ABS	06/15/2026	Paydown .....	.....	70,045	42,023	42,023	41,805	0	28,021	0	28,021	0	70,045	0	0	0	0	991	08/15/2037	2.B PL
..75101#-AE-6	Raisa Funding I, LLC Class C - ABS	06/15/2026	Paydown .....	.....	217,844	217,844	217,844	176,435	0	0	0	0	0	217,844	0	0	0	0	7,704	08/15/2037	3.C PL
..817743-AG-2	SPRO 221 A2 - ABS	04/25/2026	Paydown .....	.....	12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	0	195	01/25/2052	2.C FE
..98920M-AA-0	ZAXBY 211 A2 - ABS	04/30/2026	Paydown .....	.....	23,125	23,125	23,125	23,125	0	0	0	0	0	23,125	0	0	0	0	374	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)					5,707,964	5,679,943	5,679,943	5,638,316	0	28,021	0	28,021	0	5,707,964	0	0	0	292,724	XXX	XXX	
1889999999. Total - asset-backed securities (unaffiliated)					50,475,966	50,791,886	50,733,410	48,574,452	554	665,384	0	665,938	0	51,347,530	0	(871,564)	(871,564)	1,713,718	XXX	XXX	
1899999999. Total - asset-backed securities (affiliated)					1,169,694	1,172,208	1,172,208	1,054,385	0	(2,514)	0	(2,514)	0	1,169,694	0	0	0	30,531	XXX	XXX	
1909999997. Total - asset-backed securities - Part 4					51,645,660	51,964,094	51,905,618	49,628,837	554	662,870	0	663,424	0	52,517,224	0	(871,564)	(871,564)	1,744,249	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	
1909999999. Total - asset-backed securities					51,645,660	51,964,094	51,905,618	49,628,837	554	662,870	0	663,424	0	52,517,224	0	(871,564)	(871,564)	1,744,249	XXX	XXX	
2009999999. Total - issuer credit obligations and asset-backed securities					159,405,986	164,037,925	161,211,807	162,409,580	554	538,460	3,843,600	(3,304,585)	0	161,360,578	0	(1,960,081)	(1,960,081)	6,295,875	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
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	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
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					159,405,986	XXX	161,211,807	162,409,580	554	538,460	3,843,600	(3,304,585)	0	161,360,578	0	(1,960,081)	(1,960,081)	6,295,875	XXX	XXX	

STATEMENT AS OF JUNE 30, 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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		0	(338,886)						
07/06/26																						
EDR26330193EU-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		0	(24,565)						
07/06/26																						
20435112-MXEA IDX Put Option @ 2379	VA Statutory Hedging Strategy		Equity	Mizuho Markets Americas LLC	549300Y6K4T3GBM4LN29	.06/13/2025	.01/05/2027	3,530	8,399,423	2,379	304,085		58,473		58,473	(68,024)						
01/05/27																						
SWD280987155-SPX IDX Put Option @ 5407	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		225,897		225,897	(495,732)						
01/05/27																						
0169999999. Subtotal - purchased options - hedging other - put options										3,660,279	0	0	284,370	XXX	284,370	(927,207)	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										3,660,279	0	0	284,370	XXX	284,370	(927,207)	0	0	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										3,660,279	0	0	284,370	XXX	284,370	(927,207)	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										3,660,279	0	0	284,370	XXX	284,370	(927,207)	0	0	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
L7AA747252201C, 1-IR																						
IDX Interest Rate Swap @ 0 11/15/30	3 Month SOFR FLOAT to FIXED		Interest Rate	CME	LCZ7XYGSLJUHFXNXND88	.10/29/2020	.11/15/2030	1	100,000,000	0		1,554,035	0		(13,243,530)	0				1,046,521		100
L7AA747254793C, 1-IR																						
IDX Interest Rate Swap @ 0 11/15/30	3 Month SOFR FLOAT to FIXED		Interest Rate	CME	LCZ7XYGSLJUHFXNXND88	.02/19/2021	.11/15/2030	1	25,000,000	0		.611,403	0		(3,197,966)	0				.261,630		100

SCHEDULE DB - PART A - SECTION 1

E06.1

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)
LTA4747254793C.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			137,555	0		(3,197,966)	0				261,630		100
LTA4747257736C.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			795,188	0		(6,768,011)	0				523,260		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			(11,258,860)	(11,258,860)		(20,948,252)					784,890		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			(18,764,767)	(18,764,767)		(34,913,753)					1,308,151		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			11,203,004	11,203,004		20,837,644					784,890		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			18,671,674	18,671,674		34,729,406					1,308,151		100
LTA4747256059C.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			545,760	0		(2,848,864)	0				269,051		100
LTA4747256059C.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		(2,848,864)	0				269,051		100
LTA4747260333C.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			704,374	0		(6,416,951)	0				538,103		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			(9,682,198)	(9,682,198)		(20,238,608)					807,154		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			(3,227,399)	(3,227,399)		(6,746,203)					269,051		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			9,627,027	9,627,027		20,072,713					807,154		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			3,209,009	3,209,009		6,690,904					269,051		100
1299999999. Subtotal - swaps - other - interest rate										0	0	4,420,227	(222,510)	XXX	(38,744,662)	(516,149)	0	0	0	9,507,738	XXX	XXX
SDBB7MM3334T6B3N4C.NNY -N/A IDX FX Forward @ 1 07/22/26	QLO EUR Exposure		Currency.....	Goldman Sachs Co & LLC	06/17/2026	07/22/2026	1	2,690,040	1				38,318		38,318	38,318				3,302		
SDBB7MT3336ND3BCX7.NNY -N/A IDX FX Forward @ 1 07/22/26	QLO EUR Exposure		Currency.....	Goldman Sachs Co & LLC	06/17/2026	07/22/2026	1	17,904,015	1				268,693		268,693	268,693				21,978		
1319999999. Subtotal - swaps - other - foreign exchange										0	0	0	307,011	XXX	307,011	307,011	0	0	0	25,280	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	4,420,227	84,501	XXX	(38,437,651)	(209,138)	0	0	0	9,533,018	XXX	XXX
1359999999. Total swaps - interest rate										0	0	4,420,227	(222,510)	XXX	(38,744,662)	(516,149)	0	0	0	9,507,738	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	307,011	XXX	307,011	307,011	0	0	0	25,280	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	4,420,227	84,501	XXX	(38,437,651)	(209,138)	0	0	0	9,533,018	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

STATEMENT AS OF JUNE 30, 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)
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	284,370	XXX	284,370	(927,207)	0	0	0	0	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	0	4,420,227	84,501	XXX	(38,437,651)	(209,138)	0	0	0	9,533,018	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	4,420,227	368,871	XXX	(38,153,281)	(1,136,345)	0	0	0	9,533,018	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART B - SECTION 1

[illegible]

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
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

SCHEDULE DB - PART D - SECTION 1

[illegible]

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	LC27XYGSLJHFXNND88	Cash	Margin Account Balance	47,428,028	47,428,028	47,428,028		IV
Goldman Sachs International	N9FYJ29MC81J174WJE92	Cash	Cash Delivered as Credit Support	860,000	860,000	860,000		IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	AMAZON.COM INC	791,977	1,000,000	1,016,630	08/22/2047	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	ANHEUSER-BUSCH COMPANIES LLC	3,644,089	4,000,000	4,251,655	02/01/2046	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	APPLE INC	3,720,942	4,900,000	5,363,713	02/09/2045	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	BAT CAPITAL CORP	824,368	1,000,000	1,083,058	08/15/2047	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	BURLINGTON NORTHERN SANTA FE LLC	1,996,121	2,500,000	2,494,805	06/15/2048	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	CHILDREN'S HOSPITAL CORP	2,350,756	2,850,000	2,963,192	01/01/2047	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	COLONIAL PIPELINE CO	4,146,197	3,785,000	4,489,136	04/15/2032	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	COMCAST CORP	5,455,367	5,500,000	5,501,304	10/15/2028	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	WALT DISNEY CO	2,239,454	2,425,000	2,360,680	01/13/2031	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	ERAC USA FINANCE LLC	1,992,330	2,000,000	1,999,711	12/01/2026	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	ENTERPRISE PRODUCTS OPERATING LLC	818,915	1,000,000	998,962	02/15/2048	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	FLORIDA POWER & LIGHT CO	784,761	1,000,000	995,578	03/01/2048	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	GENERAL MILLS INC	3,583,608	4,375,000	4,386,379	02/15/2043	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	GEORGIA-PACIFIC LLC	2,953,552	2,510,000	3,005,895	05/15/2031	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	GLAXOSMITHKLINE CAPITAL INC	5,504,401	5,000,000	6,825,388	05/15/2038	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	ONEOK INC	1,922,357	2,000,000	1,997,506	09/01/2029	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	ORACLE CORP	7,024,326	6,980,000	9,090,028	04/15/2038	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	TYSON FOODS INC	1,461,589	1,500,000	1,515,917	08/15/2034	IV
Deutsche Bank	529900SE01CVR2VM6Y05	Corporate	VIRGINIA ELECTRIC AND POWER CO	6,246,106	4,780,000	7,606,134	11/15/2038	IV
0199999999 - Total				105,749,244	107,393,028	116,233,699	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)
Goldman Sachs International	N9FYJZ9MC81J174UJE92	Cash.....	Cash Delivered as Credit Support	0	0	XXX		V.....
Deutsche Bank	529900SE01CVR2VM6Y05	Cash.....	Cash Delivered as Credit Support	42,170,000	42,170,000	XXX		V.....
Mizuho Markets Americas LLC	549300Y6K4T3QBMLN29	Cash.....	Cash Delivered as Credit Support	130,000	130,000	XXX		V.....
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Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 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	7	8	
					First Month	Second Month	Third Month	
JP Morgan Chase Bank New York, NY		0.480	1,448,227	3,082,897	78,852,037	91,914,615	89,627,144	XXX
BNY – Mellon New York, NY					575,669	814,271	1,237,085	XXX
US Bank Cincinnati, OH					(22,944,281)	(15,134,366)	(23,349,455)	XXX
UMB Bank Kansas City, Missouri					(9,172,597)	(9,526,703)	(9,416,462)	XXX
Federal Home Loan Bank of Boston Boston, MA					375,848	634,411	635,881	XXX
Citibank N.A New York, NY					985,666	1,127,327	897,155	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	1,448,227	3,082,897	48,672,536	69,829,749	59,631,542	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	1,448,227	3,082,897	48,672,536	69,829,749	59,631,542	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
.....								
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0599999. Total	XXX	XXX	1,448,227	3,082,897	48,672,536	69,829,749	59,631,542	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE Nassau Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]