



# QUARTERLY STATEMENT

As of June 30, 2020  
of the Condition and Affairs of the

## Nassau Life Insurance Company of Texas

NAIC Group Code.....4736, 4736 (Current Period) (Prior Period)	NAIC Company Code..... 62359	Employer's ID Number..... 36-1824600
Organized under the Laws of TX	State of Domicile or Port of Entry TX	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... June 11, 1929	Commenced Business..... June 11, 1929	
Statutory Home Office	701 Brazos Ste 1500 .. Austin .. TX .. US .. 78701 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	1064 Greenwood Blvd. Ste 260 .. Lake Mary .. FL .. US .. 32746 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	407-547-3800 <i>(Area Code) (Telephone Number)</i>
Mail Address	1064 Greenwood Blvd. Ste 260 .. Lake Mary .. FL .. US .. 32746 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One American Row .. Hartford .. CT .. US .. 06103 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	860-403-5210 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	N/A	
Statutory Statement Contact	Richard M Cannone <i>(Name)</i> rcannone@nsre.com <i>(E-Mail Address)</i>	407-547-3336 <i>(Area Code) (Telephone Number) (Extension)</i> 321-400-6326 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Phillip John Gass	President	2. Steve Lamar Carlton	Secretary
3. Richard Michael Cannone	Treasurer	4. Michael Alan Donovan	Actuary

### OTHER

### DIRECTORS OR TRUSTEES

Phillip John Gass	Kostas NMN Cheliotis	Thomas Arthur Williams	Richard Michael Cannone
Steve Lamar Carlton			

State of..... Florida  
County of..... Seminole

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.

_____ (Signature) Phillip John Gass 1. (Printed Name) President (Title)	_____ (Signature) Steve Lamar Carlton 2. (Printed Name) Secretary (Title)	_____ (Signature) Richard Michael Cannone 3. (Printed Name) Treasurer (Title)
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Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_

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 \_\_\_\_\_

## ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	309,252,756		309,252,756	304,758,870
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....7,673,234), cash equivalents (\$.....4,155,536) and short-term investments (\$.....0).....	11,828,770		11,828,770	20,394,698
6. Contract loans (including \$.....0 premium notes).....	2,447,298		2,447,298	2,360,524
7. Derivatives.....			0	
8. Other invested assets.....	3,241,516	856,758	2,384,758	2,371,614
9. Receivables for securities.....	21,158		21,158	2,051,344
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	326,791,498	856,758	325,934,740	331,937,050
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,437,878		2,437,878	2,777,373
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,115,663		1,115,663	3,456,430
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	2,938,034		2,938,034	2,908,361
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	14,150
16.2 Funds held by or deposited with reinsured companies.....	47,754,374		47,754,374	48,960,322
16.3 Other amounts receivable under reinsurance contracts.....	3,037,526		3,037,526	4,747,502
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	6,464,717		6,464,717	548,883
18.2 Net deferred tax asset.....	12,819,152	6,883,594	5,935,558	5,116,133
19. Guaranty funds receivable or on deposit.....	512,323		512,323	527,129
20. Electronic data processing equipment and software.....			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	
23. Receivables from parent, subsidiaries and affiliates.....	79,556		79,556	698,275
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	419,639	419,639	0	104,686
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	404,370,360	8,159,991	396,210,369	401,796,295
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	404,370,360	8,159,991	396,210,369	401,796,295

### DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Due from former Affiliate.....			0	104,686
2502. Investment Suspense.....	410,200	410,200	0	
2503. Agent Balances.....	9,439	9,439	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	419,639	419,639	0	104,686

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$...45,668,542 less \$.....0 included in Line 6.3 (including \$.....12,544,521 Modco Reserve).....	45,668,542	45,457,595
2. Aggregate reserve for accident and health contracts (including \$...152,776,897 Modco Reserve).....	264,193,639	273,340,746
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....		
4. Contract claims:		
4.1 Life.....	2,205,148	3,293,073
4.2 Accident and health.....	15,879,643	13,120,065
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....		
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 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 \$.....0 discount; including \$....1,357,841 accident and health premiums.....	1,458,822	1,933,135
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....3,843,149 ceded.....	3,843,149	1,388,168
9.4 Interest Maintenance Reserve.....	914,697	511,335
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$....50,000 and deposit-type contract funds \$.....0.....	50,000	50,000
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,507,137	2,599,103
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	317,337	181,945
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		
17. Amounts withheld or retained by reporting entity as agent or trustee.....	42,783	60,411
18. Amounts held for agents' account, including \$....16,467 agents' credit balances.....	16,467	21,647
19. Remittances and items not allocated.....	417,850	1,167,793
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 \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	1,983,012	2,872,828
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	1,493,647	7,113,735
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	2,821,009	
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	5,198,521	9,461,030
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	348,011,403	362,572,609
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	348,011,403	362,572,609
29. Common capital stock.....	2,681,100	2,681,100
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	21,249,401	21,249,401
34. Aggregate write-ins for special surplus funds.....	6,047,208	6,607,874
35. Unassigned funds (surplus).....	18,221,257	8,685,311
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	45,517,866	36,542,586
38. Totals of Lines 29, 30 and 37.....	48,198,966	39,223,686
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	396,210,369	401,796,295

**DETAILS OF WRITE-INS**

2501. Abandoned Property.....	305,480	709,025
2502. Outstanding checks in process of due diligence.....	2,063,636	1,462,767
2503. Post closing funds payable to seller.....	2,829,324	7,204,328
2598. Summary of remaining write-ins for Line 25 from overflow page.....	80	84,910
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,198,521	9,461,030
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Deferred Ceding Allowance.....	6,047,208	6,607,874
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	6,047,208	6,607,874

## SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	15,954,534	21,790,327	40,022,437
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	4,208,460	4,523,614	8,803,029
4. Amortization of Interest Maintenance Reserve (IMR).....	114,737	168,344	360,057
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	6,447,398	6,925,466	13,431,265
7. Reserve adjustments on reinsurance ceded.....	(2,397,381)	(5,857,795)	(7,421,818)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	26,102	14,632,680	14,665,946
9. Totals (Lines 1 to 8.3).....	24,353,851	42,182,636	69,860,916
10. Death benefits.....	1,989,824	2,572,068	6,720,268
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....			
13. Disability benefits and benefits under accident and health contracts.....	17,583,110	18,725,574	36,504,076
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	360,215	248,986	620,155
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	22,517		55,717
18. Payments on supplementary contracts with life contingencies.....			
19. Increase in aggregate reserves for life and accident and health contracts.....	(8,936,160)	6,267,757	(3,861,595)
20. Totals (Lines 10 to 19).....	11,019,507	27,814,385	40,038,621
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	1,661,164	814,620	2,128,179
22. Commissions and expense allowances on reinsurance assumed.....	1,174,772	6,063,079	9,303,891
23. General insurance expenses and fraternal expenses.....	5,828,003	5,380,508	11,530,866
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,040,040	789,610	1,411,354
25. Increase in loading on deferred and uncollected premiums.....	36,069	249,822	89,108
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	20,759,555	41,112,024	64,502,019
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	3,594,296	1,070,612	5,358,897
30. Dividends to policyholders and refunds to members.....			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	3,594,296	1,070,612	5,358,897
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(5,915,790)	998,983	(382,914)
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).....	9,510,086	71,629	5,741,811
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....0 (excluding taxes of \$.....(58,711) transferred to the IMR).....	(231,289)		(1,664)
35. Net income (Line 33 plus Line 34).....	9,278,797	71,629	5,740,147
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	39,223,686	39,558,267	39,558,265
37. Net income (Line 35).....	9,278,797	71,629	5,740,147
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(395,119).....	(735,460)	45,291	(117,300)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(4,242,314)	(183,103)	(764,293)
41. Change in nonadmitted assets.....	4,345,108	150,696	686,431
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	889,815	(208,521)	(273,071)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
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.....			
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.....			(4,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(560,666)	(560,666)	(1,606,493)
54. Net change in capital and surplus (Lines 37 through 53).....	8,975,280	(684,674)	(334,579)
55. Capital and surplus as of statement date (Lines 36 + 54).....	48,198,966	38,873,593	39,223,686
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income.....	26,102	193,742	227,546
08.302. Assets Transferred on Reinsurance Recaptured.....		14,438,938	14,438,400
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 thru 08.303 plus 08.398) (Line 8.3 above).....	26,102	14,632,680	14,665,946
2701. ....			
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0	0
5301. Deferred Ceding Allowance.....	(560,666)	(560,666)	(1,121,332)
5302. Goodwill charged to surplus for acquisition and merger.....			(485,161)
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(560,666)	(560,666)	(1,606,493)

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	17,755,246	19,670,689	37,072,251
2. Net investment income.....	4,438,781	4,774,836	9,660,729
3. Miscellaneous income.....	4,075,778	10,760,480	19,554,061
4. Total (Lines 1 through 3).....	26,269,806	35,206,005	66,287,041
5. Benefit and loss related payments.....	12,608,959	26,834,674	47,753,190
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	14,908,256	14,284,475	18,219,880
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(576,766)		30,359
10. Total (Lines 5 through 9).....	26,940,449	41,119,149	66,003,429
11. Net cash from operations (Line 4 minus Line 10).....	(670,643)	(5,913,144)	283,612
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	20,048,260	26,737,363	69,803,721
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	43,153		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		149,125	46
12.7 Miscellaneous proceeds.....	4,851,195	1,181,370	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	24,942,608	28,067,858	69,803,767
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	25,803,338	24,684,525	59,933,045
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	45,382		250,000
13.6 Miscellaneous applications.....		1	2,824,155
13.7 Total investments acquired (Lines 13.1 to 13.6).....	25,848,719	24,684,526	63,007,200
14. Net increase or (decrease) in contract loans and premium notes.....	86,774	80,137	329,576
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(992,885)	3,303,195	6,466,991
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			58,823
16.5 Dividends to stockholders.....			4,000,000
16.6 Other cash provided (applied).....	(6,902,400)	3,158,226	10,761,525
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(6,902,400)	3,158,226	6,820,348
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(8,565,928)	548,277	13,570,951
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	20,394,698	6,823,748	6,823,747
19.2 End of period (Line 18 plus Line 19.1).....	11,828,770	7,372,025	20,394,698

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

20.0001 .....			
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**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	9,136,482	5,427,967	11,796,728
3. Ordinary individual annuities.....	522,503	57,258	125,157
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....			
7. A&H - group.....	5,809,006	6,002,255	12,106,233
8. A&H - credit (group and individual).....			
9. A&H - other.....	28,136,823	26,548,291	50,245,187
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	43,604,814	38,035,771	74,273,306
12. Fraternal ( Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	43,604,814	38,035,771	74,273,306
14. Deposit-type contracts.....			
15. Total (Lines 13 and 14).....	43,604,814	38,035,771	74,273,306

**DETAILS OF WRITE-INS**

1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

**1. Summary of Significant Accounting Policies**

**A. Accounting Practices**

Nassau Life Insurance Company of Texas (the “Company”) presents these financial statements on the basis of accounting practices prescribed or permitted by the State of Texas Department of Insurance (the “State”). For the period ended June 30, 2020 and year ended December 31, 2019, there were no material net income, statutory surplus or risk-based capital differences between the National Association of Insurance Commissioners *Accounting Practices and Procedures Manual (SAP)* and the accounting principles prescribed or permitted by the State.

	<u>State of</u> <u>Domicile</u>	<u>2020</u>	<u>2019</u>
<b>NET INCOME</b>			
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	TX	\$ 9,278,797	\$ .....5,740,147
(4) NAIC SAP (1-2-3=4)	TX	\$ 9,278,797	\$ .....5,740,147
<b>SURPLUS</b>			
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	TX	\$ 48,198,966	\$ .....39,223,686
(8) NAIC SAP (5-6-7=8)	TX	\$ 48,198,966	\$ .....39,223,686

B. No change.

C. 1-5. No change.

6. Loan-backed bonds and structured securities are stated at either amortized cost or the lower of amortized cost or fair value using the interest method, including anticipated prepayments at the date of purchase. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

7-13. No change.

D. There is no substantial doubt about the Company’s ability to continue as a going concern.

**2. Accounting Changes and Corrections of Errors**

No changes.

**3. Business Combinations and Goodwill**

No changes.

**4. Discontinued Operations**

Not applicable.

**5. Investments**

A-C. Not applicable

**D. Loan-Backed Securities**

1. Prepayment assumptions for loan-backed securities were obtained from industry pre-payment 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 loan-backed securities held as of June 30, 2020.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ .....(6,240,267)
2. 12 Months or Longer	\$ .....(6,488,326)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ ..... 55,316,771
2. 12 Months or Longer	\$ ..... 32,552,430

5. All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than temporary impairment should be recognized. For securities whose present value of cash flows expected to be collected was less than the amortized cost basis of the security at June 30,2020 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, 2020 the Company can assert that it has the intent and believes that it has the ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The conclusions are supported by a detailed analysis of the underlying credit and cash flows on each security. It is possible that the Company could recognize other-than-temporary impairment in the future on some of the securities held at June 30, 2020, if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E-K. Not applicable.

L. No material change.

M-N. Not applicable.

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

No change.

**7. Investment Income**

No change.

**8. Derivative Instruments**

Not applicable.

**9. Income Taxes**

No material changes.

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

A, B, C. On June 30, 2020 the Company was contributed by its parent, The Nassau Companies, to an affiliate, Nassau Life and Annuity Company. The capital contribution was made in the form of common stock in affiliate. As a result, the Company is now a wholly owned subsidiary of Nassau Life and Annuity Company.

D. At June 30, 2020, the Company reported \$179,556 receivable from and \$1,493,647 payable to its affiliates, respectively. Payment terms require the settlement of these funds within 90 days.

E-J. No change.

K-L. Not applicable.

**11. Debt**

Not applicable.

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

A-F. Not applicable.

G. No change.

H-I. Not applicable.

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

Not applicable.

**14. Contingencies**

No change.

**15. Leases**

No change.

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

Not Applicable.

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

A. Transfers of Receivables Reported as Sales - Not applicable.

B. Transfer and Servicing of Financial Assets - Not applicable.

C. Wash Sales - Not applicable.

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

No change.

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

No change.



**20. Fair Value Measurement at Reporting Date**

1A.

Assets at fair value		Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Total	Industrial & Miscellaneous			\$ 1,643,783		\$ 1,643,783
				\$ 1,643,783		\$ 1,643,783

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

Assets:	Beginning Balance	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 as of Current Period
Industrial and Misc	\$ 1,038,186		(\$ 884,070)		(\$ 154,116)					\$ 0
Total	\$ 1,038,186		(\$ 884,070)		(\$ 154,116)					\$ 0

3. There were no transfers into Level 3.

4. Descriptions 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. Not applicable.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 325,324,487	\$ 309,252,756		\$ 278,526,737	\$ 46,797,750		
Short term & Cash Equivalents	\$ 11,828,770	\$ 11,828,770	\$ 7,673,234	\$ 4,155,537			
Contract Loans		\$ 2,447,298					
Collateral Loans		\$ 2,384,758					

D. Not applicable.

**21. Other Items**

A-B. Not applicable.

C. Other Disclosures and Unusual Items

1. The Company elected to use rounding in the reporting of amounts in this statement.

2. The Company is continuously monitoring the market and economic turbulence arising from COVID-19, which was declared a pandemic in March 2020 by the World Health Organization. The pandemic, along with efforts to slow and manage the spread of the virus, have resulted in unprecedented depressed economic conditions and disruption of the financial markets. The Company has seen COVID-19 impacts on the investment portfolio, including lower net investment income, impairment losses on certain fixed maturity investments and lower market valuations. However, it is still too early for the Company to fully assess the impact of the pandemic on policyholder behavior and underwriting risks and the mid-to-long-term impact on the Company’s investments. In light of the uncertainty as to the length or severity of this pandemic, the Company cannot reasonably estimate the full impact of the pandemic on its operations and financial statements at this time, although it could be material.

**22. Events Subsequent**

In connection with the preparation of the financial statements, the Company considered for disclosure events that occurred subsequent to June 30, 2020 through August 14, 2020 for the statements issued on August 14, 2020.

**23. Reinsurance**

No changes.

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

Not applicable.

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

The following table provides a reconciliation of the beginning and ending balances of unpaid accident and health claim liabilities, net of reinsurance recoverables as follows:

	<b>Year to date ending June</b>	
	<u>2020</u>	<u>2019</u>
	(In Thousands)	
Unpaid claims liabilities, at beginning of year	\$ 122,428	\$ 122,364
Add provision for claims, net of reinsurance, occurring in:		
Current year	27,985	45,414
Prior years	(13,309)	(9,509)
Net incurred losses during the current year	<u>14,677</u>	<u>35,904</u>
Deduct payments for claims, net of reinsurance, occurring in:		
Current year	6,781	18,727
Prior years	8,042	17,113
Net claim payments during the current year	<u>14,824</u>	<u>35,840</u>
Unpaid claim liabilities, at end of year	<u>\$ 122,281</u>	<u>\$ 122,428</u>

The foregoing reconciliation reflects a redundancy in the December 31, 2018 net reserves of \$13,309,000 in 2019 and a redundancy in the December 2019 net reserves of \$9,509,000 in 2020. An assumed reinsurance treaty and a ceded modified coinsurance treaty were entered into during 2016, which impact paid claims. The difference in reserve adequacy is primarily due to the ceded modified coinsurance treaty, as well as interest accrued on certain long duration reserves, as noted below. During 2018 and 2019, the claims termination experience for long-term care contracts was studied and appropriate adjustments were made to the valuation morbidity assumptions consistent with the findings of the study.

**26. Intercompany Pooling Arrangements** - Not applicable.

**27. Structured Settlements** – Not applicable.

**28. Health Care Receivables**

A. Pharmaceutical Rebate Receivables – Not applicable.

B. Risk Sharing Receivables – Not applicable.

**29. Participating Policies**

No change.

**30. Premium Deficiency Reserves**

No change.

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

No change.

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

No significant change.

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

No significant change.

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

A. Deferred and uncollected life insurance premiums and annuity considerations as of June 30, 2020 were as follows:

	<u>Type</u>	<u>Gross</u>	<u>Net of Loading</u>
(1)	Industrial	\$.....	\$.....
(2)	Ordinary new business	\$.....	\$.....
(3)	Ordinary renewal	\$..... 4,327,697	\$.....3,109,886
(4)	Credit Life	\$.....	\$.....
(5)	Group Life	\$.....	\$.....
(6)	Group Annuity	\$.....	\$.....
(7)	Totals	\$..... 4,327,697	\$.....3,109,886

**35. Separate Accounts**

No change.

**36. Loss/Claim Adjustment Expenses**

No change.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
Effective 6/30/2020 Nassau Life Insurance of Texas became a wholly owned subsidiary of Nassau Life and Annuity Company
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. \_\_\_\_\_
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State 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. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/24/2016
- 6.4 By what department or departments?  
Texas Dept of Insurance as the Lead State in a group exam in conjunction with the New York Department of Insurance
- 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 [X] No [ ] N/A [ ]
- 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 with 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 the 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
1851 Securities, Inc.	Hartford, CT	NO	NO	NO	YES
Angel Island Capital Management, LLC	San Francisco, CA	NO	NO	NO	YES
Angel Island Capital Services, LLC	San Francisco, CA	NO	NO	NO	YES
Aperio Group, LLC	Sausalito, CA	NO	NO	NO	YES
Coramerica Capital, LLC	El Segundo, CA	NO	NO	NO	YES
Golden Gate Private Equity, Inc.	San Francisco, CA	NO	NO	NO	YES
Green Street Advisors, UK, Limited	London, UK	NO	NO	NO	YES
Green Street Investors, LLC	Newport Beach, CA	NO	NO	NO	YES
Green Street Trading, LLC	Newport Beach, CA	NO	NO	NO	YES
Nassau CorAmerica, LLC	El Segundo, CA	NO	NO	NO	YES
Nassau Corporate Credit LLC	Darien, CT	NO	NO	NO	YES
NCC CLO Manager LLC	Darien, CT	NO	NO	NO	YES
Saybrus Equity Services, LLC	Hartford, CT	NO	NO	NO	YES

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended?

Yes [ ] No [X]

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

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

Yes [ ] No [X]

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

### FINANCIAL

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

Yes [X] No [ ]

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

\$ 0

### INVESTMENT

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

Yes [ ] No [X]

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

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

\$ 0

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

\$ 0

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

Yes [X] No [ ]

14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
\$	356,239	\$	351,539
	0		0
	0		0
	0		0
	0		0
	0		0
\$	356,239	\$	351,539
\$	0	\$	0

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

Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$ 0

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

\$ 0

16.3 Total payable for securities lending reported on the liability page:

\$ 0

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

Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 New York Plaza, 12th Floor, New York, NY 10004-2413
US Bank Institutional Trust & Custody	50 S 16th St., Suite 2500 Philadelphia, PA 19102

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

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

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

Yes [ ] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
Goldman Sachs Asset Management	U
Nassau Asset Management Co.	A
Shott Capital Management	U

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES**

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes  No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes  No

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management	CF5M58QA35CFPUX70H17	SEC / Oct-1990 / 801-37591	NO
	Nassau Asset Management Co.			DS
CRD# 110084	Shott Capital Management		Securities Exchange Commission	NO

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - Issuer or obligor is current on all contracted interest and principal payments.
  - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes  No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
  - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes  No
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- The security was purchased prior to January 1, 2019.
  - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - 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.
  - The fund only or predominantly holds bonds in its portfolio.
  - The current reporting 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.
  - The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes  No

**GENERAL INTERROGATORIES (continued)**

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

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

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:			
1.1	Long-term mortgages in good standing		Amount	
1.11	Farm mortgages.....	\$		
1.12	Residential mortgages.....	\$		
1.13	Commercial mortgages.....	\$		
1.14	Total mortgages in good standing.....	\$		.0
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)	\$		.0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter			
1.61	Farm mortgages.....	\$		
1.62	Residential mortgages.....	\$		
1.63	Commercial mortgages.....	\$		
1.64	Total mortgages foreclosed and transferred to real estate.....	\$		.0
2.	Operating Percentages:			
2.1	A&H loss percent.....			
2.2	A&H cost containment percent.....			
2.3	A&H expense percent excluding cost containment expenses.....			
3.1	Do you act as a custodian for health savings accounts?.....		Yes [ ]	No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$		
3.3	Do you act as an administrator for health savings accounts?.....		Yes [ ]	No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$		
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....		Yes [ X ]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....		Yes [ ]	No [ ]

**Fraternal Benefit Societies Only:**

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance 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 [ X ]
5.2	If no, explain:	<hr/>		

6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ]	No [ X ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?		

Date	Outstanding Lien Amount

**SCHEDULE S - CEDED REINSURANCE**  
 Showing All New Reinsurance Treaties - Current Year to Date

1	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**



**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

1	2	3	Direct Business Only					
			Life Contracts		4	5	6	7
			Life Insurance Premiums	Annuity Considerations				
States, Etc.	Active Status (a)							
1. Alabama	AL	L	241,723	351	189,128		431,202	
2. Alaska	AK	L	2,885		9,188		12,073	
3. Arizona	AZ	L	75,727	3,456	174,667		253,850	
4. Arkansas	AR	L	204,688		311,162		515,850	
5. California	CA	L	311,843	50,843	1,105,126		1,467,812	
6. Colorado	CO	L	68,841	125	275,666		344,632	
7. Connecticut	CT	L	56,473		54,663		111,136	
8. Delaware	DE	L	5,254		48,709		53,963	
9. District of Columbia	DC	L	15,954	180	9,051		25,185	
10. Florida	FL	L	795,544	25,769	11,000,109		11,821,422	
11. Georgia	GA	L	369,314	1,033	546,325		916,672	
12. Hawaii	HI	L	3,863		4,728		8,591	
13. Idaho	ID	L	21,536	600	99,184		121,320	
14. Illinois	IL	L	430,664	522	1,759,658		2,190,844	
15. Indiana	IN	L	230,550		1,132,492		1,363,042	
16. Iowa	IA	L	266,956		487,217		754,173	
17. Kansas	KS	L	162,017		274,840		436,857	
18. Kentucky	KY	L	108,961	50	253,748		362,759	
19. Louisiana	LA	L	140,165	200,180	335,731		676,076	
20. Maine	ME	L	7,787		44,097		51,884	
21. Maryland	MD	L	146,880	212	228,412		375,504	
22. Massachusetts	MA	L	112,731		81,631		194,362	
23. Michigan	MI	L	288,457	105	470,766		759,328	
24. Minnesota	MN	L	100,121	1,200	46,594		147,915	
25. Mississippi	MS	L	490,032	10,751	1,655,596		2,156,379	
26. Missouri	MO	L	314,187	1,150	661,849		977,186	
27. Montana	MT	L	12,382		72,377		84,759	
28. Nebraska	NE	L	239,652		730,342		969,994	
29. Nevada	NV	L	16,872		40,738		57,610	
30. New Hampshire	NH	L	7,621		31,465		39,086	
31. New Jersey	NJ	L	128,731		182,447		311,178	
32. New Mexico	NM	L	24,979		22,888		47,867	
33. New York	NY	N	23,937		271,579		295,516	
34. North Carolina	NC	L	552,857	2,327	513,320		1,068,504	
35. North Dakota	ND	L	14,771		288,808		303,579	
36. Ohio	OH	L	577,862	1,064	1,186,642		1,765,568	
37. Oklahoma	OK	L	161,311		374,646		535,957	
38. Oregon	OR	L	30,205		(40,319)		(10,114)	
39. Pennsylvania	PA	L	250,811		1,336,028		1,586,839	
40. Rhode Island	RI	L	8,003		9,838		17,841	
41. South Carolina	SC	L	468,957	340	666,794		1,136,091	
42. South Dakota	SD	L	46,275		136,946		183,221	
43. Tennessee	TN	L	200,048	1,318	334,787		536,153	
44. Texas	TX	L	751,648	132,878	2,726,967		3,611,493	
45. Utah	UT	L	21,986		51,777		73,763	
46. Vermont	VT	L	6,321		12,193		18,514	
47. Virginia	VA	L	367,726	17,965	1,743,045		2,128,736	
48. Washington	WA	L	12,896		87,636		100,532	
49. West Virginia	WV	L	42,029		112,331		154,360	
50. Wisconsin	WI	L	178,308	70,084	1,770,344		2,018,737	
51. Wyoming	WY	L	10,768		20,017		30,785	
52. American Samoa	AS	N					0	
53. Guam	GU	N	1,774				1,774	
54. Puerto Rico	PR	N	4,599				4,599	
55. US Virgin Islands	VI	N			1,954		1,954	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Alien	OT	XXX	0	0	(99)	0	(99)	0
59. Subtotal		XXX	9,136,482	522,503	33,945,829	0	43,604,814	0
90. Reporting entity contributions for employee benefit plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	33,419		857,356		890,775	
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	9,169,901	522,503	34,803,185	0	44,495,589	0
96. Plus Reinsurance Assumed		XXX	2,250,175		5,873,709		8,123,884	
97. Totals (All Business)		XXX	11,420,076	522,503	40,676,894	0	52,619,473	0
98. Less Reinsurance Ceded		XXX	8,168,334	522,503	26,173,390		34,864,227	
99. Totals (All Business) less Reinsurance Ceded		XXX	3,251,742	0	14,503,504	0	17,755,246	0

**DETAILS OF WRITE-INS**

58001.	XXX				(99)		(99)	
58002.	XXX						0	
58003.	XXX						0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX		0	0	(99)	0	(99)	0
9401.	XXX						0	
9402.	XXX						0	
9403.	XXX						0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0  
 Q - Qualified - Qualified or accredited reinsurer..... 0  
 N - None of the above - Not allowed to write business in the state..... 7

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

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik (sole member of GGCOF Management, LLC)					
GGCOF Management, LLC	DE		46-4477754	David Dominik	100
Golden Gate Private Equity, Inc.	DE		94-3361271	GGCOF Management, LLC	100
GGC Fund III <sup>1</sup>	CYM				100 <sup>2</sup>
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau UK Ltd.	GBR		98-1269725	NRH, L.P.	100
Nassau Cayman Ltd.	CYM		N/A	Nassau UK Ltd.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P. <sup>3</sup>	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		81-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
Nassau CorAmerica FL1 GP LLC	DE		N/A	Nassau CorAmerica LLC	100
Nassau CorAmerica 2019-FL1 LP	DE		84-2256711	Nassau CorAmerica FL1 GP LLC	Contract
Nassau CorAmerica 2019-FL1 LLC	DE		84-3007139	Nassau CorAmerica FL1 GP LLC	Contract
Nassau CorAmerica 2019-FL1 (Cayman) LP	CYM		84-2246947	Nassau CorAmerica FL1 GP LLC	Contract
Nassau Corporate Credit LLC	DE		35-2586068	Nassau Asset Management LLC	100

<sup>1</sup> "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.

<sup>2</sup> Percentage represents the aggregate ownership among the GGC Fund III entities.

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

Q12

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
NCC CLO Manager LLC	DE		N/A	Nassau Corporate Credit LLC	100
NCC Management LLC	DE		82-4813430	Nassau Corporate Credit LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau Corporate Credit LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau Corporate Credit LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Master Fund LP	KY		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	KY		98-1476251	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau Corporate Credit LLC	100
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
NSRE Saybrus Holdings, LLC	DE		81-3180396	Nassau Financial Group, L.P.	100
Saybrus Partners, LLC	DE		27-0671327	NSRE Saybrus Holdings, LLC	86.2
Dedicated Distribution Partners, LLC	DE		83-3163443	Saybrus Partners, LLC	100
Saybrus Management Holding Company Inc.	DE		37-1872368	Management; NSRE Saybrus Holdings, LLC	Contract
Saybrus Holdings, LLC	DE		27-1629423	Saybrus Partners, LLC	100
Saybrus Equity Services, LLC	DE		27-1869321	Saybrus Holdings, LLC	100
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Texas	TX	62359	36-1824600	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	Nassau Life and Annuity Company	100
Nassau Co-Invest Fund LLC	DE			The Nassau Companies	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies of New York	56 <sup>4</sup>
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies of New York	54.34 <sup>5</sup>
Nassau Employee Co-Invest Fund I LLC	DE		84-3684885	The Nassau Companies of New York	51.26 <sup>6</sup>
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100

<sup>4</sup> Employees of The Nassau Companies of New York and its affiliates own 40.25%.

<sup>5</sup> Employees of The Nassau Companies of New York and its affiliates own 42.88%.

<sup>6</sup> Employees of The Nassau Companies of New York and its affiliates own 48.74%.

Q12.1

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73 <sup>7</sup>
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
PHL Delaware LLC	DE			Nassau Insurance Group Holdings, L.P.	100
DSM Sands LLC	DE		N/A	PHL Delaware LLC	100
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc	CT		84-3620646	PHL Variable Insurance Company	100
Westgate Delaware LLC.	DE			PHL Delaware LLC	100
Magni Re (Cayman) Ltd.	CYM			Westgate Delaware LLC	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
Nassau Cayman Brac Holding Company	DE		83-1443085	Nassau Insurance Group Holdings, L.P.	100
Nassau Re (Cayman Brac) Ltd.	CYM			Nassau Cayman Brac Holding Company	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 <sup>8</sup>	CYM			GGC Opportunity Fund Management, L.P.	Contract
Financial American Holdings Corporation	DE		27-2822251	GGC Opportunity Fund Entities <sup>9</sup>	87.6 <sup>10</sup>
Financial American Insurance Services, Inc.	FL		37-1484076	Financial American Holdings Corporation	100
Warranty TopCo, Inc.	DE		26-3854933	Golden Gate Fund I and II Entities <sup>11</sup>	41.6 <sup>12</sup>
Warranty TopCo, Inc.	DE		26-3854933	GGCOF Entities <sup>13</sup>	42.3 <sup>14</sup>
Interstate National Corporation	DE		20-4197367	Warranty TopCo, Inc.	100
DRG, Inc. d/b/a Payment Insured Plan, Inc.	OR		93-1160837	Interstate National Corporation	100
PIPICO Reinsurance Company, Ltd.	TCA		98-0159153	Interstate National Corporation	100
National Warranty Corporation	OR		93-1198148	Interstate National Corporation	100
Interstate National Dealer Services, Inc.	DE		11-3078398	Interstate National Corporation	100

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

<sup>8</sup> 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).

<sup>9</sup> Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

<sup>10</sup> Three individuals own 12.37%. No one individual owns more than 10%.

<sup>11</sup> The Golden Gate Fund I and II Entities are comprised of: (i) Golden Gate Capital Investment Fund II, L.P., (ii) Golden Gate Capital Investment Fund II (AI), L.P., (iii) Golden Gate Capital Associates II-QP, LLC, (iv) Golden Gate Capital Associates II-AI, LLC, (v) CCG AV, LLC – Series C, (vi) CCG AV, LLC – Series G, (vii) CCG AV, LLC – Series I (Bain).

<sup>12</sup> The GGCOF Entities own 42.3%. Members of management and individuals who sold their business to Warranty Topco, Inc. own the remaining 16.1%. None of these individuals own more than 10%.

<sup>13</sup> The GGCOF Entities are comprised of (i) Golden Gate Capital Opportunity Fund, L.P., (ii) Golden Gate Capital Opportunity Fund-A, L.P., (iii) GGCOF Co-Invest, L.P. and (iv) GGCOF Third-Party Co-Invest, L.P.

<sup>14</sup> The Golden Gate Fund I and II Entities own 41.6%. Members of management and individuals who sold their business to Warranty Topco, Inc. own the remaining 16.1%. None of these individuals own more than 10%.

Q12.2

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Interstate National Dealer Services of Florida, Inc.	FL		11-3284019	Interstate National Dealer Services, Inc.	100
Interstate Administrative Services, Inc.	DE		20-1549705	Interstate National Dealer Services, Inc.	100
INDS Canada Holdings, Inc.	DE		20-8070016	Interstate National Dealer Services, Inc.	100
Interstate National Dealer Services Canada Corp.	Canada		98-1339130	INDS Canada Holdings, Inc.	100
Warranty Direct, Inc.	DE		11-3272124	Interstate National Dealer Services, Inc.	100
Lasas Technologies, Inc.	FL		65-0868022	Interstate National Dealer Services, Inc.	100
National Service Contract Insurance Company Risk Retention Group, Inc.	DC	10234	99-0319305	Interstate National Dealer Services, Inc.	100
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0 <sup>15</sup>
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
75 Peachtree LLC	DE		36-4875018	Williston Financial Group LLC	100
264 Halsey LLC	DE		35-2651827	Williston Financial Group LLC	100
Valustrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG 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 <sup>16</sup>	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC <sup>17</sup>	49.0
WFG National Title Insurance Company	SC	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc. <sup>18</sup>	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company <sup>19</sup>	10.0
Williston Enterprise Solutions & Technology, 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% <sup>20</sup>
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100

<sup>15</sup> Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

<sup>16</sup> Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.

<sup>17</sup> WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

<sup>18</sup> WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

<sup>19</sup> Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

<sup>20</sup> Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
4736	GGC Group.....		06-1599088..		1129033		The Nassau Companies of New York.....	DE.....	UDP.....	The Nassau Companies.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....						DSM Sands LLC.....	DE.....	NIA.....	PHL Delaware LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		82-3502154..				Nassau CLO SPV-I LLC.....	DE.....	NIA.....	The Nassau Companies of New York.....	Ownership.....	56.000	David Dominik.....		[1].....
4736	GGC Group.....	67814..	06-0493340..		1159567		Nassau Life Insurance Company.....	NY.....	IA.....	The Nassau Companies of New York.....	Ownership.....	100.000	David Dominik & GGCOF Management LLC..		
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.....	DS.....	NSRE BD Holdco LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		06-0860167..				Phoenix Founders, Inc.....	CT.....	DS.....	PM Holdings, Inc.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....	93548..	06-1045829..		1031223		PHL Variable Insurance Company.....	CT.....	IA.....	PHL Delaware LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....	93734..	43-1240953..		13118221		Nassau Life and Annuity Company.....	CT.....	IA.....	The Nassau Companies.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....						GGC Opportunity Fund Management GP, Ltd..	CYM.....	UIP.....	GGC Opportunity Fund Management GP, Ltd.	Board of Directors				
4736	GGC Group.....		98-0546997..				GGC Opportunity Fund Management, L.P.....	CYM.....	UIP.....	GGC Opportunity Fund Management, GP, Ltd.	Contract.....		GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....						GGC Opportunity Fund Entities.....	CYM.....	UIP.....	GGC Opportunity Fund Management, L.P.....	Contract.....		GGC Opportunity Fund Management GP, Ltd.		[2].....
4736	GGC Group.....		27-2822251..				Financial American Holdings Corporation .....	DE.....	NIA.....	GGC Opportunity Fund Entities.....	Ownership.....	87.600	GGC Opportunity Fund Management GP, Ltd.		[3].....
4736	GGC Group.....		37-1484076..				Financial American Insurance Services, Inc.....	FL.....	NIA.....	Financial American Holdings Corporation.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		26-3854933..				Warranty TopCo, Inc.....	DE.....	NIA.....	Golden Gate Fund I and II Entities.....	Ownership.....	41.600	GGC Opportunity Fund Management GP, Ltd.		[4].....
4736	GGC Group.....		26-3854933..				Warranty TopCo, Inc.....	DE.....	NIA.....	GGCOF Entities.....	Ownership.....	42.300	GGC Opportunity Fund Management GP, Ltd.		[6].....
4736	GGC Group.....		20-4197367..				Interstate National Corporation.....	DE.....	NIA.....	Warranty TopCo, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		11-3078398..				Interstate National Dealer Services, Inc.....	DE.....	NIA.....	Interstate National Corporation.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		11-3284019..				Interstate National Dealer Services of Florida, Inc.	FL.....	NIA.....	Interstate National Dealer Services, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		20-1549705..				Interstate Administrative Services, Inc.....	DE.....	NIA.....	Interstate National Dealer Services, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		20-8070016..				INDS Canada Holdings, Inc.....	DE.....	NIA.....	Interstate National Dealer Services, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		98-1339130..				Interstate National Dealer Services Canada Corp.	CAN.....	NIA.....	INDS Canada Holdings, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		11-3272124..				Warranty Direct, Inc.....	DE.....	NIA.....	Interstate National Dealer Services, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		65-0868022..				Lasas Technologies, Inc.....	FL.....	NIA.....	Interstate National Dealer Services, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....	10234..	99-0319305..				National Service Contract Insurance Company Risk Retention Group, Inc.	DC.....	IA.....	Interstate National Dealer Services, Inc.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		93-1160837..				DRG, Inc. d/b/a Payment Insured Plan, Inc.....	OR.....	NIA.....	Interstate National Corporation.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		98-0159153..				PIPCO Reinsurance Company, Ltd.....	TCA.....	IA.....	Interstate National Corporation.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		93-1198148..				National Warranty Corporation.....	OR.....	NIA.....	Interstate National Corporation.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group.....		27-1434376..				Williston Holdings LLC.....	DE.....	NIA.....	GGC Opportunity Fund Entities.....	Ownership.....	96.000	GGC Opportunity Fund Management GP, Ltd.		[8].....
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.....		36-4875018..				75 Peachtree LLC.....	DE.....	NIA.....	Williston Financial Group LLC.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd.		

Q13

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4736	GGC Group.....		35-2651827..				264 Halsey LLC.....	DE.....	NIA.....	Williston Financial Group 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	GGC Opportunity Fund Management GP, Ltd. ....	[9].....	
4736	GGC Group.....		27-1273851..				Universal Title Partners, LLC.....	TX.....	NIA.....	Newmark Homes Houston, LLC.....	Ownership.....	49.000	Unknown (not affiliated with the GGC Group). ....	[10].....	
4736	GGC Group.....	51152..	57-0575396..				WFG National Title Insurance Company.....	SC.....	IA.....	Williston Financial Group LLC.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd. ....		
4736	GGC Group.....		26-0522240..				WFG National Title Company of Washington, LLC	WA.....	NIA.....	WFG National Title Insurance Company.....	Ownership.....	100.000	GGC Opportunity Fund Management GP, Ltd. ....		
4736	GGC Group.....		47-2160319..				Homer Recording District Joint Title Plant Company LLC	AK.....	NIA.....	WFG National Title Insurance Company.....	Ownership.....	10.000	GGC Opportunity Fund Management GP, Ltd. ....	[11].....	
4736	GGC Group.....		47-2160319..				Homer Recording District Joint Title Plant Company LLC	AK.....	NIA.....	Kachemak Bay Title Agency, Inc.....	Ownership.....	90.000	Unknown (not affiliated with the GGC Group). ....	[12].....	
4736	GGC Group.....		45-2654474..				Williston Enterprise Solutions & Technology, 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. ....		
4736	GGC Group.....		46-4477754..				GGCOF Management, LLC.....	DE.....	NIA.....	David Dominik.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		94-3361271..				Golden Gate Private Equity, Inc.....	DE.....	NIA.....	GGCOF Management, LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		N/A.....				GGC Fund III.....	CYM.....	NIA.....		Ownership.....	100.000		[13].....	
4736	GGC Group.....		98-1250709..				NRH, L.P.....	CYM.....	NIA.....	GGCOF Executive Co-Invest Holdings, Ltd....	Contract.....				
4736	GGC Group.....		98-1269725..				Nassau UK Ltd.....	GBR.....	NIA.....	NRH, L.P.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		N/A.....				Nassau Cayman Ltd.....	CYM.....	NIA.....	Nassau UK Ltd.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		N/A.....				Nassau Re (Cayman) Ltd.....	CYM.....	NIA.....	NRH, L.P.....	Ownership.....	100.000	David Dominik.....	[15].....	
4736	GGC Group.....		N/A.....				Magni Re (Cayman) Ltd.....	CYM.....	NIA.....	NRH, L.P.....	Contract.....		David Dominik.....		
4736	GGC Group.....		47-5299012..				Nassau Insurance Group Holdings GP, LLC.....	DE.....	NIA.....	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.....	NIA.....	Nassau Insurance Group Holdings, L.P.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....	62359..	36-1824600..				Nassau Life Insurance Company of Texas.....	TX.....	RE.....	Nassau Life and Annuity Company.....	Ownership.....	100.000	David Dominik.....	[16].....	
4736	GGC Group.....	68284..	48-0557726..				Nassau Life Insurance Company of Kansas.....	KS.....	IA.....	Nassau Life and Annuity Company.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		81-3180396..				NSRE Saybrus Holdings, LLC.....	DE.....	NIA.....	Nassau Financial Group, L.P.....	Ownership.....	100.000	David Dominik.....		

Q13.1

## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4736	GGC Group.....		27-0671327..				Saybrus Partners, LLC.....	DE.....	NIA.....	NSRE Saybrus Holdings, LLC.....	Ownership.....	0.862	David Dominik.....		
4736	GGC Group.....		37-1872368..				Saybrus Management Holding Company Inc.....	DE.....	NIA.....	Management, NSRE Saybrus Holdings, LLC...	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		27-1629423..				Saybrus Holdings, LLC.....	DE.....	NIA.....	Saybrus Partners, LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		27-1869321..				Saybrus Equity Services, LLC.....	DE.....	NIA.....	Saybrus Holdings, LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		47-3724102..				Nassau Reinsurance LLC.....	DE.....	NIA.....	Nassau Insurance Group Holdings, L.P.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		83-2726475..				NSRE BD Holdco LLC.....	DE.....	NIA.....	Nassau Reinsurance LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		81-0773412..				Nassau Asset Management LLC.....	DE.....	NIA.....	Nassau Financial Group, L.P.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		26-4145792..				Nassau CorAmerica LLC.....	DE.....	NIA.....	Nassau Asset Management LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		26-4145792..				Nassau CorAmerica Loan Company LLC.....	DE.....	NIA.....	Nassau CorAmerica LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		46-3781541..				Nassau CorAmerica Advisors LLC.....	DE.....	NIA.....	Nassau CorAmerica LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		35-2586068..				Nassau Corporate Credit LLC.....	DE.....	NIA.....	Nassau Asset Management LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		N/A.....				NCC CLO Manager LLC.....	DE.....	NIA.....	Nassau Corporate Credit LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		82-4813430..				NCC Management LLC.....	DE.....	NIA.....	Nassau Corporate Credit LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		83-1443085..				Nassau Cayman Brac Holding Company.....	DE.....	NIA.....	Nassau Insurance Group Holdings, L.P.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....						Nassau Re (Cayman Brac) Ltd.....	CYM.....	NIA.....	Nassau Cayman Brac Holding Company.....	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.....	NIA.....	Individuals.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		98-1421752..				Nassau Financial Group, L.P.....	CYM.....	NIA.....	Nassau Financial Group GP Ltd.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....						Nassau Co-Invest Fund LLC.....	DE.....	NIA.....	The Nassau Companies.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....						PHL Delaware LLC.....	DE.....	NIA.....	Nassau Insurance Group Holdings, L.P.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		83-2559102..				Nassau Alternative Investments LLC.....	DE.....	NIA.....	Nassau Asset Management LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		83-2636471..				Nassau Private Credit LLC.....	DE.....	NIA.....	Nassau Corporate Credit LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		83-2654128..				Nassau Private Credit GP LLC.....	DE.....	NIA.....	Nassau Corporate Credit LLC.....	Ownership.....	100.000	David Dominik.....		
4736	GGC Group.....		83-2670988..				Nassau Private Credit Onshore Fund LP.....	DE.....	NIA.....	Nassau Private Credit GP LLC.....	Contract.....		David Dominik.....		
4736	GGC Group.....		N/A.....				Nassau Private Credit Master Fund LP.....	KY.....	NIA.....	Nassau Private Credit GP LLC.....	Contract.....		David Dominik.....		
4736	GGC Group.....		98-1476251..				Nassau Private Credit Offshore Fund LP.....	KY.....	NIA.....	Nassau Private Credit GP LLC.....	Contract.....		David Dominik.....		
4736	GGC Group.....		83-1785900..				Nassau CLO SPV-II LLC.....	DE.....	NIA.....	The Nassau Companies of New York.....	Ownership.....	54.340	David Dominik.....		[17]
4736	GGC Group.....		84-2346847..				Nassau 2019 CFO LLC.....	DE.....	NIA.....	Nassau Life Insurance Company.....	Ownership.....	76.730	David Dominik.....		[18]
4736	GGC Group.....		N/A.....				Nassau CorAmerica FL1 GP LLC.....	DE.....	NIA.....	Nassau CorAmerica LLC.....	Contract.....		David Dominik.....		
4376	GGC Group.....		84-2253380..				NPC SGP LLC.....	DE.....	NIA.....	Nassau Corporate Credit LLC.....	Contract.....		David Dominik.....		
4376	GGC Group.....	16585..	83-4356685..				Lynbrook Re, Inc.....	VT.....	IA.....	Nassau Life and Annuity Company.....	Ownership.....	100.000	David Dominik.....		
4376	GGC Group.....		84-2256711..				Nassau CorAmerica 2019-FL1 LP.....	DE.....	NIA.....	Nassau CorAmerica FL1 GP LLC.....	Contract.....		David Dominik.....		

Q13.2



## SCHEDULE Y

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4376	GGC Group.....	.....	84-3007139..	.....	.....	.....	Nassau CorAmerica 2019-FL1 LLC.....	DE.....	NIA.....	Nassau CorAmerica FL1 GP LLC.....	Contract.....	.....	David Dominik.....	.....	.....
4376	GGC Group.....	.....	84-2246947..	.....	.....	.....	Nassau CorAmerica 2019-FL1 (Cayman) LP....	CYM.....	NIA.....	Nassau CorAmerica FL1 GP LLC.....	Contract .....	.....	David Dominik.....	.....	.....
4376	GGC Group.....	.....	84-3366256..	.....	.....	.....	NAMCO Services LLC.....	DE.....	NIA.....	Nassau Asset Management LLC.....	Ownership.....	100.000	David Dominik.....	.....	.....
4376	GGC Group.....	.....	83-2511417..	.....	.....	.....	Nassau 2019 CFO Fund LLC.....	DE.....	NIA.....	Nassau 2019 CFO LLC.....	Ownership.....	100.000	David Dominik.....	.....	.....
4376	GGC Group.....	.....	.....	.....	.....	.....	Westgate Delaware LLC.....	DE.....	NIA.....	PHL Delaware LLC.....	Ownership.....	100.000	David Dominik.....	.....	.....
4376	GGC Group.....	.....	83-3163443..	.....	.....	.....	Dedicated Distribution Partners, LLC.....	DE.....	NIA.....	Saybrus Partners, LLC.....	Contract.....	.....	David Dominik.....	.....	.....
4376	GGC Group.....	.....	84-3945103..	.....	.....	.....	Sunrise Re, Inc.....	VT.....	NIA.....	The Nassau Companies.....	Ownership.....	100.000	David Dominik.....	.....	.....
4376	GGC Group.....	.....	84-3620646..	.....	.....	.....	Concord Re, Inc.....	CT.....	NIA.....	PHL Variable Insurance Company.....	Ownership.....	100.000	David Dominik.....	.....	.....
4376	GGC Group.....	.....	84-3684885..	.....	.....	.....	Nassau Employee Co-Invest Fund I LLC.....	DE.....	NIA.....	The Nassau Companies of New York.....	Ownership.....	51.26[19]..	David Dominik.....	.....	.....
4376	GGC Group.....	.....	98-1472055..	.....	.....	.....	GGCOF Nassau Investments, L.P.....	CYM.....	NIA.....	Golden Gate Capital Opportunity Fund, L.P....	Contract.....	.....	David Dominik.....	.....	.....
4376	GGC Group.....	.....	85-1213894..	.....	.....	.....	Alliance Title Agency, LLC.....	AZ.....	NIA.....	ITC Holdings, Inc.....	Ownership.....	40%[20]...	David Dominik.....	.....	.....

**Asteri Explanation**

Q13.3

[1]	Employees of The Nassau Companies of New York and its affiliates own 44.00%.
[2]	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
[3]	Three individuals own 12.37%. No one individual owns more than 10%.
[4]	The Golden Gate Fund I and II Entities are comprised of: (i) Golden Gate Capital Investment Fund II, L.P., (ii) Golden Gate Capital Investment Fund II (AI), L.P., (iii) Golden Gate Capital Associates II-QP, LLC, (iv) Golden Gate Capital Associates II-AI, LLC, (v) CCG AV, LLC – Series C, (vi) CCG AV, LLC – Series G, (vii) CCG AV, LLC – Series I (Bain).
[5]	The GGCOF Entities own 42.3%. Members of management and individuals who sold their business to Warranty Topco, Inc. own the remaining 16.1%. None of these individuals own more than 10%.
[6]	The GGCOF Entities are comprised of (i) Golden Gate Capital Opportunity Fund, L.P., (ii) Golden Gate Capital Opportunity Fund-A, L.P., (iii) GGCOF Co-Invest, L.P. and (iv) GGCOF Third-Party Co-Invest, L.P.
[7]	The Golden Gate Fund I and II Entities own 41.6%. Members of management and individuals who sold their business to Warranty Topco, Inc. own the remaining 16.1%. None of these individuals own more than 10%.
[8]	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
[9]	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
[10]	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
[11]	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
[12]	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
[13]	"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.
[14]	Percentage represents the aggregate ownership among the GGC Fund III entities.
[15]	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
[16]	Name changed from "Constitution Life Insurance Company" on June 27, 2019.
[17]	Employees of The Nassau Companies of New York. and its affiliates own 42.88%.
[18]	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
[19]	Employees of the Nassau Companies of New York and its affiliates own 48.74%
[20]	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

# Nassau Life Insurance Company of Texas 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?	SEE EXPLANATION
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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 Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	SEE EXPLANATION

**Explanations:**

1. BUSINESS NOT WRITTEN
2. BUSINESS NOT WRITTEN
3. BUSINESS NOT WRITTEN
4. BUSINESS NOT WRITTEN
5. BUSINESS NOT WRITTEN
6. BUSINESS NOT WRITTEN
7. BUSINESS NOT WRITTEN
8. Not Applicable for 1st and 3rd Quarters

**Bar Code:**



Statement as of June 30, 2020 of the **Nassau Life Insurance Company of Texas**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Other Payables.....	.80	84,910
2597. Summary of remaining write-ins for Line 25.....	.80	84,910

**Nassau Life Insurance Company of Texas**  
**SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,251,996	2,992,503
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		250,000
2.2 Additional investment made after acquisition.....	45,382	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(3,215)	9,493
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	52,646	
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,241,517	3,251,996
12. Deduct total nonadmitted amounts.....	856,758	880,382
13. Statement value at end of current period (Line 11 minus Line 12).....	2,384,759	2,371,614

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	304,758,867	313,438,861
2. Cost of bonds and stocks acquired.....	25,803,338	59,933,043
3. Accrual of discount.....	341,414	969,538
4. Unrealized valuation increase (decrease).....	(1,117,871)	(160,498)
5. Total gain (loss) on disposals.....	276,828	1,633,138
6. Deduct consideration for bonds and stocks disposed of.....	20,135,363	69,815,993
7. Deduct amortization of premium.....	181,560	1,251,501
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	580,000	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	87,103	12,279
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	309,252,756	304,758,867
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	309,252,756	304,758,867

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	150,059,228	3,834,854	1,976,301	(6,010,506)	150,059,228	145,907,275		153,039,925
2. NAIC 2 (a).....	142,558,056	6,617,126	7,798,488	186,008	142,558,056	141,562,703		137,476,435
3. NAIC 3 (a).....	12,280,749		2,240	2,331,741	12,280,749	14,610,250		9,348,980
4. NAIC 4 (a).....	2,861,100		3,648	(1,475,333)	2,861,100	1,382,119		2,835,672
5. NAIC 5 (a).....	856,440		124,746	3,414,933	856,440	4,146,626		880,394
6. NAIC 6 (a).....	1,038,186		38,664	644,260	1,038,186	1,643,783		2,026,817
7. Total Bonds.....	309,653,759	10,451,981	9,944,087	(908,897)	309,653,759	309,252,756	0	305,608,223
<b>PREFERRED STOCK</b>								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	309,653,759	10,451,981	9,944,087	(908,897)	309,653,759	309,252,756	0	305,608,223

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....		X			

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	
2. Cost of short-term investments acquired.....		1,007,430
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		1,000,000
7. Deduct amortization of premium.....		7,430
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

**Sch. DB - Pt. C - Sn. 1  
NONE**

**Sch. DB - Pt. C - Sn. 2  
NONE**

**Sch. DB - Verification  
NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	5,867,015	4,006,464
2. Cost of cash equivalents acquired.....	3,644,667	2,607,975
3. Accrual of discount.....	644	1,180
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	1	46
6. Deduct consideration received on disposals.....	5,356,790	748,650
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,155,537	5,867,015
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	4,155,537	5,867,015



**Sch. A Pt. 2  
NONE**

**Sch. A Pt. 3  
NONE**

**Sch. B - Pt. 2  
NONE**

**Sch. B - Pt. 3  
NONE**

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

NONE

QE03

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
000000 00 0	CVC Credit Partners US DL II LP 2137		DE	Partial disposal	10/29/2018	06/03/2020	52,646								52,646	52,646			0	9,493
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							52,646	0	0	0	0	0	0	0	52,646	52,646	0	0	0	9,493
4899999. Subtotal - Unaffiliated							52,646	0	0	0	0	0	0	0	52,646	52,646	0	0	0	9,493
5099999. Totals							52,646	0	0	0	0	0	0	0	52,646	52,646	0	0	0	9,493

### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
59261A	G7	6		05/08/2020	JEFFERIES & COMPANY, INC.		606,174	605,000		1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments							606,174	605,000	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
002824	BP	4		06/22/2020	MORGAN STANLEY CO.		794,960	800,000		1FE
00287Y	CN	7		05/14/2020	CORPORATE REORGANIZATIONS		2,298,786	2,050,000	15,959	2FE
097023	CW	3		04/30/2020	CITIGROUP GLOBAL MARKETS INC.		575,000	575,000		2FE
097023	CY	9		04/30/2020	JP MORGAN SECS INC., - FIXED INCOME		575,000	575,000		2FE
12596G	BE	8		05/29/2020	Bank of America Securities		543,145	500,000	.68	1FE
29449W	AA	5		06/29/2020	JP Morgan Securities Inc.		474,131	475,000		1Z
39949*	AA	0		06/15/2020	Direct		136	136		1PL
456837	AU	7	C	06/24/2020	JP MORGAN SECS INC., - FIXED INCOME		1,149,230	1,150,000		1FE
64110D	AL	8		06/17/2020	JP MORGAN SECS INC., - FIXED INCOME		649,571	650,000		2FE
87264A	BJ	3		06/18/2020	DEUTSEC		1,147,620	1,150,000		2FE
874060	AX	4	C	06/29/2020	Bank of New York Mellon		1,197,648	1,200,000		2FE
92340L	AF	6		06/18/2020	Wachovia Bank		173,502	175,000		2FE
95001G	AK	9		05/27/2020	WELLS FARGO SECURITIES		267,080	250,000	749	1FM
3899999. Total - Bonds - Industrial and Miscellaneous							9,845,807	9,550,136	16,775	XXX
8399997. Total - Bonds - Part 3							10,451,981	10,155,136	16,775	XXX
8399999. Total - Bonds							10,451,981	10,155,136	16,775	XXX
9999999. Total - Bonds, Preferred and Common Stocks							10,451,981	XXX	16,775	XXX

QE04

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Government</b>																					
912828	YP 9		05/12/2020	Bank of America Securities		1,019,336	1,000,000	997,852	997,959		408		408		998,367		20,969	20,969	8,030	10/31/2021	1
0599999	Total - Bonds - U.S. Government					1,019,336	1,000,000	997,852	997,959	0	408	0	408	0	998,367	0	20,969	20,969	8,030	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
10620N	CG 1		05/26/2020	Paydown		7,759	7,759	7,655	7,729		30		30		7,759			0	102	02/25/2030	1FE
3128QS	MK 9		06/01/2020	Paydown		897	897	896	932		(36)		(36)		897			0	17	08/01/2037	1
3128QS	XB 7		06/01/2020	Paydown		2,024	2,024	2,044	2,094		(71)		(71)		2,024			0	43	08/01/2036	1
312905	Z7 0		06/01/2020	Paydown		77	77	83	77				0		77			0	3	06/15/2021	1
312910	UP 5		06/01/2020	Paydown		676	676	776	704		(29)		(29)		676			0	23	06/15/2022	1
313398	M8 9		06/01/2020	Paydown		7,685	7,685	7,133	7,414		271		271		7,685			0	213	07/15/2031	1
31358F	CQ 0		06/01/2020	Paydown		20	20	22	20		0		0		20			0	1	10/25/2020	1
31358P	HV 2		06/01/2020	Paydown		486	486	547	503		(17)		(17)		486			0	15	07/25/2022	1
3136A8	Q7 8		06/01/2020	Paydown		20,452	20,452	21,589	21,358		(906)		(906)		20,452			0	306	10/25/2042	1
31381R	LL 6		06/01/2020	Paydown		1,454	1,454	1,544	1,466		(12)		(12)		1,454			0	24	07/01/2021	1
31398C	Y9 3		06/01/2020	Paydown		17,812	17,812	19,496	18,256		(444)		(444)		17,812			0	293	05/15/2024	1
762315	NR 6		06/30/2020	Call @ 100.00		70,125	52,695	52,695	52,695				0		52,695			0	523	10/02/2028	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					129,467	112,037	114,479	113,249	0	(1,212)	0	(1,212)	0	112,037	0	0	0	1,563	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
001055	AJ 1		04/01/2020	Call @ 100.00									0		(451)		451	451	58,682	02/15/2022	1FE
00206R	GD 8		05/14/2020	RBC CAPITAL MARKETS		2,075,507	2,125,000	2,125,000	2,125,000				0		2,125,000		(49,493)	(49,493)	23,896	06/12/2024	2FE
00389V	AA 0		06/25/2020	Paydown		4,893	4,893	4,856	4,983		(90)		(90)		4,893			0	44	12/26/2044	1FE
00507U	AU 5		05/14/2020	CORPORATE REORGANIZATIONS		2,300,836	2,050,000	2,029,377	2,030,659		287		287		2,030,946		269,890	269,890	64,646	03/15/2045	2FE
008065	A# 1		04/28/2020	Paydown		5					(89)		(89)		(30,765)			0		10/28/2023	1PL
008684	AA 0		06/25/2020	Paydown		46,132	72,120	51,385	51,929		(5,797)		(5,797)		46,132			0	442	12/25/2046	1FM
02150X	AA 9		06/25/2020	Paydown		38,664	38,664	35,111	34,911		3,752		3,752		38,664			0	233	09/25/2037	6FE
04541G	MN 9		06/25/2020	Paydown		8,383	8,383	7,765	7,865		518		518		8,383			0	77	12/25/2034	1FM
07324S	CD 2		06/25/2020	Paydown		21,478	21,478	13,205	14,298		7,180		7,180		21,478			0	154	11/25/2035	5FE
08180R	AL 9		04/20/2020	Paydown		29,381	29,381	29,184	29,230		151		151		29,381			0	407	07/19/2027	1FE
123262	AN 7		06/15/2020	Paydown		64,348	64,348	64,347	64,346		2		2		64,348			0	1,097	02/15/2033	1FE
12712@	AA 0		06/20/2020	Paydown		3,197	3,197	3,293	3,292		(95)		(95)		3,197			0	66	04/20/2064	1FE
23248Q	AA 4		05/10/2020	Direct		1,183,357	1,183,357	1,183,357	210,479				0		1,183,357			0		07/15/2028	2PL
23248Q	AB 2		05/10/2020	Direct		92,039	92,039	92,039	16,371				0		92,039			0		07/15/2028	2PL
26441Y	AV 9		04/01/2020	Call @ 100.00							(14,578)		(14,578)		(14,578)		(13,177)	(13,177)	27,755	06/15/2022	2FE
26923*	AA 7		06/15/2020	Paydown		16,778	16,778	16,778	16,778		(0)		(0)		16,778			0	294	11/15/2030	1PL
27004#	AA 3		03/31/2020	Paydown									0					0	14	12/18/2022	2PL
27004#	AA 3		06/30/2020	Paydown		2,240	2,240	2,217	2,225		15		15		2,240			0	79	12/18/2022	3PL
28140D	AB 9		06/25/2020	Paydown		72,766	72,766	73,187	72,964		(198)		(198)		72,766			0	640	06/25/2026	1FE

QE05

### SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36361X AG 9	GALL SSN - CDO.....		04/21/2020	Paydown.....		80,843	80,843	80,843	86,382		995		995		80,843			0	120	01/21/2028	1FE.....
39538R AB 5	GPMF 2005-AR1 A2 - CMO/RMBS.....		06/25/2020	Paydown.....		28,049	28,049	24,473	25,356		2,692		2,692		28,049			0	198	06/25/2045	5FE.....
39806* AA 2	GREYSTONE SELECT TL B 1L FLT 04-2024		04/30/2020	Direct.....		3,713	3,713	3,675	3,680		2		2		3,648		65	65	135	04/17/2024	4FE.....
39949* AA 0	TERRA HOSPITALITY 4.21 10-2047 - MBS.....		05/15/2020	Paydown.....		277	277	277	277		(0)		(0)		277			0	4	10/15/2047	1PL.....
40867# AD 6	YUBA COUNTY CA - MBS.....		06/10/2020	Paydown.....		5,665	5,665	5,665	5,665		(0)		(0)		5,665			0	100	08/10/2042	1.....
41161P MG 5	HVMLT 2005-3 A1A - CMO/RMBS.....		06/19/2020	Paydown.....		34,843	34,843	31,751	32,282		2,561		2,561		34,843			0	247	06/19/2035	1FM.....
45254N PU 5	IMM 2005-5 A1 - RMBS.....		06/25/2020	Paydown.....		31,091	31,091	27,865	28,168		2,923		2,923		31,091			0	249	08/25/2035	1FM.....
45661E AV 6	INDX 2006-AR4 A1A - RMBS.....		06/25/2020	Paydown.....		33,933	33,933	29,565	29,895		4,038		4,038		33,933			0	228	05/25/2046	1FM.....
45669A AA 2	INDA 2007-AR1 1A1 - CMO/RMBS.....		06/01/2020	Paydown.....		9,438	9,438	8,706	8,730		708		708		9,438			0	147	03/25/2037	1FM.....
50540R AJ 1	LABORATORY CORP OF AMERICA HLDG		04/06/2020	SG AMERICAS SECURITIES, LLC		1,902,242	1,900,000	1,900,860	1,901,159		(627)		(627)		1,900,532		1,710	1,710	34,906	11/15/2020	2FE.....
534187 BB 4	LINCOLN NATIONAL CORP.....		06/15/2020	Call @ 100.00.....		391,775	375,000	374,960	374,993		5		5		374,998		2	2	25,414	06/24/2021	2FE.....
539830 AT 6	LOCKHEED MARTIN CORP.....		04/01/2020	Maturity @ 100.00.....									0					0	42,500	11/15/2019	1FE.....
55646# AA 8	MADERA COUNTY CA - MBS.....		06/15/2020	Paydown.....		5,492	5,491	5,546	5,544		(53)		(53)		5,492			0	105	10/15/2044	1.....
576429 AA 2	MARM 2007-2 A1 - RMBS.....		06/25/2020	Paydown.....		43,152	43,152	38,594	39,287		3,865		3,865		43,152			0	259	03/25/2047	1FM.....
61034L AE 5	MCMML VI COM - CDO.....	C	04/15/2020	Paydown.....		27,081	27,081	26,818	29,457		780		780		27,081			0		04/15/2030	2FE.....
61205P AK 5	MHESA 2012 A2 - ABS.....		06/22/2020	Paydown.....		6,308	6,308	6,358	6,353		(45)		(45)		6,308			0	62	05/20/2030	1FE.....
63170N AG 6	NCC 2018-I RA - CDO.....		04/15/2020	Paydown.....		199,906	63,255	61,755	67,950		1,048		1,048		63,255			0		07/15/2031	1FE.....
63170N AH 4	NCC 2018-I RB - CDO.....		04/15/2020	Paydown.....		207,837	65,866	63,901	71,035		1,110		1,110		65,866			0		07/15/2031	2FE.....
64033G AA 9	NSLT 2013-5 A - ABS.....		06/25/2020	Paydown.....		7,585	7,585	7,492	7,556		29		29		7,585			0	60	01/25/2037	1FE.....
76112B GF 1	RAMP 2004-RS12 M24 - RMBS.....		06/25/2020	Paydown.....		35,598	35,598	35,064	35,475		123		123		35,598			0	545	12/25/2034	5FE.....
83611M BV 9	SVHE 2004-WMC1 M1 - RMBS.....		06/25/2020	Paydown.....		39,622	39,622	34,471	36,284		3,338		3,338		39,622			0	335	01/25/2035	5FE.....
86386M AY 0	SLCC 2011-1 NTS - ABS.....		06/25/2020	Paydown.....		3,337	3,337	3,337	3,337		0		0		3,337			0	35	10/25/2027	1FE.....
88104G AA 2	TERRAPIN SECURED NOTE LTD - CDO.....	C	04/20/2020	Paydown.....		165,090	165,090	166,744	168,976		2,492		2,492		165,090			0		10/15/2032	1Z.....
89175M AA 1	TPMT 2018-3 A1 - RMBS.....		06/01/2020	Paydown.....		38,795	38,795	38,875	38,858		(64)		(64)		38,795			0	609	05/28/2058	1FM.....
92935V AG 3	WFRBS 2011-C3 A4 - CMBS.....		06/01/2020	Paydown.....		12,488	12,488	13,554	12,649		(161)		(161)		12,488			0	234	03/15/2044	1FM.....
939355 AB 9	WMALT 2007-OA3 2A - CMO/RMBS.....		06/01/2020	Paydown.....		39,902	49,703	37,029	37,446		2,455		2,455		39,902			0	521	02/25/2047	1FM.....
97063Q AA 0	WESTF 2017-A A - ABS.....		06/15/2020	Paydown.....		69,749	69,749	69,690	69,703		47		47		69,749			0	1,362	08/15/2042	1FE.....
97064E AC 2	WESTF 2018-A B - ABS.....		06/15/2020	Paydown.....		13,241	13,241	13,241	13,241		0		0		13,241			0	311	09/15/2043	2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					9,397,050	8,933,854	8,842,211	7,825,067	0	19,321	0	19,321	0	8,833,682	0	209,448	209,448	287,213	XXX	XXX
8399997	Total - Bonds - Part 4.....					10,545,853	10,045,891	9,954,541	8,936,276	0	18,517	0	18,517	0	9,944,087	0	230,416	230,416	296,806	XXX	XXX
8399999	Total - Bonds.....					10,545,853	10,045,891	9,954,541	8,936,276	0	18,517	0	18,517	0	9,944,087	0	230,416	230,416	296,806	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					10,545,853	XXX	9,954,541	8,936,276	0	18,517	0	18,517	0	9,944,087	0	230,416	230,416	296,806	XXX	XXX

QE05.1

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**Sch. DB - Pt. E**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
JPMorgan Chase Bank N.A.....	New York, NY.....				4,479,694	9,222,465	6,599,373	XXX
Wells Fargo.....	San Francisco, CA.....				(106,175)	(85,863)	(679,206)	XXX
First National Bank of Omaha.....	Omaha, NE.....				(885,059)	(995,696)	(876,299)	XXX
US Bank.....	Cincinnati, OH.....				2,615,892	2,784,719	2,614,136	XXX
Bank of America.....	Atlanta, GA.....				13,403	13,388	15,230	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	6,117,755	10,939,013	7,673,234	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	6,117,755	10,939,013	7,673,234	XXX
0599999. Total Cash.....	XXX	XXX	0	0	6,117,755	10,939,013	7,673,234	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>All Other Money Market Mutual Funds</b>								
000000 00 0	BLACKROCK LIQUIDITY FUNDS T-FU.....		08/15/2019.....			4,055,537		
WELLSF AC 6	WELLS FARGO.....		08/01/2016.....			100,000		
8699999	Total - All Other Money Market Mutual Funds.....					4,155,537	.0	.0
8899999	Total - Cash Equivalents.....					4,155,537	.0	.0

QE14