



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
WILTON REASSURANCE COMPANY

NAIC Group Code 4213, 4213 NAIC Company Code 66133 Employer's ID Number 41-1760577
(Current) (Prior)

Organized under the Laws of MN State of Domicile or Port of Entry MN
Country of Domicile US
Licensed as business type: Life, Accident and Health
Incorporated/Organized 12/04/1900 Commenced Business 02/15/1901
Statutory Home Office FIFTH AVE TOWERS, 100 S 5TH ST STE 1075 MINNEAPOLIS, MN, US 55402
Main Administrative Office 20 GLOVER AVENUE 4TH FLOOR NORWALK, CT, US 06850 203-762-4400 (Telephone)
Mail Address 20 GLOVER AVENUE 4TH FLOOR NORWALK, CT, US 06850
Primary Location of Books and Records 20 GLOVER AVENUE 4TH FLOOR NORWALK, CT, US 06850 203-762-4400 (Telephone)
Internet Website Address WWW.WILTONRE.COM
Statutory Statement Contact MICHAEL TIMOTHY JONES 203-762-4668 (Telephone)
annualstatement-contact@wiltonre.com 203-762-4401 (E-Mail) (Fax)

OFFICERS

Scott David Sheefel, President & CEO Patricia Driscoll Harrigan, Secretary
Lauren Mak, SVP, Chief Financial Officer

OTHER

Steven Daniel Lash, SVP, Group Chief Financial Officer Dmitri Evgenievich Ponomarev, Chairman
Robert Lester Buckner, VP, Valuation Actuary

DIRECTORS OR TRUSTEES

Dmitri Evgenievich Ponomarev Scott David Sheefel
Patricia Driscoll Harrigan Enrico John Treglia
Steven Daniel Lash Andrew John Wood

State of Connecticut
County of Fairfield SS

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

X Dmitri Evgenievich Ponomarev Chairman
X Scott David Sheefel President & Chief Executive Officer
X Lauren Mak SVP, Chief Financial Officer

Subscribed and sworn to before me
this 26 day of
February, 2024

a. Is this an original filing? Yes
b. If no:
1. State the amendment number:
2. Date filed:
3. Number of pages attached:

X

## ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D)	13,780,018,309		13,780,018,309	13,524,162,193
2. Stocks (Schedule D):				
2.1 Preferred stocks	294,711,219		294,711,219	321,469,836
2.2 Common stocks	883,711,038	20,028,035	863,683,003	861,488,507
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	582,029,184		582,029,184	708,027,147
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 305,643,247, Schedule E - Part 1), cash equivalents (\$ 133,690,597, Schedule E - Part 2) and short-term investments (\$ 0, Schedule DA)	439,333,845		439,333,845	282,445,899
6. Contract loans (including \$ premium notes)	78,666,477	105,851	78,560,626	89,063,648
7. Derivatives (Schedule DB)	11,505,967		11,505,967	
8. Other invested assets (Schedule BA)	1,530,792,027		1,530,792,027	1,514,523,396
9. Receivables for securities	48,239,185	1,261,138	46,978,047	42,696,957
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,649,007,250	21,395,024	17,627,612,226	17,343,877,583
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	150,248,474	1,795,405	148,453,069	141,615,235
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	23,029,889	146,562	22,883,327	22,076,251
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	1,729		1,729	11,341,470
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ )				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	17,176,556		17,176,556	31,830
16.2 Funds held by or deposited with reinsured companies	3,979,387,831		3,979,387,831	3,986,857,089
16.3 Other amounts receivable under reinsurance contracts	28,339,084		28,339,084	40,798,458
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	54,463,697		54,463,697	48,664,339
18.2 Net deferred tax asset	173,795,732	173,795,732	-	-
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$ )				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	810		810	810
24. Health care (\$ ) and other amounts receivable	(39,835)		(39,835)	(7,310)
25. Aggregate write-ins for other-than-invested assets	398,565,720	10,198,502	388,367,218	371,193,102
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,473,976,937	207,331,225	22,266,645,712	21,966,448,857
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	22,473,976,937	207,331,225	22,266,645,712	21,966,448,857
<b>Details of Write-Ins</b>				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. REINSURANCE RECEIVABLE	156,828,231		156,828,231	164,915,867
2502. COLLATERAL RECEIVABLE	192,078,651		192,078,651	169,380,815
2503. MODIFIED COINSURANCE RECEIVABLE	16,318,655		16,318,655	19,506,212
2598. Summary of remaining write-ins for Line 25 from overflow page	33,340,183	10,198,502	23,141,681	17,390,208
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	398,565,720	10,198,502	388,367,218	371,193,102

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Year	Prior Year
1. Aggregate reserve for life contracts \$ 4,995,278,764 (Exhibit 5, Line 9999999) less \$ included in Line 6.3 (including \$ 4,674,172,079 Modco Reserve).....	4,995,278,764	5,234,765,836
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve).....	1,298,505,687	1,342,314,759
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve).....	399,877,382	260,773,329
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6).....	107,543,317	99,910,245
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6).....	31,618,274	36,232,777
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10).....		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year-estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco).....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco).....		
6.3 Coupons and similar benefits (including \$ Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 1,038,181 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	1,214,604	1,655,661
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	4,892,243	5,653,584
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act.....		11,250,000
9.3 Other amounts payable on reinsurance, including \$ (524,719) assumed and \$ 57,744,175 ceded.....	57,219,456	54,929,914
9.4 Interest Maintenance Reserve (IMR, Line 6).....	156,301,368	208,319,398
10. Commissions to agents due or accrued-life and annuity contracts \$ , accident and health \$ and deposit-type contract funds \$.....		
11. Commissions and expense allowances payable on reinsurance assumed.....	(1,197,287)	(1,834,627)
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	57,313,740	81,608,034
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	524,252	422,564
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	224,917	242,266
17. Amounts withheld or retained by reporting entity as agent or trustee.....	(3,935)	(3,935)
18. Amounts held for agents' account, including \$ agents' credit balances.....	462,080	442,155
19. Remittances and items not allocated.....	(23,112,162)	(27,843,634)
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$ and interest thereon \$.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7).....	199,632,631	165,221,860
24.02 Reinsurance in unauthorized and certified (\$ 0) companies.....	5,915	15,308,554
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 1,624,457,391) reinsurers.....	12,369,905,520	12,684,227,352
24.04 Payable to parent, subsidiaries and affiliates.....	3,133,960	10,186,594
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	1,073,159,191	26,219,704
24.08 Derivatives.....	197,704,049	171,799,932
24.09 Payable for securities.....	41,093,092	17,936,822
24.10 Payable for securities lending.....		
24.11 Capital notes \$ and interest thereon \$.....		
25. Aggregate write-ins for liabilities.....	238,893,571	203,081,971
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	21,210,190,629	20,602,821,115
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	21,210,190,629	20,602,821,115
29. Common capital stock.....	2,500,030	2,500,030
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	(11,505,968)	
32. Surplus notes.....	300,000,000	300,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	183,973,662	361,206,359
34. Aggregate write-ins for special surplus funds.....	581,487,359	573,897,190
35. Unassigned funds (surplus).....	-	126,024,163
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$ ).....		
36.2 shares preferred (value included in Line 30 \$ ).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement).....	1,053,955,053	1,361,127,712
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,056,455,083	1,363,627,742
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	22,266,645,712	21,966,448,857
<b>Details of Write-Ins</b>		
2501. COLLATERAL PAYABLE.....	14,458,651	
2502. REINSURANCE PAYABLE.....	156,828,231	164,915,867
2503. CONTINGENCY RESERVE.....	1,190,559	15,650,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	66,416,130	22,516,104
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	238,893,571	203,081,971
3101. SURPLUS GAIN BLUE SWAP.....	(11,505,968)	
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	(11,505,968)	
3401. UNAMORTIZED GAIN AS A RESULT OF REINSURANCE.....	634,717,481	632,851,487
3402. TRANSFER OF NON-ADMITTED IMR.....	(53,230,122)	(58,954,297)
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	581,487,359	573,897,190

## SUMMARY OF OPERATIONS

	1	2
	Current Year	Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 8)	210,778,803	253,530,656
2. Considerations for supplementary contracts with life contingencies	1,981,843	2,629,640
3. Net investment income (Exhibit of Net Investment Income, Line 17)	819,962,676	799,590,154
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	23,166,831	28,319,465
5. Separate Accounts net gain from operations excluding unrealized gains or losses	—	—
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	(1,411,418)	34,654,406
7. Reserve adjustments on reinsurance ceded	(124,486,873)	(123,144,477)
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	299,553,747	296,319,239
9. Totals (Lines 1 to 8.3)	1,229,545,609	1,291,899,083
10. Death benefits	273,031,628	291,969,296
11. Matured endowments (excluding guaranteed annual pure endowments)	1,309,345	889,862
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	299,280,645	132,484,717
13. Disability benefits and benefits under accident and health contracts	153,393,029	146,514,162
14. Coupons, guaranteed annual pure endowments and similar benefits	(20,992)	63,732
15. Surrender benefits and withdrawals for life contracts	44,104,545	42,390,219
16. Group conversions	—	—
17. Interest and adjustments on contract or deposit-type contract funds	10,777,533	16,875,831
18. Payments on supplementary contracts with life contingencies	8,301,877	6,507,828
19. Increase in aggregate reserves for life and accident and health contracts	(661,026,532)	(370,714,855)
20. Totals (Lines 10 to 19)	129,151,078	266,980,792
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)		
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	(54,530,635)	1,749,154
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	78,872,169	78,548,496
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	11,640	1,273,415
25. Increase in loading on deferred and uncollected premiums	1,955,293	293,172
26. Net transfers to or (from) Separate Accounts net of reinsurance	—	—
27. Aggregate write-ins for deductions	606,212,541	526,469,171
28. Totals (Lines 20 to 27)	761,672,086	875,314,200
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	467,873,523	416,584,883
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)	467,873,523	416,584,883
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(19,912,961)	(20,785,858)
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)	487,786,484	437,370,741
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 7,669,306 (excluding taxes of \$ 7,669,306) transferred to the IMR	(23,181,095)	(23,324,857)
35. Net income (Line 33 plus Line 34)	464,605,389	414,045,884
<b>Capital and Surplus Account</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,363,627,742	1,372,686,111
37. Net income (Line 35)	464,605,389	414,045,884
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,716,711)	(67,570,506)	(105,261,168)
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	(10,207,313)	(82,261,080)
41. Change in nonadmitted assets	4,739,707	57,898,172
42. Change in liability for reinsurance in unauthorized and certified companies	15,302,639	(10,055,994)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(395,716,006)	
44. Change in asset valuation reserve	(34,410,771)	34,345,691
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
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	(177,232,697)	(72,712,840)
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	7,590,169	(92,769,874)
52. Dividends to stockholders	(102,767,303)	(152,287,160)
53. Aggregate write-ins for gains and losses in surplus	(11,505,967)	
54. Net change in capital and surplus for the year (Lines 37 through 53)	(307,172,659)	(9,058,369)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,056,455,083	1,363,627,742
<b>Details of Write-Ins</b>		
08.301. MODCO ADJUSTMENT	136,782,064	144,683,117
08.302. FUNDS HELD INTEREST ASSUMED	158,611,236	149,042,315
08.303. MISC INCOME	4,240,973	1,038,590
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(80,526)	1,555,217
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	299,553,747	296,319,239
2701. LOSS ON SWAPTIONS-BLUE	9,167,171	
2702. FUNDS HELD INTEREST CEDED	611,473,860	526,285,150
2703. MISC OTHER EXPENSES	30,951	916
2798. Summary of remaining write-ins for Line 27 from overflow page	(14,459,441)	183,105
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	606,212,541	526,469,171
5301. GAIN ON BLUE SWAP CESSION	(11,505,967)	
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(11,505,967)	

**CASH FLOW**

	1	2
	Current Year	Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance	478,651,806	265,315,559
2. Net investment income	774,833,755	736,092,516
3. Miscellaneous income	356,476,119	427,235,551
4. Total (Lines 1 to 3)	1,609,961,680	1,428,643,626
5. Benefit and loss related payments	945,248,057	769,168,696
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	-	-
7. Commissions, expenses paid and aggregate write-ins for deductions	758,383,998	667,731,905
8. Dividends paid to policyholders	-	-
9. Federal and foreign income taxes paid (recovered) net of \$ 3,961,047 tax on capital gains (losses)	(22,138,250)	(114,181,830)
10. Total (Lines 5 through 9)	1,681,493,805	1,322,718,771
11. Net cash from operations (Line 4 minus Line 10)	(71,532,125)	105,924,855
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	740,881,280	1,756,737,428
12.2 Stocks	44,393,711	161,056,969
12.3 Mortgage loans	122,900,485	199,032,720
12.4 Real estate	-	-
12.5 Other invested assets	152,960,170	34,305,477
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(21,927)	-
12.7 Miscellaneous proceeds	23,156,270	9,616,302
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,084,269,988	2,160,748,897
13. Cost of investments acquired (long-term only):		
13.1 Bonds	288,822,039	1,172,950,378
13.2 Stocks	16,165,057	78,149,105
13.3 Mortgage loans	-	89,092,659
13.4 Real estate	-	-
13.5 Other invested assets	161,278,537	260,440,593
13.6 Miscellaneous applications	16,928,441	32,109,235
13.7 Total investments acquired (Lines 13.1 to 13.6)	483,194,074	1,632,741,971
14. Net increase / (decrease) in contract loans and premium notes	(10,478,787)	(5,346,956)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	611,554,701	533,353,882
<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	(177,232,697)	(72,712,840)
16.3 Borrowed funds	-	-
16.4 Net deposits on deposit-type contracts and other insurance liabilities	139,104,053	(23,514,574)
16.5 Dividends to stockholders	102,767,303	152,287,160
16.6 Other cash provided (applied)	(242,238,681)	(405,548,235)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(383,134,628)	(654,062,809)
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	156,887,948	(14,784,072)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	282,445,899	297,229,971
19.2 End of year (Line 18 plus Line 19.1)	439,333,847	282,445,899

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

20.0001. Initial reinsurance transfer - consideration ceded	1,001,582,097	-
20.0002. Investment transfers	797,406,174	-
20.0003. Initial reinsurance transfer - consideration assumed	732,435,924	-
20.0004. Contributed capital to RRE3	65,645,675	-
20.0005. Initial reinsurance transfer - ceding commision	55,653,222	-
20.0006. Contingency reserve	14,459,441	183,104
20.0007. Reinsurance transfer - net investment income	9,846,976	-
20.0008. FIT Due to Tax Sharing Agreement	8,024,647	6,365,935
20.0009. Unamortized Reinsurance Gain	1,865,994	33,815,577
20.0010. Portfolio reclassifications	1,644,150	34,102,371
20.0011. Prepaid reinsurance	1,492,610	202,349
20.0012. Security exchanges	-	114,050,860

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	210,778,799	162,829,047		143,674		47,806,078			
2. Considerations for supplementary contracts with life contingencies	1,981,843	XXX	XXX	1,981,843		XXX	XXX		XXX
3. Net investment income	819,962,674	347,064,795	1,865	361,535,096	57,120	111,303,798			
4. Amortization of Interest Maintenance Reserve (IMR)	23,166,831	10,745,422	207	9,436,676	6,347	2,978,179			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	-	-	-	-	-	-	XXX		
6. Commissions and expense allowances on reinsurance ceded	(1,411,418)	(14,150,310)	-	9,027,118		3,711,774	XXX		
7. Reserve adjustments on reinsurance ceded	(124,486,873)	(115,312,429)	757	(9,175,201)			XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	299,553,743	166,011,900		133,278,708	263,135				
9. Totals (Lines 1 to 8.3)	1,229,545,599	557,188,425	2,829	506,227,914	326,602	165,799,829			
10. Death benefits	273,031,630	273,031,356	274			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	1,309,345	1,309,345				XXX	XXX		
12. Annuity benefits	299,280,645	XXX	XXX	296,635,606	2,645,039	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	153,393,032	3,096,543		215		150,296,274	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	(20,992)	(27,259)		6,267		-	XXX		
15. Surrender benefits and withdrawals for life contracts	44,104,545	43,534,067		570,478		XXX	XXX		
16. Group conversions	-	-		-		-	XXX		
17. Interest and adjustments on contract or deposit-type contract funds	10,777,530	2,475,173		5,574,756	2,697,959	29,642	XXX		
18. Payments on supplementary contracts with life contingencies	8,301,878	-		7,814,635	487,243	XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(661,026,534)	(49,165,886)	428,785	(563,121,226)	(5,359,136)	(43,809,071)	XXX		
20. Totals (Lines 10 to 19)	129,151,079	274,253,339	429,059	(252,519,269)	471,105	106,516,845	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	-	-							XXX
22. Commissions and expense allowances on reinsurance assumed	(54,530,633)	(43,179,877)	(49)	5,628,713	110,537	(17,089,957)	XXX		
23. General insurance expenses and fraternal expenses	78,872,171	32,231,667	622	28,305,992	19,039	18,314,851			
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,641	4,925		4,325	3	2,388			
25. Increase in loading on deferred and uncollected premiums	1,955,294	1,955,294				-	XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	-	-					XXX		
27. Aggregate write-ins for deductions	606,212,537	245,100,558		276,610,171		84,501,808			
28. Totals (Lines 20 to 27)	761,672,089	510,365,906	429,632	58,029,932	600,684	192,245,935			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	467,873,510	46,822,519	(426,803)	448,197,982	(274,082)	(26,446,106)			
30. Dividends to policyholders and refunds to members	-	-					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	467,873,510	46,822,519	(426,803)	448,197,982	(274,082)	(26,446,106)			
32. Federal income taxes incurred (excluding tax on capital gains)	(19,912,961)	(1,992,792)	18,165	(19,075,560)	11,665	1,125,561			
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)	487,786,471	48,815,311	(444,968)	467,273,542	(285,747)	(27,571,667)			
34. Policies/certificates in force end of year	1,138,746	1,080,762	300	13,549	4,115	40,020	XXX		
<b>Details of Write-Ins</b>									
08.301. FUNDS HELD INTEREST ASSUMED	158,611,237	24,712,591		133,635,511	263,135				
08.302. MODCO ADJUSTMENT	136,782,063	136,782,063							
08.303. MISC INCOME	4,240,971	4,597,774		(356,803)					
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(80,528)	(80,528)							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	299,553,743	166,011,900		133,278,708	263,135				
2701.									
2702. LOSS ON SWAPTIONS-BLUE	9,167,171	9,167,171							
2703. FUNDS HELD INTEREST CEDED	611,473,860	250,361,881		276,610,171		84,501,808			
2798. Summary of remaining write-ins for Line 27 from overflow page	(14,428,494)	(14,428,494)							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	606,212,537	245,100,558		276,610,171		84,501,808			

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	162,829,048		16,795,305	35,272,861	4,433,000	70,050,456	31,506,676				4,770,750	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	347,064,795	39,460	6,124,566	23,953,098	5,879,408	272,746,066	37,721,569				600,628	
4. Amortization of Interest Maintenance Reserve (IMR)	10,745,422	4,385	551,391	1,638,687	653,307	6,467,293	1,363,618				66,741	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	-	-	-	-	-	-	-	-	-	-	-	-
6. Commissions and expense allowances on reinsurance ceded	(14,150,310)		3,502,850	4,520,476	-	12,507,884	(35,073,883)				392,363	
7. Reserve adjustments on reinsurance ceded	(115,312,429)		(8,591,238)	(1,833,112)	-	(107,130,693)					2,242,614	
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	166,011,903		7,093,259	4,237,360	1,005,308	144,160,844	9,515,132					
9. Totals (Lines 1 to 8.3)	557,188,429	43,845	25,476,133	67,789,370	11,971,023	398,801,850	45,033,112				8,073,096	
10. Death benefits	273,031,356		20,900,939	51,926,190	806,587	187,699,474	6,969,847				4,728,319	
11. Matured endowments (excluding guaranteed annual pure endowments)	1,309,345		402,720	809	-	901,419	-				4,397	
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	3,096,543		311,390	1,378,854	1,595	1,210,525	42,036				152,143	
14. Coupons, guaranteed annual pure endowments and similar benefits	(27,259)		(27,259)	-	-	-	-				-	
15. Surrender benefits and withdrawals for life contracts	43,534,067		4,008,319	(190,145)	(552,348)	35,943,920	3,296,793				1,027,528	
16. Group conversions	-		-	-	-	-	-				-	
17. Interest and adjustments on contract or deposit-type contract funds	2,475,173		136,749	566,625	756	1,710,478	27,125				33,440	
18. Payments on supplementary contracts with life contingencies	-		-	-	-	-	-				-	
19. Increase in aggregate reserves for life and accident and health contracts	(49,165,886)	(39,534)	(9,920,554)	10,334,509	3,219,176	(45,542,894)	(7,337,520)				120,931	
20. Totals (Lines 10 to 19)	274,253,339	(39,534)	15,812,304	64,016,842	3,475,766	181,922,922	2,998,281				6,066,758	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	-		-	-	-	-	-				-	XXX
22. Commissions and expense allowances on reinsurance assumed	(43,179,877)		5,251,089	(7,631,093)	238,805	9,653,513	(51,368,598)				676,407	
23. General insurance expenses	32,231,667	13,152	1,653,936	4,915,361	1,959,642	19,399,112	4,090,271				200,193	
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,925	2	253	751	299	2,964	625				31	
25. Increase in loading on deferred and uncollected premiums	1,955,294		(198,278)	2,153,572	-	-	-				-	
26. Net transfers to or (from) Separate Accounts net of reinsurance	-		-	-	-	-	-				-	
27. Aggregate write-ins for deductions	245,100,558		10,451,029	(5,669,190)	-	214,868,967	25,449,752					
28. Totals (Lines 20 to 27)	510,365,906	(26,380)	32,970,333	57,786,243	5,674,512	425,847,478	(18,829,669)				6,943,389	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	46,822,523	70,225	(7,494,200)	10,003,127	6,296,511	(27,045,628)	63,862,781				1,129,707	
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)	46,822,523	70,225	(7,494,200)	10,003,127	6,296,511	(27,045,628)	63,862,781				1,129,707	
32. Federal income taxes incurred (excluding tax on capital gains)	(1,992,792)	(2,989)	318,957	(425,739)	(267,983)	1,151,079	(2,718,036)				(48,081)	
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)	48,815,315	73,214	(7,813,157)	10,428,866	6,564,494	(28,196,707)	66,580,817				1,177,788	
34. Policies/certificates in force end of year	1,080,762	441	55,458	164,817	65,709	650,473	137,151				6,713	
<b>Details of Write-Ins</b>												
08.301. MODCO ADJUSTMENT	136,782,063					136,782,063						
08.302. MISC INCOME	4,597,774		4,589,055	660	13	8,033	13					
08.303. AMORTIZATION OF DEFERRED GAIN - ASSUMPTION RE	1,359,699					1,359,699						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	23,272,367		2,504,204	4,236,700	1,005,295	6,011,049	9,515,119					
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	166,011,903		7,093,259	4,237,360	1,005,308	144,160,844	9,515,132					
2701. FUNDS HELD INTEREST CEDED	250,361,881		1,162,352	9,205,810		214,543,967	25,449,752					
2702. MISC OTHER EXPENSES	30,947		30,947									
2703. CONTINGENCY RESERVE	(14,459,441)		90,559	(14,875,000)		325,000						
2798. Summary of remaining write-ins for Line 27 from overflow page	9,167,171		9,167,171									
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	245,100,558		10,451,029	(5,669,190)		214,868,967	25,449,752					

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)**

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b)									
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,865	468	1,397						
4. Amortization of Interest Maintenance Reserve (IMR)	207	52	155						
5. Separate Accounts net gain from operations excluding unrealized gains or losses	-	-	-						
6. Commissions and expense allowances on reinsurance ceded	-	-	-						
7. Reserve adjustments on reinsurance ceded	757	757	-						
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									
9. Totals (Lines 1 to 8.3)	2,829	1,277	1,552						
10. Death benefits	274	274							
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts									
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	428,785	475,971	(47,186)						
20. Totals (Lines 10 to 19)	429,059	476,245	(47,186)						
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed	(49)		(49)						
23. General insurance expenses	622	156	466						
24. Insurance taxes, licenses and fees, excluding federal income taxes									
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	429,632	476,401	(46,769)						
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(426,803)	(475,124)	48,321						
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)	(426,803)	(475,124)	48,321						
32. Federal income taxes incurred (excluding tax on capital gains)	18,165	20,222	(2,057)						
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)	(444,968)	(495,346)	50,378						
34. Policies/certificates in force end of year	300	75	225						
<b>Details of Write-Ins</b>									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 \$ Line 10 \$ Line 16 \$ Line 23 \$ Line 24 \$

(b) Include premium amounts for preneed plans included in Line 1 \$

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)



**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)**

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
1. Premiums for individual annuity contracts	143,674	152,830	-	-	-	(9,156)	-
2. Considerations for supplementary contracts with life contingencies	1,981,843	XXX	XXX	XXX	XXX	1,981,843	XXX
3. Net investment income	361,535,096	602,676	-	-	-	360,932,420	-
4. Amortization of Interest Maintenance Reserve (IMR)	9,436,676	66,968	-	-	-	9,369,708	-
5. Separate Accounts net gain from operations excluding unrealized gains or losses	-	-	-	-	-	-	-
6. Commissions and expense allowances on reinsurance ceded	9,027,118	2,215	-	-	-	9,024,903	-
7. Reserve adjustments on reinsurance ceded	(9,175,201)	(16,879,728)	-	-	-	7,704,527	-
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	133,278,708					133,278,708	
9. Totals (Lines 1 to 8.3)	506,227,914	(16,055,039)	-	-	-	522,282,953	-
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	296,635,606	166,848,139				129,787,467	
13. Disability benefits and benefits under accident and health contracts	215	215				-	
14. Coupons, guaranteed annual pure endowments and similar benefits	6,267	-				6,267	
15. Surrender benefits and withdrawals for life contracts	570,478	557,978				12,500	
16. Group conversions	-	-				-	
17. Interest and adjustments on contract or deposit-type contract funds	5,574,756	(162,342,499)				167,917,255	
18. Payments on supplementary contracts with life contingencies	7,814,635	-				7,814,635	
19. Increase in aggregate reserves for life and accident and health contracts	(563,121,226)	(907,299)				(562,213,927)	
20. Totals (Lines 10 to 19)	(252,519,269)	4,156,534				(256,675,803)	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed	5,628,713	(409,113)				6,037,826	
23. General insurance expenses	28,305,992	200,876				28,105,116	
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,325	31				4,294	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	276,610,171					276,610,171	
28. Totals (Lines 20 to 27)	58,029,932	3,948,328				54,081,604	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	448,197,982	(20,003,367)	-	-	-	468,201,349	-
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)	448,197,982	(20,003,367)	-	-	-	468,201,349	-
32. Federal income taxes incurred (excluding tax on capital gains)	(19,075,560)	851,355				(19,926,915)	
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)	467,273,542	(20,854,722)	-	-	-	488,128,264	-
34. Policies/certificates in force end of year	13,549	96				13,453	
<b>Details of Write-Ins</b>							
08.301. MISC INCOME	(356,803)					(356,803)	
08.302. FUNDS HELD INTEREST ASSUMED	133,635,511					133,635,511	
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	133,278,708					133,278,708	
2701. FUNDS HELD INTEREST CEDED	276,610,171					276,610,171	
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	276,610,171					276,610,171	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)**

	1	Deferred			6	7	
		2	3	4			5
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
1. Premiums for group annuity contracts							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	57,120					57,120	
4. Amortization of Interest Maintenance Reserve (IMR)	6,347					6,347	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
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	263,135					263,135	
9. Totals (Lines 1 to 8.3)	326,602					326,602	
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	2,645,039					2,645,039	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	2,697,959					2,697,959	
18. Payments on supplementary contracts with life contingencies	487,243					487,243	
19. Increase in aggregate reserves for life and accident and health contracts	(5,359,136)					(5,359,136)	
20. Totals (Lines 10 to 19)	471,105					471,105	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed	110,537					110,537	
23. General insurance expenses	19,039					19,039	
24. Insurance taxes, licenses and fees, excluding federal income taxes	3					3	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	600,684					600,684	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(274,082)					(274,082)	
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)	(274,082)					(274,082)	
32. Federal income taxes incurred (excluding tax on capital gains)	11,665					11,665	
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)	(285,747)					(285,747)	
34. Policies/certificates in force end of year	4,115					4,115	
<b>Details of Write-Ins</b>							
08.301. FUNDS HELD INTEREST ASSUMED	263,135					263,135	
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	263,135					263,135	
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)**

	1 Total	Comprehensive (Hospital and Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
1. Premiums for accident and health contracts	47,806,079											47,597,326	208,753
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	111,303,798											111,280,018	23,780
4. Amortization of Interest Maintenance Reserve (IMR)	2,978,179											2,975,537	2,642
5. Separate Accounts net gain from operations excluding unrealized gains or losses	-											-	-
6. Commissions and expense allowances on reinsurance ceded	3,711,774											3,711,774	-
7. Reserve adjustments on reinsurance ceded													
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	165,799,830											165,564,655	235,175
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	150,296,272											148,832,347	1,463,925
14. Coupons, guaranteed annual pure endowments and similar benefits	-											-	-
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	-											-	-
17. Interest and adjustments on contract or deposit-type contract funds	29,642											29,642	-
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(43,809,071)											(44,582,689)	773,618
20. Totals (Lines 10 to 19)	106,516,843											104,279,300	2,237,543
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed	(17,089,957)											(17,127,813)	37,856
23. General insurance expenses	18,314,851											18,298,601	16,250
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,388											2,386	2
25. Increase in loading on deferred and uncollected premiums	-											-	-
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions	84,501,808											84,501,808	
28. Totals (Lines 20 to 27)	192,245,933											189,954,282	2,291,651
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(26,446,103)											(24,389,627)	(2,056,476)
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)	(26,446,103)											(24,389,627)	(2,056,476)
32. Federal income taxes incurred (excluding tax on capital gains)	1,125,561											1,038,036	87,525
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)	(27,571,664)											(25,427,663)	(2,144,001)
34. Policies/certificates in force end of year	40,020											39,984	36
<b>Details of Write-Ins</b>													
08.301. MISC INCOME													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701. FUNDS HELD INTEREST CEDED	84,501,808											84,501,808	
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	84,501,808											84,501,808	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year.....	2,640,180,981		453,196,894	418,929,617	25,205,035	1,429,630,920	265,030,268				48,188,247	
2. Tabular net premiums or considerations.....	280,479,528	268,661	63,184,659	116,606,431	12,260,340	53,060,683	24,992,537	-	-	37,962	10,068,255	
3. Present value of disability claims incurred.....	-	-	-	-	-	-	-	-	-	-	-	-
4. Tabular interest.....	118,341,220	169,235	12,110,346	18,742,061	1,134,866	74,833,239	10,466,663	-	-	23,682	861,128	
5. Tabular less actual reserve released.....	(168,981)	-	-	(153,791)	-	(15,190)	-	-	-	-	-	-
6. Increase in reserve on account of change in valuation basis.....	-	-	-	-	-	-	-	-	-	-	-	-
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	-	XXX	-	-	-	-	-	-	-	XXX	-	-
7. Other increases (net).....	21,449,752	3,953,197	(8,965,348)	35,586,372	-	14,000,150	(25,000,000)	-	-	553,000	1,322,381	
8. Totals (Lines 1 to 7).....	3,060,282,500	4,391,093	519,526,551	589,710,690	38,600,241	1,571,509,802	275,489,468	-	-	614,644	60,440,011	
9. Tabular cost.....	312,002,963	155,000	76,616,833	106,688,130	9,358,223	99,466,864	10,115,209	-	-	61,643	9,541,061	
10. Reserves released by death.....	68,470,485	322,430	1,768,113	10,251,303	18,900	54,873,192	808,778	-	-	-	427,769	
11. Reserves released by other terminations (net).....	87,551,128	-	1,940,948	42,484,747	798,907	34,812,646	6,872,733	-	-	-	641,147	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	634,461	-	-	634,360	-	101	-	-	-	-	-	
13. Net transfers to or (from) Separate Accounts.....	-	-	-	-	-	-	-	-	-	-	-	
14. Total deductions (Lines 9 to 13).....	468,659,037	477,430	80,325,894	160,058,540	10,176,030	189,152,803	17,796,720	-	-	61,643	10,609,977	
15. Reserve December 31 of current year.....	2,591,623,463	3,913,663	439,200,657	429,652,150	28,424,211	1,382,356,999	257,692,748	-	-	553,001	49,830,034	
<b>Cash Surrender Value and Policy Loans</b>												
16. CSV Ending balance December 31, current year.....	1,943,548,502	3,422,287	180,181,746	11,680,494	21,474,218	1,602,500,929	121,585,664	-	-	-	2,703,164	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	1,830,904,672	3,422,287	170,002,977	10,084,784	5,061,997	1,534,456,020	105,173,443	-	-	-	2,703,164	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)  
(N/A FRATERNAL)**

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year.....	151,093	23,107	127,986						
2. Tabular net premiums or considerations.....	14,975	347	14,628						
3. Present value of disability claims incurred.....	-	-	-						
4. Tabular interest.....	5,950	805	5,145						
5. Tabular less actual reserve released.....	-	-	-						
6. Increase in reserve on account of change in valuation basis.....	-	-	-						
7. Other increases (net).....	-	-	-						
8. Totals (Lines 1 to 7).....	172,018	24,259	147,759						
9. Tabular cost.....	41,030	684	40,346						
10. Reserves released by death.....	-	-	-						
11. Reserves released by other terminations (net).....	2,079	-	2,079						
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	-	-	-						
13. Net transfers to or (from) Separate Accounts.....	-	-	-						
14. Total deductions (Lines 9 to 13).....	43,109	684	42,425						
15. Reserve December 31 of current year.....	128,909	23,575	105,334						
<b>Cash Surrender Value and Policy Loans</b>									
16. CSV Ending balance December 31, current year.....	23,521	23,521							
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	23,521	23,521							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES <sup>(a)</sup>**

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
<b>Involving Life or Disability Contingencies (Reserves)</b>							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year.....	2,586,050,594	57,977,313				2,528,073,281	
2. Tabular net premiums and considerations.....	1,943,750	152,663	-	-	-	1,791,087	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	156,862,659	651,675	-	-	-	156,210,984	
5. Tabular less actual reserve released.....	(15,062,100)	(349,892)	-	-	-	(14,712,208)	
6. Increase in reserve on account of change in valuation basis.....	377,701,777	-	-	-	-	377,701,777	
7. Other increases (net).....	(570,736,406)	(700,720)	-	-	-	(570,035,686)	
8. Totals (Lines 1 to 7).....	2,536,760,274	57,731,039	-	-	-	2,479,029,235	
9. Tabular cost.....							
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	649,130	649,130	-	-	-	-	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	135,608,785	169,293	-	-	-	135,439,492	
13. Net transfers to or (from) Separate Accounts.....	-	-	-	-	-	-	
14. Total deductions (Lines 9 to 13).....	136,257,915	818,423	-	-	-	135,439,492	
15. Reserve December 31 of current year.....	2,400,502,359	56,912,616	-	-	-	2,343,589,743	
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV Ending balance December 31, current year.....	13,854,695	13,854,695					
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	13,887,339	13,887,339					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES <sup>(a)</sup>**  
**(N/A FRATERNAL)**

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
<b>Involving Life or Disability Contingencies (Reserves)</b>							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year.....	8,383,157					8,383,157	
2. Tabular net premiums and considerations.....							
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	194,980					194,980	
5. Tabular less actual reserve released.....	917,482					917,482	
6. Increase in reserve on account of change in valuation basis.....	28,611					28,611	
7. Other increases (net).....	(3,855,170)					(3,855,170)	
8. Totals (Lines 1 to 7).....	5,669,060					5,669,060	
9. Tabular cost.....							
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....							
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	2,645,039					2,645,039	
13. Net transfers to or (from) Separate Accounts.....							
14. Total deductions (Lines 9 to 13).....	2,645,039					2,645,039	
15. Reserve December 31 of current year.....	3,024,021					3,024,021	
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV Ending balance December 31, current year.....							
17. Amount Available for Policy Loans Based upon Line 16 CSV.....							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

## EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) 53,966,915	54,021,434
1.1	Bonds exempt from U. S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 604,674,230	615,334,841
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 22,586,419	23,144,848
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	300,001	300,001
2.21	Common stocks of affiliates	24,448,305	24,448,305
3.	Mortgage loans	(c) 29,370,375	28,922,290
4.	Real estate	(d)	
5.	Contract loans	7,589,115	7,730,496
6.	Cash, cash equivalents and short-term investments	(e) 5,875,876	6,597,002
7.	Derivative instruments	(f)	(17,028,069)
8.	Other invested assets	88,443,771	95,420,889
9.	Aggregate write-ins for investment income	6,870,519	21,674,012
10.	Total gross investment income	844,125,524	860,566,048
11.	Investment expenses		(g) 19,978,374
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 20,625,000
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		40,603,374
17.	Net investment income (Line 10 minus Line 16)		819,962,674
<b>Details of Write-Ins</b>			
0901.	Misc Income	11,469,953	11,469,953
0902.	Adjustment for IRS settlements and Collateral Income	(4,599,434)	10,204,059
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	6,870,519	21,674,012
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		

(a) Includes \$ 72,314,663 accrual of discount less \$ 29,278,973 amortization of premium and less \$ 11,616,084 paid for accrued interest on purchases.

(b) Includes \$ 1,330 accrual of discount less \$ 103,646 amortization of premium and less \$ paid for accrued dividends on purchases.

(c) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.

(d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.

(e) Includes \$ 1,202,760 accrual of discount less \$ 13,526 amortization of premium and less \$ 100,127 paid for accrued interest on purchases.

(f) Includes \$ accrual of discount less \$ amortization of premium.

(g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes \$ interest on surplus notes and \$ interest on capital notes.

(i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

## EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(15,889,412)		(15,889,412)		
1.1	Bonds exempt from U. S. tax					
1.2	Other bonds (unaffiliated)	(19,409,519)	(7,965,062)	(27,374,581)	186,480	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(2,566,965)	(18,386,909)	(20,953,875)	16,576,838	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(12,501)		(12,501)	(58)	
2.21	Common stocks of affiliates				(59,014,536)	
3.	Mortgage loans	-		-		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(21,927)		(21,927)	(901)	
7.	Derivative instruments				(14,398,150)	
8.	Other invested assets	10,886,356		10,886,356	(12,636,890)	
9.	Aggregate write-ins for capital gains (losses)		1,333,646	1,333,646		
10.	Total capital gains (losses)	(27,013,968)	(25,018,325)	(52,032,293)	(69,287,216)	
<b>Details of Write-Ins</b>						
0901.	RGL on IGR settlement assets		1,333,646	1,333,646		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		1,333,646	1,333,646		



**EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

		1	2	3	4	5	6	7	8
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
<b>FIRST YEAR (other than single)</b>									
1.	Uncollected	300	300						
2.	Deferred and accrued								
3.	Deferred, accrued and uncollected:								
3.1	Direct								
3.2	Reinsurance assumed								
3.3	Reinsurance ceded	(300)	(300)						
3.4	Net (Line 1 + Line 2)	300	300						
4.	Advance								
5.	Line 3.4 - Line 4	300	300						
6.	Collected during year:								
6.1	Direct								
6.2	Reinsurance assumed	1,068,593	1,068,593						
6.3	Reinsurance ceded	121,067	121,067						
6.4	Net	947,526	947,526						
7.	Line 5 + Line 6.4	947,826	947,826						
8.	Prior year (uncollected + deferred and accrued - advance)	864	864						
9.	First year premiums and considerations:								
9.1	Direct								
9.2	Reinsurance assumed	1,068,030	1,068,030						
9.3	Reinsurance ceded	121,067	121,067						
9.4	Net (Line 7 - Line 8)	946,962	946,962						
<b>SINGLE</b>									
10.	Single premiums and considerations:								
10.1	Direct								
10.2	Reinsurance assumed	187,466	196,622		(9,156)				
10.3	Reinsurance ceded	81,896	81,896						
10.4	Net	105,570	114,726		(9,156)				
<b>RENEWAL</b>									
11.	Uncollected	(1,459,302)	(2,648,217)				1,188,915		
12.	Deferred and accrued	2,493	2,493						
13.	Deferred, accrued and uncollected:								
13.1	Direct								
13.2	Reinsurance assumed	19,672,185	17,294,354				2,377,831		
13.3	Reinsurance ceded	21,128,994	19,940,078				1,188,916		
13.4	Net (Line 11 + Line 12)	(1,456,809)	(2,645,724)				1,188,915		
14.	Advance	1,214,603	176,422				1,038,181		
15.	Line 13.4 - Line 14	(2,671,412)	(2,822,146)				150,734		
16.	Collected during year:								
16.1	Direct								
16.2	Reinsurance assumed	1,470,014,634	1,396,443,068		635,359		72,936,207		
16.3	Reinsurance ceded	1,237,646,257	1,200,800,001		482,529		36,363,727		
16.4	Net	232,368,377	195,643,067		152,830		36,572,480		
17.	Line 15 + Line 16.4	229,696,965	192,820,921		152,830		36,723,214		
18.	Prior year (uncollected + deferred and accrued - advance)	19,970,698	31,053,562				(11,082,864)		
19.	Renewal premiums and considerations:								
19.1	Direct								
19.2	Reinsurance assumed	1,455,785,862	1,359,747,099		635,359		95,403,404		
19.3	Reinsurance ceded	1,246,059,593	1,197,979,739		482,529		47,597,325		
19.4	Net (Line 17 - Line 18)	209,726,267	161,767,359		152,830		47,806,078		
<b>TOTAL</b>									
20.	Total premiums and annuity considerations:								
20.1	Direct								
20.2	Reinsurance assumed	1,457,041,358	1,361,011,751		626,203		95,403,404		
20.3	Reinsurance ceded	1,246,262,556	1,198,182,702		482,529		47,597,325		
20.4	Net (Lines 9.4 + 10.4 + 19.4)	210,778,799	162,829,047		143,674		47,806,078		

**EXHIBIT 1 - PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (DIRECT BUSINESS ONLY)**

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
<b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)</b>								
21. To pay renewal premiums.....								
22. All other.....								
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>								
23. First year (other than single):								
23.1 Reinsurance ceded.....	3,233	3,233						
23.2 Reinsurance assumed.....	464,230	464,230						
23.3 Net ceded less assumed.....	(460,997)	(460,997)						
24. Single:								
24.1 Reinsurance ceded.....								
24.2 Reinsurance assumed.....	1,063	1,063						
24.3 Net ceded less assumed.....	(1,063)	(1,063)						
25. Renewal:								
25.1 Reinsurance ceded.....	(1,414,650)	(14,153,542)		9,027,118		3,711,774		
25.2 Reinsurance assumed.....	(54,995,928)	(43,645,172)	(49)	5,628,713	110,537	(17,089,957)		
25.3 Net ceded less assumed.....	53,581,278	29,491,630	49	3,398,405	(110,537)	20,801,731		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6).....	(1,411,417)	(14,150,309)		9,027,118		3,711,774		
26.2 Reinsurance assumed (Page 6, Line 22).....	(54,530,635)	(43,179,879)	(49)	5,628,713	110,537	(17,089,957)		
26.3 Net ceded less assumed.....	53,119,218	29,029,570	49	3,398,405	(110,537)	20,801,731		
<b>COMMISSIONS INCURRED (direct business only)</b>								
27. First year (other than single).....								
28. Single.....								
29. Renewal.....								
30. Deposit-type contract funds.....								
31. Totals (to agree with Page 6, Line 21).....								

**EXHIBIT 2 - GENERAL EXPENSES**

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent	552,639		142,519			695,158	
2. Salaries and wages	27,372,089		7,058,933			34,431,022	
3.11 Contributions for benefit plans for employees	1,878,742		484,505			2,363,247	
3.12 Contributions for benefit plans for agents			-			-	
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare							
3.32 Other agent welfare							
4.1 Legal fees and expenses	1,535,865		396,081			1,931,946	
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	5,437,658		1,402,307			6,839,965	
4.5 Expense of investigation and settlement of policy claims		5,027,113				5,027,113	
5.1 Traveling expenses	375,180		96,754			471,934	
5.2 Advertising	28,026		7,228			35,254	
5.3 Postage, express, telegraph and telephone	67,345		17,367			84,712	
5.4 Printing and stationery	112,667		29,055			141,722	
5.5 Cost or depreciation of furniture and equipment	164,168		42,337			206,505	
5.6 Rental of equipment	48,116		12,408			60,524	
5.7 Cost or depreciation of EDP equipment and software	4,522,334		1,166,256			5,688,590	
6.1 Books and periodicals	7,163		1,847			9,010	
6.2 Bureau and association fees	548,664		141,494			690,158	
6.3 Insurance, except on real estate	331,216		85,417			416,633	
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	215,551		55,588			271,139	
6.6 Sundry general expenses	494,360		127,489			621,849	
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less \$ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere				19,978,374		19,978,374	
9.3 Aggregate write-ins for expenses	16,865,535		2,020,153			18,885,688	
10. General expenses incurred	60,557,318	5,027,113	13,287,738	19,978,374	(b)	(a) 98,850,543	
11. General expenses unpaid December 31, prior year	59,663,186		15,035,847	6,909,000		81,608,033	
12. General expenses unpaid December 31, current year	41,289,599		10,697,340	5,326,800		57,313,739	
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	78,930,905	5,027,113	17,626,245	21,560,574		123,144,837	
<b>Details of Write-Ins</b>							
09.301. TPA Fees	14,259,283		2,020,153			16,279,436	
09.302. Conversion Fees	2,606,252					2,606,252	
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	16,865,535		2,020,153			18,885,688	

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable	\$	2. Institutional	\$	3. Recreational and Health	\$	4. Educational	\$
5. Religious	\$	6. Membership	\$	7. Other	\$	8. Total	\$

**EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)**

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
2. State insurance department licenses and fees	106,841	27,580			134,421	
3. State taxes on premiums	89,393	23,076			112,469	
4. Other state taxes, incl. \$ for employee benefits	198	51			249	
5. U.S. Social Security taxes						
6. All other taxes	(187,180)	(48,319)			(235,499)	
7. Taxes, licenses and fees incurred	9,252	2,388			11,640	
8. Taxes, licenses and fees unpaid December 31, prior year	337,506	85,056			422,562	
9. Taxes, licenses and fees unpaid December 31, current year	416,685	107,565			524,250	
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(69,927)	(20,121)			(90,048)	

**EXHIBIT 4 - DIVIDENDS OR REFUNDS**

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid-in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
<b>NONE</b>		
<b>Details of Write-Ins</b>		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
<b>Life Insurance</b>					
AE 3.00% CRVM ANB IDB 1953-1955	68,321	—	68,321	—	—
AE 3.00% ILL ANB CRF 1953-1953	3,278	—	3,278	—	—
AE 3.00% NLP ANB CRF 1933-1988	3,281,628	—	3,281,628	—	—
AE 3.00% NLP ANB IDB 1941-1955	20,389	—	20,389	—	—
AE 3.50% CRVM ANB IDB 1926-1967	102,153	101,459	694	—	—
AE 3.50% ILL ANB CRF 1939-1961	12,916	—	12,916	—	—
AE 3.50% NLP ANB CRF 1929-1986	1,196,116	—	1,196,116	—	—
AE 3.50% NLP ANB IDB 1933-1969	366,257	—	366,257	—	—
AE 4.00% CRVM ANB IDB 1929-1947	215,973	204,947	11,026	—	—
AM (5) 2.75% NLP ANB CRF 1945-1946	12,010	—	12,010	—	—
AM (5) 3.00% ILL ANB CRF 1942-1947	224,510	—	224,510	—	—
AM (5) 3.00% NLP ANB CRF 1942-1985	867,278	—	867,278	—	—
AM (5) 3.00% NLP ANB IDB 1950-1961	11,699	—	11,699	—	—
AppStdOrd 2.50% NLP ANB CRF 1959-1963	84,471	—	84,471	—	—
AppStdOrd 3.00% NLP ANB CRF 1957-1963	705,718	—	705,718	—	—
41 CSI 3.00% CRVM ANB IDB 1958-1967	96,474	95,772	702	—	—
41 CSI 3.00% NLP ANB IDB 1948-1977	860,255	860,255	—	—	—
41 CSO 2.00% NLP ANB CRF 1954-1968	104,547	—	104,547	—	—
41 CSO 2.00% NLP ANB IDB 1955-1959	187,865	—	187,865	—	—
41 CSO 2.50% CRVM ANB CRF 1954-1962	409,765	—	409,765	—	—
41 CSO 2.50% CRVM ANB IDB 1947-1968	637,361	144,203	493,158	—	—
41 CSO 2.50% NLP ANB CRF 1948-1983	4,901,090	—	4,901,090	—	—
41 CSO 2.50% NLP ANB IDB 1931-1968	610,175	—	610,175	—	—
41 CSO 2.75% CRVM ANB CRF 1954-1974	388,625	—	388,625	—	—
41 CSO 2.75% CRVM ANB IDB 1960-1960	8,815	—	8,815	—	—
41 CSO 2.75% NLP ANB CRF 1954-1963	422,501	—	422,501	—	—
41 CSO 2.75% NLP ANB IDB 1956-1961	2,367	—	2,367	—	—
41 CSO 3.00% CRVM ALB IPC 1957-1960	103,293	—	103,293	—	—
41 CSO 3.00% CRVM ANB CRF 1948-1967	235,383	—	235,383	—	—
41 CSO 3.00% CRVM ANB IDB 1941-1970	5,918,038	4,169	5,913,869	—	—
41 CSO 3.00% FPT ANB IDB 1953-1967	16,596	—	16,596	—	—
41 CSO 3.00% NLP ALB IPC 1958-1960	7,256	—	7,256	—	—
41 CSO 3.00% NLP ANB CRF 1940-1979	6,004,089	—	6,004,089	—	—
41 CSO 3.00% NLP ANB IDB 1949-1980	554,986	—	554,986	—	—
41 CSO 3.50% CRVM ANB IDB 1948-1981	1,041,615	714,665	326,950	—	—
41 CSO 3.50% NLP ANB CRF 1954-1977	1,271,275	—	1,271,275	—	—
41 CSO 3.50% NLP ANB IDB 1941-1965	243,984	—	243,984	—	—
58 CET 2.00% NLP ANB IDB 1965-1965	5,475	—	5,475	—	—
58 CET 2.25% CRVM ANB IDB 1966-1972	4,719	—	4,719	—	—
58 CET 2.25% NLP ANB IDB 1965-1981	79,376	—	79,376	—	—
58 CET 2.50% CRVM ALB IDB 1965-1996	34,676	—	34,676	—	—
58 CET 2.50% CRVM ANB CRF 1963-1963	18,805	—	18,805	—	—
58 CET 2.50% CRVM ANB IDB 1966-1985	30,177	—	30,177	—	—
58 CET 2.50% NLP ALB IDB 1977-1978	1,596	—	1,596	—	—
58 CET 2.50% NLP ANB CRF 1971-1973	10,151	—	10,151	—	—
58 CET 2.50% NLP ANB IDB 1963-1981	118,341	—	118,341	—	—
58 CET 2.75% CRVM ANB IDB 1971-1975	1,611	—	1,611	—	—
58 CET 2.75% NLP ANB CRF 1977-1978	13,553	—	13,553	—	—
58 CET 2.75% NLP ANB IDB 1963-1978	133,691	—	133,691	—	—
58 CET 3.00% ANB NLP IPC 1966-1966	23	—	23	—	—
58 CET 3.00% CRVM ALB CRF 1964-1969	6,556	—	6,556	—	—
58 CET 3.00% CRVM ALB IDB 1960-1984	160,753	—	160,753	—	—
58 CET 3.00% CRVM ANB CRF 1964-1981	32,206	—	32,206	—	—
58 CET 3.00% CRVM ANB IDB 1949-1987	668,307	8,014	660,293	—	—
58 CET 3.00% NLP ALB CRF 1966-1985	22,654	—	22,654	—	—
58 CET 3.00% NLP ALB IDB 1960-1986	300,181	—	300,181	—	—
58 CET 3.00% NLP ANB IPC 1961-1972	191,764	—	191,764	—	—
58 CET 3.00% NLP ANB CRF 1973-1982	42,241	—	42,241	—	—
58 CET 3.00% NLP ANB IDB 1964-1999	380,487	—	380,487	—	—
58 CET 3.50% CRVM ALB CRF 1972-1973	95,125	—	95,125	—	—
58 CET 3.50% CRVM ALB IDB 1966-2002	46,671	—	46,671	—	—
58 CET 3.50% CRVM ANB CRF 1968-1981	121,128	—	121,128	—	—
58 CET 3.50% CRVM ANB IDB 1965-1994	970,956	—	970,956	—	—
58 CET 3.50% NLP ALB IDB 1970-1984	50,935	—	50,935	—	—
58 CET 3.50% NLP ANB IPC 1973-1979	161,860	—	161,860	—	—
58 CET 3.50% NLP ANB IDB 1964-1988	174,981	—	174,981	—	—
58 CET 3.75% CRVM ALB IDB 1975-1981	11,939	—	11,939	—	—
58 CET 4.00% CRVM ALB IDB 1975-1988	191,959	—	191,959	—	—
58 CET 4.00% CRVM ANB CRF 1986-1986	2,057	—	2,057	—	—
58 CET 4.00% CRVM ANB IDB 1977-1997	30,681	—	30,681	—	—
58 CET 4.00% NJ ANB IDB 1980-1982	2,760	—	2,760	—	—
58 CET 4.00% NLP ALB IDB 1979-1988	143,385	—	143,385	—	—
58 CET 4.00% NLP ANB IPC 1980-1980	36,014	—	36,014	—	—
58 CET 4.00% NLP ANB CRF 1977-1989	99,060	—	99,060	—	—
58 CET 4.00% NLP ANB IDB 1974-1988	80,471	—	80,471	—	—
58 CET 4.25% CRVM ALB IDB 1980-1988	23,838	—	23,838	—	—
58 CET 4.5%/20/2% NLP ANB IPC 1981-1983	180,606	—	180,606	—	—
58 CET 4.50% CRVM ALB IDB 1980-1980	12	—	12	—	—
58 CET 4.50% CRVM ANB IDB 1964-1981	37,374	—	37,374	—	—
58 CET 4.50% NLP ALB IDB 1981-1981	787	—	787	—	—
58 CET 4.50% NLP ANB IPC 1984-1989	172,738	—	172,738	—	—
58 CET 4.50% NLP ANB IDB 1978-1988	117,789	—	117,789	—	—
58 CET 5.50% CRVM ANB IDB 1982-1998	150,141	—	150,141	—	—
58 CET 5.50% NLP ANB IDB 1985-1987	28,234	—	28,234	—	—

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
58 CET 6.00% CRVM ALB IDB 1985-1985	354	-	354	-	-
58 CET 6.00% CRVM ANB IDB 1983-1986	49,461	-	49,461	-	-
58 CSO 2.00% CRVM ANB CRF 1965-1965	8,199	-	8,199	-	-
58 CSO 2.00% NLP ANB IDB 1981-1981	571	-	571	-	-
58 CSO 2.25% CRVM ANB CRF 1966-1977	2,094,458	-	2,094,458	-	-
58 CSO 2.25% NLP ANB CRF 1964-1988	1,497,049	-	1,497,049	-	-
58 CSO 2.50% CRVM ALB CRF 1962-1984	1,141,023	-	1,141,023	-	-
58 CSO 2.50% CRVM ALB IDB 1963-1988	497,833	-	497,833	-	-
58 CSO 2.50% CRVM ANB CRF 1963-1971	900,163	-	900,163	-	-
58 CSO 2.50% CRVM ANB IDB 1962-1986	412,446	-	412,446	-	-
58 CSO 2.50% NLP ALB CRF 1966-1983	81,115	-	81,115	-	-
58 CSO 2.50% NLP ANB CRF 1963-1977	1,584,212	-	1,584,212	-	-
58 CSO 2.50% NLP ANB IDB 1942-1984	1,933,702	-	1,933,702	-	-
58 CSO 2.75% CRVM ANB CRF 1963-1977	618,160	-	618,160	-	-
58 CSO 2.75% CRVM ANB IDB 1965-1980	39,463	-	39,463	-	-
58 CSO 2.75% NLP ANB CRF 1963-1989	1,345,318	-	1,345,318	-	-
58 CSO 3%/20/2.5% CRVM ANB CRF 1973-1975	197,618	-	197,618	-	-
58 CSO 3%/20/2.5% NLP MOD ANB CRF 1971-1975	38,492	-	38,492	-	-
58 CSO 3.00% CRVM ALB CRF 1948-1988	1,703,610	-	1,703,610	-	-
58 CSO 3.00% CRVM ALB IDB 1960-2006	4,000,852	-	4,000,852	-	-
58 CSO 3.00% CRVM ANB IPC 1961-1972	2,945,007	-	2,945,007	-	-
58 CSO 3.00% CRVM ANB CRF 1961-1988	2,331,675	-	2,331,675	-	-
58 CSO 3.00% CRVM ANB IDB 1956-1995	28,160,434	47,008	28,113,426	-	-
58 CSO 3.00% NLP ALB CRF 1964-1993	2,287,521	-	2,287,521	-	-
58 CSO 3.00% NLP ALB IDB 1958-1994	7,494,767	-	7,494,767	-	-
58 CSO 3.00% NLP ANB IPC 1961-1972	110,195	-	110,195	-	-
58 CSO 3.00% NLP ANB CNF 1983-1996	6,000	-	6,000	-	-
58 CSO 3.00% NLP ANB CRF 1927-1988	2,525,168	-	2,525,168	-	-
58 CSO 3.00% NLP ANB IDB 1962-2010	1,436,497	-	1,436,497	-	-
58 CSO 3.50% CRVM ALB CRF 1962-1983	2,007,936	-	2,007,936	-	-
58 CSO 3.50% CRVM ALB IDB 1961-2018	3,596,922	278,441	3,318,481	-	-
58 CSO 3.50% CRVM ANB IPC 1973-1979	3,403,457	-	3,403,457	-	-
58 CSO 3.50% CRVM ANB CRF 1955-1988	6,636,729	-	6,626,821	-	9,908
58 CSO 3.50% CRVM ANB IDB 1961-2015	6,455,321	-	6,455,321	-	-
58 CSO 3.50% NJ ANB CRF 1975-1988	115,203	-	115,203	-	-
58 CSO 3.50% NJ ANB IDB 1969-1984	483,789	-	483,789	-	-
58 CSO 3.50% NLP ALB CRF 1973-1981	99,946	-	99,946	-	-
58 CSO 3.50% NLP ALB IDB 1965-2004	381,224	-	381,224	-	-
58 CSO 3.50% NLP ANB IPC 1973-1979	133,466	-	133,466	-	-
58 CSO 3.50% NLP ANB CNF 1974-1991	27,925	-	27,925	-	-
58 CSO 3.50% NLP ANB CRF 1957-1989	9,447,714	-	9,447,714	-	-
58 CSO 3.50% NLP ANB IDB 1929-2009	2,068,222	-	2,068,222	-	-
58 CSO 3.75% CRVM ALB IDB 1975-1982	8,145	-	8,145	-	-
58 CSO 4.00% CRVM ALB CRF 1980-1989	520,425	-	520,425	-	-
58 CSO 4.00% CRVM ALB IDB 1973-2000	22,137,074	6,331	22,130,743	-	-
58 CSO 4.00% CRVM ANB IPC 1980-1980	643,808	-	643,808	-	-
58 CSO 4.00% CRVM ANB CNF 1979-1987	142,953	-	142,953	-	-
58 CSO 4.00% CRVM ANB CRF 1975-1988	759,528	-	759,528	-	-
58 CSO 4.00% CRVM ANB IDB 1976-2000	20,261,799	-	20,261,799	-	-
58 CSO 4.00% ILL ALB IDB 1980-1984	364,472	-	364,472	-	-
58 CSO 4.00% NJ ANB CRF 1975-1976	117,629	-	70,587	-	47,042
58 CSO 4.00% NJ ANB IDB 1981-1987	196,124	-	196,124	-	-
58 CSO 4.00% NLP ALB IDB 1971-2012	5,707,562	-	5,707,562	-	-
58 CSO 4.00% NLP ANB IPC 1980-1980	8,509	-	8,509	-	-
58 CSO 4.00% NLP ANB CNF 1980-1983	668	-	668	-	-
58 CSO 4.00% NLP ANB CRF 1949-1988	2,305,665	-	2,305,519	-	146
58 CSO 4.00% NLP ANB IDB 1975-2018	1,647,643	-	1,647,643	-	-
58 CSO 4.25% CRVM ALB IDB 1980-1989	178,340	-	178,340	-	-
58 CSO 4.5%/20/2% CRVM MOD ANB IPC 1981-1983	3,346,533	-	3,346,533	-	-
58 CSO 4.5%/20/2% NLP ANB IPC 1981-1983	47,743	-	47,743	-	-
58 CSO 4.50% ANB NLP IPC 1997-1998	234	-	234	-	-
58 CSO 4.50% CRVM ALB CRF 1980-1982	449,307	-	449,307	-	-
58 CSO 4.50% CRVM ALB IDB 1980-1988	439,549	-	439,549	-	-
58 CSO 4.50% CRVM ANB IPC 1984-1990	2,295,304	-	2,295,304	-	-
58 CSO 4.50% CRVM ANB CRF 1972-1988	2,952,925	-	2,952,925	-	-
58 CSO 4.50% CRVM ANB IDB 1980-1990	8,399,592	-	8,399,592	-	-
58 CSO 4.50% FPT ANB IDB 1986-1986	46,440	-	46,440	-	-
58 CSO 4.50% ILL ALB IDB 1981-1987	815,423	-	815,423	-	-
58 CSO 4.50% MOD ANB CRF 1980-1988	1,848,608	-	1,848,608	-	-
58 CSO 4.50% NJ ANB IDB 1984-1987	66,534	-	66,534	-	-
58 CSO 4.50% NLP ALB IDB 1972-1992	131,492	-	131,492	-	-
58 CSO 4.50% NLP ANB IPC 1984-2000	6,772	-	6,772	-	-
58 CSO 4.50% NLP ANB CNF 1983-1987	353,937	-	353,937	-	-
58 CSO 4.50% NLP ANB CRF 1974-1988	620,151	-	617,630	-	2,521
58 CSO 4.50% NLP ANB IDB 1980-1995	768,592	-	768,592	-	-
58 CSO 5.50% CRVM ALB IDB 1980-1989	33,296,318	-	33,296,318	-	-
58 CSO 5.50% CRVM ANB CRF 1983-1995	9,327,727	-	9,327,727	-	-
58 CSO 5.50% CRVM ANB IDB 1980-1999	3,191,727	-	3,191,727	-	-
58 CSO 5.50% ILL ALB IDB 1983-1983	15,272	-	15,272	-	-
58 CSO 5.50% NLP ALB IDB 1983-1988	62,714	-	62,714	-	-
58 CSO 5.50% NLP ANB IDB 1960-1985	192,815	-	192,815	-	-
58 CSO 6.00% CRVM ALB IDB 1983-1986	8,260,374	-	8,260,374	-	-
58 CSO 6.00% CRVM ANB CRF 1984-1995	5,745,103	-	5,745,103	-	-
58 CSO 6.00% CRVM ANB IDB 1983-1986	5,453,799	-	5,453,799	-	-
58 CSO 7.00% CRVM ALB CRF 1974-1975	2	-	2	-	-
58 CSO 8.25% CRVM ANB IDB 1984-1990	1,001,731	-	1,001,731	-	-

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
58 CSO VM-20 3.50% NPR ALB IDB 2020-2020	127	-	127	-	-
60 CSG 3.00% NLP ANB CRF 1988-1989	650	-	-	-	650
61 CET 3.00% CRVM ANB IDB 1968-1982	69,905	69,905	-	-	-
61 CET 3.50% CRVM ANB IDB 1968-1987	102,078	102,078	-	-	-
61 CSI 3.00% CRVM ANB IDB 1959-1979	807,795	774,281	33,514	-	-
61 CSI 3.50% CRVM ANB IDB 1968-1986	43,279	43,279	-	-	-
80 CET 2.50% CRVM ALB IDB 1958-1958	11,675	11,675	-	-	-
80 CET 4.00% CRVM ALB CNF 2006-2007	50,087	-	50,087	-	-
80 CET 4.00% CRVM ALB IDB 1989-2006	35,260	-	35,260	-	-
80 CET 4.00% NLP ANB IDB 1989-2004	379,879	-	379,879	-	-
80 CET 4.50% ANB NLP IPC 1997-1999	375	-	375	-	-
80 CET 4.50% CRVM ALB CNF 2005-2005	28,836	-	28,836	-	-
80 CET 4.50% CRVM ALB IDB 1992-2005	897,332	-	897,332	-	-
80 CET 4.50% CRVM ANB IDB 1997-2002	45,182	-	45,182	-	-
80 CET 4.50% NLP ALB IDB 1984-1991	73,799	-	73,799	-	-
80 CET 4.50% NLP ANB IPC 1989-2000	246,321	-	246,321	-	-
80 CET 4.50% NLP ANB IDB 1988-1999	18,736	-	18,736	-	-
80 CET 5.00% CRVM ALB IDB 1988-1994	149,219	-	149,219	-	-
80 CET 5.00% CRVM ANB IDB 1993-1998	26,389	-	26,389	-	-
80 CET 5.00% NLP ALB CRF 1984-1988	721	-	721	-	-
80 CET 5.00% NLP ANB IDB 1985-1990	5,746	-	5,746	-	-
80 CET 5.50% CRVM ALB IDB 1987-1992	6,566,449	-	6,566,449	-	-
80 CET 5.50% CRVM ANB IDB 1988-1999	55,574	-	55,574	-	-
80 CET 5.50% NLP ALB IDB 1988-1988	7,367	-	7,367	-	-
80 CET 5.50% NLP ANB IDB 1990-1992	2,104	-	2,104	-	-
80 CET 6.00% CRVM ALB IDB 1984-1986	34,504	-	34,504	-	-
80 CET 6.00% NLP ANB IDB 1992-1996	3,017	-	3,017	-	-
80 CSO 2.50% CRVM ALB IDB 1958-1962	16,314	16,314	-	-	-
80 CSO 2.50% CRVM ANB IDB 1996-1998	46,958	-	46,958	-	-
80 CSO 3.00% CRVM ALB IDB 1986-2003	227,390	-	227,390	-	-
80 CSO 3.00% CRVM ANB CRF 1990-1991	8,016	-	8,016	-	-
80 CSO 3.00% CRVM ANB IDB 1991-1997	77,222	-	77,222	-	-
80 CSO 3.50% NLP ALB IDB 1986-1994	24,148	-	24,148	-	-
80 CSO 3.94% CRVM ALB IDB 1996-1998	175,758	-	175,758	-	-
80 CSO 4.00% CRVM ALB IPC 2006-2007	5,297,395	-	5,297,395	-	-
80 CSO 4.00% CRVM ALB CNF 2006-2007	6,821,014	-	6,821,014	-	-
80 CSO 4.00% CRVM ALB CRF 2006-2017	52,577,720	-	52,577,720	-	-
80 CSO 4.00% CRVM ALB IDB 1981-2014	440,922,844	-	440,922,844	-	-
80 CSO 4.00% CRVM ANB CNF 2006-2016	22,714,835	-	22,714,835	-	-
80 CSO 4.00% CRVM ANB CRF 1983-2000	1,334,837	-	1,334,837	-	-
80 CSO 4.00% CRVM ANB IDB 1983-2012	180,713,494	-	180,713,494	-	-
80 CSO 4.00% CRVM CRF ALB 2006-2007	90,973	-	90,973	-	-
80 CSO 4.00% NLP ANB IDB 1986-2019	13,242,035	-	13,242,035	-	-
80 CSO 4.25% CRVM ALB IDB 1986-1994	1,538,442	-	1,538,442	-	-
80 CSO 4.50% ALB CRVM IPC 1993-2005	20,391	-	20,391	-	-
80 CSO 4.50% ANB CRVM IPC 1990-1990	127	-	127	-	-
80 CSO 4.50% CRVM ALB IPC 1994-2008	10,738,901	-	10,738,901	-	-
80 CSO 4.50% CRVM ALB CNF 1995-2005	15,463,478	-	15,463,478	-	-
80 CSO 4.50% CRVM ALB CRF 1985-2019	129,671,549	-	129,671,549	-	-
80 CSO 4.50% CRVM ALB IDB 1965-2011	4,902,825,069	19	4,902,736,738	-	88,312
80 CSO 4.50% CRVM ANB IPC 1985-2015	4,398,140	-	4,398,140	-	-
80 CSO 4.50% CRVM ANB CNF 1995-2005	132,584,374	-	132,584,374	-	-
80 CSO 4.50% CRVM ANB CRF 1995-1999	89,942	-	89,942	-	-
80 CSO 4.50% CRVM ANB IDB 1984-2007	116,147,530	-	116,147,530	-	-
80 CSO 4.50% CRVM CRF ALB 1998-2005	92,413	-	92,413	-	-
80 CSO 4.50% NLP ALB CNF 2012-2016	390	-	390	-	-
80 CSO 4.50% NLP ALB IDB 1974-2005	2,251,802	-	2,251,802	-	-
80 CSO 4.50% NLP ANB IDB 1988-2005	6,578,805	-	6,578,805	-	-
80 CSO 4.75% CRVM ALB IDB 1984-1991	10,360,834	-	10,360,834	-	-
80 CSO 5.00% CRVM ALB IPC 1994-1994	150	-	150	-	-
80 CSO 5.00% CRVM ALB CNF 1993-1994	28,785	-	28,785	-	-
80 CSO 5.00% CRVM ALB CRF 1982-2012	3,882,590	-	3,882,590	-	-
80 CSO 5.00% CRVM ALB IDB 1986-2002	204,545,151	-	204,545,151	-	-
80 CSO 5.00% CRVM ANB CNF 1993-1994	33,645	-	33,645	-	-
80 CSO 5.00% CRVM ANB CRF 1984-2010	10,295,240	-	10,295,240	-	-
80 CSO 5.00% CRVM ANB IDB 1984-2013	97,221,439	-	97,221,439	-	-
80 CSO 5.00% NLP ALB IDB 1972-2006	4,220,280	-	4,220,280	-	-
80 CSO 5.00% NLP ANB CRF 1994-1994	399	-	399	-	-
80 CSO 5.00% NLP ANB IDB 1992-1997	4,926,015	-	4,926,015	-	-
80 CSO 5.50% CRVM ALB CNF 1991-1992	21,351	-	21,351	-	-
80 CSO 5.50% CRVM ALB CRF 1991-1991	4,115	-	4,115	-	-
80 CSO 5.50% CRVM ALB IDB 1970-2015	144,800,757	-	144,800,757	-	-
80 CSO 5.50% CRVM ANB CNF 1988-1992	118,053	-	118,053	-	-
80 CSO 5.50% CRVM ANB CRF 1987-2021	28,734,323	-	28,734,323	-	-
80 CSO 5.50% CRVM ANB IDB 1985-2007	18,147,874	-	18,147,874	-	-
80 CSO 5.50% NLP ALB IDB 1973-2012	4,423,834	-	4,423,834	-	-
80 CSO 5.50% NLP ANB CNF 1986-1999	2,712,081	-	2,712,081	-	-
80 CSO 5.50% NLP ANB CRF 1990-1990	27	-	27	-	-
80 CSO 5.50% NLP ANB IDB 1986-1991	22,858,369	-	22,858,369	-	-
80 CSO 6.00% CRVM ALB IDB 1983-2000	5,971,537	46	5,971,491	-	-
80 CSO 6.00% CRVM ANB CRF 1984-2001	4,909,920	-	4,909,920	-	-
80 CSO 6.00% CRVM ANB IDB 1984-1997	8,345,580	-	8,345,580	-	-
80 CSO 6.00% NLP ANB IDB 1983-1986	83,340	-	83,340	-	-
80 CSO 7.00% CRVM ANB IDB 1988-1988	4,423	-	4,423	-	-
80 CSO S/U 4.00% CRVM ALB CNF 2006-2007	27,475,956	-	27,475,956	-	-
80 CSO S/U 4.00% CRVM ALB IDB 2006-2009	68,286,317	-	68,286,317	-	-

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
80 CSO S/U 4.00% CRVM ANB IDB 2006-2016	13,102,417	-	13,102,417	-	-
80 CSO S/U 4.00% NLP ANB IDB 2006-2007	7,352	-	7,352	-	-
80 CSO S/U 4.50% CRVM ALB CNF 2001-2005	7,042,346	-	7,042,346	-	-
80 CSO S/U 4.50% CRVM ALB IDB 1996-2013	152,325,588	-	152,325,588	-	-
80 CSO S/U 4.50% CRVM ANB IDB 1995-2006	95,135,664	-	95,135,664	-	-
80 CSO S/U 4.50% NLP ANB IDB 2002-2003	301	-	301	-	-
80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	515	-	515	-	-
80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	11,354	-	11,354	-	-
80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	1,108	-	1,108	-	-
80 CSO VM-20 4.00% NPR ANB IDB 2020-2021	844	-	844	-	-
2001 CSO 3.50% CRVM ALB IPC 2013-2019	81,265,787	-	81,265,787	-	-
2001 CSO 3.50% CRVM ALB CRF 2013-2022	55,539,764	-	55,539,764	-	-
2001 CSO 3.50% CRVM ANB IDB 2013-2019	1,271,733	-	1,271,733	-	-
2001 CSO 3.50% NLP ALB IDB 2013-2019	119,785	-	119,785	-	-
2001 CSO 3.75% CRVM ALB IPC 2013-2019	763,935	-	763,935	-	-
2001 CSO 4.00% CRVM ALB IPC 2006-2012	54,717,595	-	54,717,595	-	-
2001 CSO 4.00% CRVM ALB CNF 2006-2006	5,824,076	-	5,824,076	-	-
2001 CSO 4.00% CRVM ALB CRF 2007-2023	152,925,060	-	152,925,060	-	-
2001 CSO 4.00% CRVM ALB IDB 2006-2016	240,877,427	-	240,877,427	-	-
2001 CSO 4.00% CRVM ANB CNF 2006-2019	9,784,896	-	9,784,896	-	-
2001 CSO 4.00% CRVM ANB IDB 2009-2012	450,560	-	450,560	-	-
2001 CSO 4.00% CRVM ANB IPC 2012-2012	30	-	30	-	-
2001 CSO 4.00% NLP ALB IDB 2006-2012	2,174,092	-	2,174,092	-	-
2001 CSO 4.00% NLP ANB IDB 2006-2019	7,933,868	-	7,933,868	-	-
2001 CSO 4.25% CRVM ALB IPC 2011-2012	21,355	-	21,355	-	-
2001 CSO 4.50% CRVM ALB IPC 2000-2000	13,599	-	13,599	-	-
2001 CSO 4.50% CRVM ALB CNF 2004-2005	7,991,576	-	7,991,576	-	-
2001 CSO 4.50% CRVM ALB IDB 2005-2005	11,084,775	-	11,084,775	-	-
2001 CSO 4.50% CRVM ANB CNF 2004-2005	150,658	-	150,658	-	-
2001 CSO 4.50% NLP ALB IDB 2004-2005	775,076	-	775,076	-	-
2001 CSO 4.50% NLP ANB IDB 2004-2005	801,860	-	801,860	-	-
2001 CSO ANB 3.50% CRVM 2013-2014	1,349,613,834	-	1,349,613,834	-	-
2001 CSO ANB 4.00% CRVM 2012-2012	7,067,528	-	7,067,528	-	-
2001 CSO S/U 3.50% CRVM ALB CNF 2013-2014	6,343,187	-	6,343,187	-	-
2001 CSO S/U 3.50% CRVM ALB IDB 2013-2020	13,346,386	-	13,346,386	-	-
2001 CSO S/U 3.50% CRVM ANB CNF 2013-2013	69,286	-	69,286	-	-
2001 CSO S/U 3.50% CRVM ANB IDB 2013-2019	55,690	-	55,690	-	-
2001 CSO S/U 4.00% CRVM ALB CNF 2006-2018	382,000,340	-	382,000,340	-	-
2001 CSO S/U 4.00% CRVM ALB IDB 2006-2019	158,713,364	-	158,713,364	-	-
2001 CSO S/U 4.00% CRVM ANB CNF 2011-2012	7,660,902	-	7,660,902	-	-
2001 CSO S/U 4.00% CRVM ANB IDB 2006-2019	98,085,352	-	98,085,352	-	-
2001 CSO S/U 4.50% CRVM ALB IDB 2004-2005	15,070,952	-	15,070,952	-	-
2001 CSO S/U 4.50% CRVM ANB IDB 2004-2006	23,623,602	-	23,623,602	-	-
2001 CSO S/U VM-20 3.00% NPR ANB IDB 2021-2021	2,772	-	2,772	-	-
2001 CSO S/U VM-20 3.50% NPR ALB IDB 2020-2020	191,857	-	191,857	-	-
2001 CSO S/U VM-20 3.50% NPR ANB IDB 2020-2022	10,532	-	10,532	-	-
2001 CSO S/U VM-20 4.00% NPR ALB CNF 2020-2020	13	-	13	-	-
2001 CSO S/U VM-20 4.00% NPR ANB IDB 2021-2023	3,289	-	3,289	-	-
2001 CSO VM-20 3.00% NPR ALB IDB 2021-2023	137,983	-	137,983	-	-
2001 CSO VM-20 3.50% NPR ALB IDB 2020-2020	6,437	-	6,437	-	-
2001 CSO VM-20 4.00% NPR ALB IDB 2021-2021	97	-	97	-	-
2001 CSO VM-20 4.00% NPR ANB CNF 2020-2020	231,729	-	231,729	-	-
2001 CSO VM-20 4.00% NPR ANB IDB 2020-2023	50,775	-	50,775	-	-
2017 CSO Reg213 CRVM ALB Excess Over VM-20 2019-2023	2,873,943	-	2,873,943	-	-
2017 CSO VM-20 3.00% NPR ALB IPC 2021-2023	917,910	-	917,910	-	-
2017 CSO VM-20 3.00% NPR ALB CRF 2021-2021	1,173,036	-	1,173,036	-	-
2017 CSO VM-20 3.00% NPR ALB IDB 2021-2023	13,659	-	13,659	-	-
2017 CSO VM-20 3.00% NPR ANB IDB 2021-2021	52,646	-	52,646	-	-
2017 CSO VM-20 3.50% NPR ALB IPC 2019-2020	1,332,844	-	1,332,844	-	-
2017 CSO VM-20 3.50% NPR ALB CRF 2019-2021	2,373,116	-	2,373,116	-	-
2017 CSO VM-20 3.50% NPR ANB IDB 2020-2020	14,838	-	14,838	-	-
2017 CSO VM-20 3.75% NPR ALB IPC 2021-2021	23,946	-	23,946	-	-
2017 CSO VM-20 4.00% NPR ALB IPC 2021-2021	929	-	929	-	-
2017 CSO VM-20 4.50% NPR ALB IPC 2019-2020	242,663	-	242,663	-	-
2017 CSO VM-20 4.75% NPR ALB IPC 2019-2020	3,022	-	3,022	-	-
2017 CSO VM-20 4.75% NPR ANB IPC 2019-2020	5,138	-	5,138	-	-
Annuity Bonus 2005-2008	430,078	430,078	-	-	-
Factors 1962-2020	509,799	-	509,799	-	-
Immediate Payment of Claims 2005-2008	553,000	-	-	553,000	-
Unearned COI 1983-2014	5,867,586	-	5,867,586	-	-
Unearned Premium 1965-2016	449,055	-	449,055	-	-
UNEARNED PREMIUM CRVM 1983-2020	37,050	-	37,050	-	-
UNEARNED PREMIUM NPR 2019-2022	2,105	-	2,105	-	-
VM-20 DET/STO 2019-2023	1,338,865	-	1,338,865	-	-
0199997 - Totals (Gross)	9,992,207,423	3,912,939	9,987,592,905	553,000	148,579
0199998 - Reinsurance ceded	7,526,184,969	-	7,526,154,835	-	30,134
0199999 - Totals (Net)	2,466,022,454	3,912,939	2,461,438,070	553,000	118,445
<b>Annuities (excluding supplementary contracts with life contingencies):</b>					
71 GAM 6.25% Imm 1983-1983	315,924	XXX	-	XXX	315,924
71 IAM 10.00% Def 1980-1982	4,713,608	XXX	4,713,608	XXX	-
71 IAM 3.50% Def FI 1979-1983	115,904	XXX	115,904	XXX	-
71 IAM 4.50% Def 1980-1980	142,665	XXX	142,665	XXX	-
71 IAM 5.50% Def 1980-1981	2,962,943	XXX	2,962,943	XXX	-
71 IAM 6.00% Def 1950-1979	7,346,544	XXX	7,346,544	XXX	-
71 IAM 8.00% Def 1984-1984	13,625	XXX	13,625	XXX	-

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
71 IAM 8.25% Def 1981-1983	821,728	XXX	821,728	XXX	-
71 IAM 8.50% Def 1984-1984	1,842,895	XXX	1,842,895	XXX	-
71 IAM 8.75% Def 1983-1983	2,743,665	XXX	2,743,665	XXX	-
71 IAM 9.00% Def 1981-1981	7,788	XXX	7,788	XXX	-
71 IAM 9.25% Def 1982-1982	421,117	XXX	421,117	XXX	-
83 GAM 11.00% Def FI 1985-1985	147,681	XXX	-	XXX	147,681
83 GAM 4.75% Imm 1998-1999	386	XXX	-	XXX	386
83 GAM 5.00% Imm 1996-1996	452	XXX	-	XXX	452
83 GAM 5.25% Imm 1997-1997	82	XXX	-	XXX	82
83 GAM 6.00% Imm 1976-1991	204,651	XXX	-	XXX	204,651
83 GAM 6.25% Imm 1980-1999	111,187,946	XXX	-	XXX	111,187,946
83 GAM 8.00% Def FI 1987-1987	13,046	XXX	-	XXX	13,046
83a 4.25% Imm 2005-2012	3,884,064	XXX	3,884,064	XXX	-
83a 4.50% Def 1999-1999	112,431	XXX	112,431	XXX	-
83a 4.75% Def 1994-1998	370,558	XXX	370,558	XXX	-
83a 4.75% Imm 1994-2005	11,317,877	XXX	11,317,877	XXX	-
83a 5.00% Def 1993-1997	2,199,163	XXX	2,199,163	XXX	-
83a 5.00% Imm 1993-2011	21,987,115	XXX	21,987,115	XXX	-
83a 5.25% Def 1994-1999	1,407,486	XXX	1,407,486	XXX	-
83a 5.25% Imm 1992-2010	140,254,394	XXX	140,254,394	XXX	-
83a 5.50% Def 1993-1997	3,402,291	XXX	3,402,291	XXX	-
83a 5.50% Imm 1987-2009	2,036,813,235	XXX	2,036,813,235	XXX	-
83a 5.50% Imm FI 1990-1994	81,282	XXX	81,282	XXX	-
83a 5.75% Def 1993-1993	468,175	XXX	468,175	XXX	-
83a 5.75% Imm 1992-1992	272,378	XXX	272,378	XXX	-
83a 6.00% Def 1991-1995	3,043,376	XXX	3,043,376	XXX	-
83a 6.00% Imm 1987-2003	31,639,384	XXX	31,639,384	XXX	-
83a 6.25% Def 1990-1992	3,155,646	XXX	3,155,646	XXX	-
83a 6.25% Def FI 1999-1999	19,563	XXX	19,563	XXX	-
83a 6.25% Imm 1984-2002	5,048,963,371	XXX	5,048,963,371	XXX	-
83a 6.50% Def 1987-1990	4,831,080	XXX	4,831,080	XXX	-
83a 6.50% Def FI 1994-1994	11,768	XXX	11,768	XXX	-
83a 6.50% Imm 1994-1994	6,551	XXX	6,551	XXX	-
83a 6.75% Def 1986-1991	3,644,050	XXX	3,644,050	XXX	-
83a 6.75% Def FI 1997-1997	10,101	XXX	10,101	XXX	-
83a 7.00% Def 1988-1989	4,671,665	XXX	4,671,665	XXX	-
83a 7.00% Imm 1993-1993	7,653	XXX	7,653	XXX	-
83a 7.25% Def 1986-1986	2,235,694	XXX	2,235,694	XXX	-
83a 7.25% Def FI 1995-1995	21,351	XXX	21,351	XXX	-
83a 7.25% Imm 1995-1995	43,015	XXX	43,015	XXX	-
83a 8.50% Def 1985-1985	2,210,410	XXX	2,210,410	XXX	-
a-2000 4.00% Def 2005-2005	340	XXX	340	XXX	-
a-2000 4.00% Def FI 2013-2013	290,580	XXX	133,841	XXX	156,739
a-2000 4.00% IMM 2013-2013	71,901	XXX	71,901	XXX	-
a-2000 4.00% IMM FI 2013-2013	1,664,775	XXX	1,664,775	XXX	-
a-2000 4.25% Def FI 2012-2012	503,892	XXX	300,926	XXX	202,966
a-2000 4.25% Imm FI 2012-2012	1,164,169	XXX	1,164,169	XXX	-
a-2000 4.50% Def 2003-2005	81,357	XXX	81,357	XXX	-
a-2000 4.50% Def FI 2014-2014	1,439,557	XXX	1,264,040	XXX	175,517
a-2000 4.50% IMM FI 2014-2014	140,225	XXX	140,225	XXX	-
a-2000 4.75% Def 2000-2008	187,195	XXX	187,195	XXX	-
a-2000 4.75% Imm 1999-1999	1,337	XXX	1,337	XXX	-
a-2000 5.00% Def 2003-2009	147,418	XXX	147,418	XXX	-
a-2000 5.00% Def FI 2011-2011	430,824	XXX	321,099	XXX	109,725
a-2000 5.00% Imm 2002-2002	5,510	XXX	5,510	XXX	-
a-2000 5.00% Imm FI 2011-2011	243,408	XXX	243,408	XXX	-
a-2000 5.25% Def FI 2005-2010	1,331,715	XXX	1,095,845	XXX	235,870
a-2000 5.25% IMM 2000-2010	63,233	XXX	63,233	XXX	-
a-2000 5.25% IMM FI 2010-2010	279,388	XXX	279,388	XXX	-
a-2000 5.50% Def 2001-2002	635,238	XXX	635,238	XXX	-
a-2000 5.50% Def FI 2004-2008	1,064,867	XXX	861,685	XXX	203,182
a-2000 5.50% Imm FI 2003-2009	486,812	XXX	486,812	XXX	-
a-2000 5.75% Def 2000-2000	1,123,259	XXX	1,123,259	XXX	-
a-2000 6.00% Def FI 2003-2009	324,178	XXX	281,163	XXX	43,015
a-2000 6.25% Imm 1999-2002	3,250,732	XXX	3,250,732	XXX	-
a-2000 6.50% Def FI 2002-2002	84,093	XXX	75,004	XXX	9,089
a-2000 6.50% Imm 2002-2002	16,044	XXX	16,044	XXX	-
a-2000 6.75% Imm 2001-2001	56,546	XXX	56,546	XXX	-
a-2000 7.00% Imm 2000-2000	24,612	XXX	24,612	XXX	-
2012 IAR 3.75% Def FI 2017-2018	6,866,149	XXX	6,196,007	XXX	670,142
2012 IAR 4.00% Def FI 2015-2016	4,710,491	XXX	4,285,205	XXX	425,286
2012 IAR VM-22 Non-Jumbo 0.50%-99% Def FI 2020-2020	202,041	XXX	202,041	XXX	-
2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Def FI 2020-2022	832,725	XXX	744,269	XXX	88,456
2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Def FI 2020-2022	1,814,942	XXX	1,676,564	XXX	138,378
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Def FI 2020-2022	1,127,541	XXX	1,053,011	XXX	74,530
2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Def FI 2019-2022	576,057	XXX	465,677	XXX	110,380
2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Def FI 2019-2022	411,398	XXX	381,383	XXX	30,015
2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Def FI 2019-2022	1,889,309	XXX	1,722,436	XXX	166,873
2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Def FI 2019-2022	130,044	XXX	106,911	XXX	23,133
2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Def FI 2023-2023	-	XXX	-	XXX	-
Fund Value 1979-1991	3,938,410	XXX	3,938,410	XXX	-
0299997 - Totals (Gross)	7,497,700,089	XXX	7,382,966,625	XXX	114,733,464
0299998 - Reinsurance ceded	5,235,514,973	XXX	5,123,805,532	XXX	111,709,441
0299999 - Totals (Net)	2,262,185,116	XXX	2,259,161,093	XXX	3,024,023
<b>Supplementary Contracts with Life Contingencies:</b>					



## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
71 IAM 8.00% Imm 1989-1989	16,379	-	16,379	-	-
83a 4.50% Imm 1992-1992	4,600	-	4,600	-	-
83a 5.00% Imm 1995-2008	163,892	-	163,892	-	-
83a 5.50% Imm 1993-1993	4,064	-	4,064	-	-
83a 6.00% Imm 1985-2003	16,526	-	16,526	-	-
83a 6.25% Imm 1999-1999	942	-	942	-	-
83a 8.00% Imm 1985-1990	7,085	-	7,085	-	-
a-2000 4.25% IMM 2012-2012	33,260	-	33,260	-	-
a-2000 5.00% Imm 1999-2011	62,938	-	62,938	-	-
a-2000 5.25% IMM 2005-2006	90,948	-	90,948	-	-
a-2000 5.50% IMM 1995-2008	292,251	-	292,251	-	-
a-2000 6.00% IMM 2009-2009	119,219	-	119,219	-	-
2012 IAR 2.50% Imm 2020-2020	73,207	-	73,207	-	-
2012 IAR 2.75% Imm 2019-2022	80,329	-	80,329	-	-
2012 IAR 3.00% Imm 2022-2022	5,369	-	5,369	-	-
2012 IAR 3.75% IMM 2017-2018	69,240	-	69,240	-	-
2012 IAR 4.00% Imm 2016-2016	51,787	-	51,787	-	-
2012 IAR 4.25% Imm 2022-2022	180,803	-	180,803	-	-
2012 IAR 4.50% Imm 2014-2014	68,422	-	68,422	-	-
0399997 - Totals (Gross)	1,341,261	-	1,341,261	-	-
0399998 - Reinsurance ceded					
0399999 - Totals (Net)	1,341,261	-	1,341,261	-	-
<b>Accidental Death Benefits:</b>					
58 CET 4.50% ANB IDB 1982-1988	121,309	-	121,309	-	-
58 CSO 4.00% ALB IDB 1977-1985	5,386	-	5,386	-	-
59 ADB W/ 01 CSO 3.50% ALB 2013-2019	4,466	-	4,466	-	-
59 ADB W/ 01 CSO 3.50% ANN CRF ALB 2013-2019	781	-	781	-	-
59 ADB W/ 01 CSO 4.00% ALB 2007-2012	4,051	-	4,051	-	-
59 ADB W/ 01 CSO 4.00% ANN CRF ALB 2007-2012	1,284	-	1,284	-	-
59 ADB W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	14	-	14	-	-
59 ADB W/ 58 CSO 3.00% ANB 1969-1972	252	-	252	-	-
59 ADB W/ 58 CSO 3.50% ANB 1973-1979	1,092	-	1,092	-	-
59 ADB W/ 58 CSO 4.00% ANB 1980-1980	432	-	432	-	-
59 ADB W/ 58 CSO 4.50% ANB 1981-1988	5,441	-	5,441	-	-
59 ADB W/ 58 CSO 5.50% ANN ANB CRF 1987-1998	69	-	69	-	-
59 ADB W/ 58 CSO 6.00% ANN ANB CRF 1984-1986	13	-	13	-	-
59 ADB W/ 80 CSO 4.00% ANN CRF ALB 2006-2011	531	-	531	-	-
59 ADB W/ 80 CSO 4.50% ALB 1994-2008	27,211	-	27,211	-	-
59 ADB W/ 80 CSO 4.50% ANB 1985-2000	2,555	-	2,555	-	-
59 ADB W/ 80 CSO 4.50% ANN ANB CRF 1999-1999	2	-	2	-	-
59 ADB W/ 80 CSO 4.50% ANN CRF ALB 1995-2012	3,706	-	3,706	-	-
59 ADB W/ 80 CSO 5.00% ANN ANB CRF 1993-2003	427	-	427	-	-
59 ADB W/ 80 CSO 5.00% ANN CRF ALB 1994-2004	107	-	107	-	-
59 ADB W/ 80 CSO 5.50% ANN ANB CRF 1987-2009	803	-	803	-	-
59 ADB W/ 80 CSO 6.00% ANN ANB CRF 1984-1996	45	-	45	-	-
2001 CSO 4.00% ALB IDB 2006-2006	50	-	50	-	-
59 ADB / 58 CSO 3.00% ALB 1975-2019	438	-	438	-	-
59 ADB / 58 CSO 3.50% ALB 1958-1974	727	31	696	-	-
59 ADB / 58 CSO 3.50% ANB 1959-1974	2,620	3	2,617	-	-
59 ADB / 58 CSO 4.00% ALB 1974-1982	2,759	26	2,733	-	-
59 ADB / 58 CSO 4.00% ANB 1975-1979	3,558	-	3,558	-	-
59 ADB / 58 CSO 4.50% ALB 1980-1982	1,361	3	1,358	-	-
59 ADB / 58 CSO 4.50% ANB 1980-1982	4,700	-	4,700	-	-
59 ADB / 58 CSO 5.50% ANB 1993-1997	78,989	-	78,989	-	-
59 ADB / 80 CSO 4.00% ALB 1982-2010	220,584	-	220,584	-	-
59 ADB / 80 CSO 4.00% ANB 2007-2014	140	-	140	-	-
59 ADB / 80 CSO 4.50% ALB 1998-2012	688,908	-	688,908	-	-
59 ADB / 80 CSO 4.50% ANB 1995-2005	255	-	255	-	-
59 ADB / 80 CSO 5.00% ANB 1989-2001	3,251	-	3,251	-	-
59 ADB / 80 CSO 5.50% ALB 1987-1992	682	-	682	-	-
59 ADB / 80 CSO 5.50% ANB 1987-1992	9,397	-	9,397	-	-
59 ADB / 80 CSO 6.00% ALB 1983-1986	525	-	525	-	-
59 ADB / 80 CSO 6.00% ANB 1983-1986	7,849	-	7,849	-	-
59 ADB / 2001 CSO 3.50% ALB 2013-2019	64,375	-	64,375	-	-
59 ADB / 2001 CSO 4.00% ALB 2006-2012	779,908	-	779,908	-	-
59 ADB / 2001 CSO 4.50% ALB 2004-2006	133,871	-	133,871	-	-
CIR / 80 CSO 4.00% ALB 2006-2009	894,374	-	894,374	-	-
CIR / 80 CSO 4.50% ALB 1999-2005	407,039	-	407,039	-	-
Unearned COI 1982-2010	(20,537)	-	(20,537)	-	-
Unearned Premium 2002-2021	660,591	-	660,591	-	-
0499997 - Totals (Gross)	4,126,391	63	4,126,328	-	-
0499998 - Reinsurance ceded	679,599		679,599		
0499999 - Totals (Net)	3,446,792	63	3,446,729		
<b>Disability-Active Lives:</b>					
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.00% ANB 1962-1972	210	-	210	-	-
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.50% ANB 1973-1979	611	-	611	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.00% ANB 1980-1980	389	-	389	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.50% ANB 1981-1988	6,733	-	6,733	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.00% ALB 2006-2007	411,762	-	411,762	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ALB 1988-2008	285,681	-	285,681	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANB 1984-2000	2,962	-	2,962	-	-
52 INTERCO DISA PER 2, W/ 01 CSO 3.50% ANN CRF 2013-2020	2,016	-	2,016	-	-
52 INTERCO DISA PER 2, W/ 01 CSO 4.00% ANN CRF 2007-2014	2,058	-	2,058	-	-
52 INTERCO DISA PER 2, W/ 17 CSO VM-20 3.00% NPR 2021-2021	86	-	86	-	-
52 INTERCO DISA PER 2, W/ 17 CSO VM-20 3.50% NPR 2019-2020	133	-	133	-	-

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
52 INTERCO DISA PER 2, W/ 80 CSO 4.00% ANN CRF 2006-2010	652	-	652	-	-
52 INTERCO DISA PER 2, W/ 80 CSO 4.50% ANN CRF 1995-2008	7,099	-	7,099	-	-
52 INTERCO DISA PER 2, W/ 80 CSO 5.00% ANN CRF 1993-2004	696	-	696	-	-
52 INTERCO DISA PER 2, W/ 80 CSO 5.50% ANN CRF 1989-2002	750	-	750	-	-
52 INTERCO DISA W/ 01 CSO 3.50% ALB 2000-2019	915,755	-	915,755	-	-
52 INTERCO DISA W/ 01 CSO 4.00% ALB 1966-2012	697,172	-	697,172	-	-
52 INTERCO DISA W/ 17 CSO VM-20 3.00% NPR ALB 2021-2023	6,967	-	6,967	-	-
52 INTERCO DISA W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	2,122	-	2,122	-	-
52 INTERCO DISA W/ 17 CSO VM-20 3.75% NPR ALB 2021-2021	16,189	-	16,189	-	-
52 INTERCO DISA W/ 17 CSO VM-20 4.50% NPR ALB 2019-2020	43,127	-	43,127	-	-
52 INTERCO DISA w/ 2001 CSO 3.50% ALB 2013-2019	102,409	-	102,409	-	-
52 INTERCO DISA w/ 2001 CSO 4.00% ALB 2006-2019	5,151,051	-	5,151,051	-	-
52 INTERCO DISA w/ 2001 CSO 4.00% ANB 2011-2011	119,504	-	119,504	-	-
52 INTERCO DISA w/ 2001 CSO 4.50% ALB 2005-2006	247,526	-	247,526	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1982-1995	373	-	373	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1979-2007	134,088	-	134,088	-	-
52 INTERCO DISA w/ 58 CSO 3.50% ALB 1969-1974	507	-	507	-	-
52 INTERCO DISA w/ 58 CSO 3.50% ANB 1958-1974	4,912	-	4,912	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1975-1979	1,516	-	1,516	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1975-1988	8,744	-	8,744	-	-
52 INTERCO DISA w/ 58 CSO 4.50% ALB 1980-1982	798	-	798	-	-
52 INTERCO DISA w/ 58 CSO 4.50% ANB 1980-1982	20,665	-	20,665	-	-
52 INTERCO DISA w/ 58 CSO 5.50% ANB 1990-2016	1,467,869	-	1,467,869	-	-
52 INTERCO DISA w/ 80 CSO 3.00% ALB 2000-2003	1,879	-	1,879	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ALB 2006-2010	7,677,004	-	7,677,004	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1985-2012	166,173	-	166,173	-	-
52 INTERCO DISA w/ 80 CSO 4.00% CRVM ANB 1983-2020	430,810	-	430,810	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1985-2006	9,348,578	-	9,348,578	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1986-2005	462,710	-	462,710	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ALB 1991-1997	3,651	-	3,651	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1993-1994	10,679	-	10,679	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ALB 1987-1992	4,742	-	4,742	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ANB 1987-1992	33,007	-	33,007	-	-
52 INTERCO DISA w/ 80 CSO 6.00% ALB 1983-1986	4,770	-	4,770	-	-
52 INTERCO DISA w/ 80 CSO 6.00% ANB 1983-1986	7,398	-	7,398	-	-
2001 CSO ANB 3.50% CRVM 2013-2014	13,235,090	-	13,235,090	-	-
2001 CSO ANB 4.00% CRVM 2012-2012	174,701	-	174,701	-	-
85 CIDA / 80 CSO 4.00% ALB 2006-2010	1,010,924	-	1,010,924	-	-
85 CIDA / 80 CSO 4.50% ALB 1989-2008	3,420,673	-	3,420,673	-	-
85 CIDA / 80 CSO 5.00% ALB 1994-1994	25	-	25	-	-
85 CIDA / 80 CSO 5.50% ALB 1987-1991	11,813	-	11,813	-	-
85 CIDA / 80 CSO 6.00% ALB 1986-1986	257	-	257	-	-
Unearned COI 1981-2011	(41,286)	-	(41,286)	-	-
Unearned Premium 2002-2021	563,749	-	563,749	-	-
0599997 - Totals (Gross)	46,190,479	-	46,190,479	-	-
0599998 - Reinsurance ceded	23,495,248	-	23,495,248	-	-
0599999 - Totals (Net)	22,695,231	-	22,695,231	-	-
<b>Disability-Disabled Lives:</b>					
52 INTERCO DISA PER 2, BEN 5 3.00% 1962-2023	62,912	-	62,912	-	-
52 INTERCO DISA PER 2, BEN 5 3.50% 1973-2020	703,787	-	703,787	-	-
52 INTERCO DISA PER 2, BEN 5 4.00% 1966-2012	1,456,072	-	1,456,072	-	-
52 INTERCO DISA PER 2, BEN 5 4.50% 1981-2020	3,146,052	-	3,146,052	-	-
52 INTERCO DISA PER 2, BEN 5 5.00% 1993-1994	394,060	-	394,060	-	-
52 INTERCO DISA PER 2, BEN 5 5.50% 1989-1992	851,871	-	851,871	-	-
52 INTERCO DISA w/ 2001 CSO 4.00% ALB 2006-2011	281,387	-	281,387	-	-
52 INTERCO DISA w/ 2001 CSO 4.50% ALB 2005-2012	38,242	-	38,242	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1973-1984	4,115	-	4,115	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1981-2012	1,364,841	-	1,364,841	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1983-1987	175,658	-	175,658	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1981-1988	1,489,395	-	1,489,395	-	-
52 INTERCO DISA w/ 58 CSO 4.50% ANB 1982-1987	452,496	-	452,496	-	-
52 INTERCO DISA w/ 58 CSO 5.00% ALB 1967-1982	68,512	-	68,512	-	-
52 INTERCO DISA w/ 58 CSO 5.00% ANB 1960-1982	1,072,634	-	1,072,634	-	-
52 INTERCO DISA w/ 58 CSO 5.50% ALB 1987-1988	42,926	-	42,926	-	-
52 INTERCO DISA w/ 58 CSO 5.50% ANB 1990-2006	4,716,880	-	4,716,880	-	-
52 INTERCO DISA w/ 58 CSO 6.00% ALB 1986-1986	37,640	-	37,640	-	-
52 INTERCO DISA w/ 80 CET 5.50% ALB 1989-1990	33,999	-	33,999	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ALB 1993-2008	1,475,349	-	1,475,349	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1985-1993	5,801	-	5,801	-	-
52 INTERCO DISA w/ 80 CSO 4.00% CRVM ANB 1984-1995	5,708,414	-	5,708,414	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1989-2008	5,352,506	-	5,352,506	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1986-2012	1,762,738	-	1,762,738	-	-
52 INTERCO DISA w/ 80 CSO 4.75% ALB 1984-1985	1,104	-	1,104	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ALB 1983-1994	143,612	-	143,612	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1983-1994	2,500,957	-	2,500,957	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ALB 1989-1992	283,514	-	283,514	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ANB 1992-1992	89,748	-	89,748	-	-
52 INTERCO DISA w/ 80 CSO 6.00% ANB 1985-1987	132,700	-	132,700	-	-
85 CIDA / 80 CSO 4.00% ALB 2004-2010	285,887	-	285,887	-	-
85 CIDA / 80 CSO 4.50% ALB 1990-2006	554,297	-	554,297	-	-
85 CIDA / 2001 CSO 4.50% ANB 2006-2006	23	-	23	-	-
0699997 - Totals (Gross)	34,690,129	-	34,690,129	-	-
0699998 - Reinsurance ceded	5,819,055	-	5,819,055	-	-
0699999 - Totals (Net)	28,871,074	-	28,871,074	-	-
<b>Miscellaneous Reserves</b>					

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
CFT Reserves .....	140,000,000	-	140,000,000	-	-
Deficiency Reserve .....	210,963,505	-	210,950,255	-	13,250
Nondeduction of Deferred Premium Reserve .....	2,415,392	-	2,415,392	-	-
Refund of Premium on Death Reserve .....	31,536,409	661	31,534,725	-	1,023
0799997 - Totals (Gross) .....	384,915,306	661	384,900,372	-	14,273
0799998 - Reinsurance ceded .....	174,198,475	-	174,194,666	-	3,809
0799999 - Totals (Net) .....	210,716,831	661	210,705,706	-	10,464
9999999 - Totals (Net)-Page 3, Line 1 .....	4,995,278,759	3,913,663	4,987,659,164	553,000	3,152,932

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$ ; Annuities \$233,944,025; Supplementary Contracts with Life Contingencies \$ ; Accidental Death Benefits \$ ; Disability - Active Lives \$ ; Disability - Disabled Lives \$ ; Miscellaneous Reserves \$ .

**EXHIBIT 5 - INTERROGATORIES**

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... NO
- 1.2 If not, state which kind is issued:
  
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... NO
- 2.2 If not, state which kind is issued:
  
- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.....
- 4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:.....
- 4.1 Amount of insurance:..... \$
- 4.2 Amount of reserve:..... \$
- 4.3 Basis of reserve:.....
- 4.4 Basis of regular assessments:.....
- 4.5 Basis of special assessments:.....
- 4.6 Assessments collected during the year:..... \$
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:.....
- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?..... YES
- 6.1 If so, state the amount of reserve on such contracts on the basis actually held:..... \$
- 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation..... \$
- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?..... NO
- 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements:..... \$
- 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount.....
- 7.3 State the amount of reserves established for this business:..... \$
- 7.4 Identify where the reserves are reported in the blank.....
- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?..... NO
- 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:..... \$
- 8.2 State the amount of reserves established for this business:..... \$
- 8.3 Identify where the reserves are reported in the blank:.....
  
- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?..... NO
- 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:..... \$
- 9.2 State the amount of reserves established for this business:..... \$
- 9.3 Identify where the reserves are reported in the blank:.....

**EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR**

1  Description of Valuation Class	Valuation Basis		4  Increase in Actuarial Reserve Due to Change
	2  Changed From	3  Changed To	
<b>LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)</b>			
Valuation Basis for Life Contingent PA.....	Various rates from 5.75%-11% in Exhibit 5B.....	5.50%.....	377,730,389
0199999 – Subtotal (Page 7, Line 6).....	XXX	XXX	377,730,389
<b>ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)</b>			
Valuation Basis Non-Life Contingent PA.....	Various rates from 5.75%-11% used for discounting in Exhibit 7.....	5.50%.....	17,985,617
0299999 – Subtotal.....	XXX	XXX	17,985,617
<b>DEPOSIT-TYPE CONTRACTS (Exhibit 7)</b>			
0399999 – Subtotal.....	XXX	XXX	
9999999 – TOTAL (Column 4 only).....	XXX	XXX	395,716,006

**EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
<b>ACTIVE LIFE RESERVE</b>													
1. Unearned premium reserves	12,948,854											12,868,626	80,228
2. Additional contract reserves (b)	1,919,373,862											1,917,898,780	1,475,082
3. Additional actuarial reserves - Asset/ Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	1,932,322,716											1,930,767,406	1,555,310
8. Reinsurance ceded	965,383,703											965,383,703	
9. Totals (Net)	966,939,013											965,383,703	1,555,310
<b>CLAIM RESERVE</b>													
10. Present value of amounts not yet due on claims	661,960,832											660,788,315	1,172,517
11. Additional actuarial reserves-Asset/ Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	661,960,832											660,788,315	1,172,517
15. Reinsurance ceded	330,394,158											330,394,158	
16. Totals (Net)	331,566,674											330,394,157	1,172,517
17. TOTAL (Net)	1,298,505,687											1,295,777,860	2,727,827
18. TABULAR FUND INTEREST	92,387,596											92,264,844	122,752
<b>Details of Write-Ins</b>													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

**EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS**

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....						
2. Deposits received during the year.....						
3. Investment earnings credited to the account.....						
4. Other net change in reserves.....						
5. Fees and other charges assessed.....						
6. Surrender charges.....						
7. Net surrender or withdrawal payments.....						
8. Other net transfers to or (from) Separate Accounts.....						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a).....						
10. Reinsurance balance at the beginning of the year.....	260,773,324		237,852,138	2,892,245	8,616,254	11,412,687
11. Net change in reinsurance assumed.....	112,409,105		120,133,081	2,119,517	(198,224)	(9,645,269)
12. Net change in reinsurance ceded.....	(26,694,952)		(26,504,890)	(70,693)	(99,952)	(19,417)
13. Reinsurance balance at the end of the year (Lines 10+11-12).....	399,877,381		384,490,109	5,082,455	8,517,982	1,786,835
14. Net balance at the end of current year after reinsurance (Lines 9+13).....	399,877,381		384,490,109	5,082,455	8,517,982	1,786,835

(a) FHLB funding agreements:

1. Reported as GICs (captured in column 2).....	\$.....
2. Reported as Annuities Certain (captured in column 3).....	\$.....
3. Reported as Supplemental Contracts (captured in column 4).....	\$.....
4. Reported as Dividend Accumulations or Refunds (captured in column 5).....	\$.....
5. Reported as Premium or Other Deposit Funds (captured in column 6).....	\$.....
6. Total reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5).....	\$.....

**NONE**

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

		1	2	3	4	5	6	7	8
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1.	Due and unpaid:								
1.1	Direct.....								
1.2	Reinsurance assumed.....								
1.3	Reinsurance ceded.....								
1.4	Net.....								
2.	In course of settlement:								
2.1	Resisted								
2.11	Direct.....								
2.12	Reinsurance assumed.....	868,030	868,030						
2.13	Reinsurance ceded.....	167,500	167,500						
2.14	Net.....	700,530	(b) 700,530	(b)	(b)				
2.2	Other								
2.21	Direct.....	2,592,716	2,592,716						
2.22	Reinsurance assumed.....	199,733,710	167,343,451				32,390,259		
2.23	Reinsurance ceded.....	105,040,187	88,722,428				16,317,759		
2.24	Net.....	97,286,239	(b) 81,213,739	(b)	(b)		(b) 16,072,500		
3.	Incurred but unreported:								
3.1	Direct.....	99,932	99,932						
3.2	Reinsurance assumed.....	81,783,681	50,008,951	61,592	1,294,024	47,688	30,371,426		
3.3	Reinsurance ceded.....	40,708,791	25,840,025	43,114			14,825,652		
3.4	Net.....	41,174,822	(b) 24,268,858	(b) 18,478	(b) 1,294,024	47,688	(b) 15,545,774		
4.	TOTALS								
4.1	Direct.....	2,692,648	2,692,648						
4.2	Reinsurance assumed.....	282,385,421	218,220,432	61,592	1,294,024	47,688	62,761,685		
4.3	Reinsurance ceded.....	145,916,478	114,729,953	43,114			31,143,411		
4.4	Net.....	139,161,591	(a) 106,183,127	(a) 18,478	1,294,024	47,688	31,618,274		

16

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ in Column 2 and \$ in Column 3

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life \$ Group Life \$ and Individual Annuities \$ are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health \$ are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

	1	2	3	4	5	6	7	8
	Total	Individual Life (a)	Group Life (b)	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1. Settlements during the year:								
1.1 Direct	4,214,214	4,214,214						
1.2 Reinsurance assumed	1,663,980,257	640,079,786		712,428,705	3,142,988	308,328,778		
1.3 Reinsurance ceded	918,832,110	358,630,928		406,783,181		153,418,001		
1.4 Net	(c) 749,362,361	285,663,072		305,645,524	3,142,988	154,910,777		
2. Liability December 31, current year from Part 1:								
2.1 Direct	2,692,648	2,692,648						
2.2 Reinsurance assumed	282,385,421	218,220,432	61,592	1,294,024	47,688	62,761,685		
2.3 Reinsurance ceded	145,916,478	114,729,953	43,114			31,143,411		
2.4 Net	139,161,591	106,183,127	18,478	1,294,024	47,688	31,618,274		
3. Amounts recoverable from reinsurers December 31, current year	17,176,556	17,176,556						
4. Liability December 31, prior year:								
4.1 Direct	521,613	521,613						
4.2 Reinsurance assumed	282,154,063	207,609,876	60,680	2,489,307	58,394	71,935,807		
4.3 Reinsurance ceded	146,532,654	110,787,148	42,476			35,703,030		
4.4 Net	136,143,022	97,344,341	18,204	2,489,307	58,394	36,232,777		
5. Amounts recoverable from reinsurers December 31, prior year	111,978	111,978						
6. Incurred benefits:								
6.1 Direct	6,385,249	6,385,249						
6.2 Reinsurance assumed	1,664,211,614	650,690,342	912	711,233,422	3,132,282	299,154,656		
6.3 Reinsurance ceded	935,280,512	379,638,311	638	406,783,181		148,858,382		
6.4 Net	735,316,351	277,437,280	274	304,450,241	3,132,282	150,296,274		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.

\$ in Line 6.1 and \$ in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$1,309,345 in Line 1.4.

\$ in Line 6.1 and \$1,309,345 in Line 6.4.

(c) Includes \$ premiums waived under total and permanent disability benefits



**EXHIBIT OF NONADMITTED ASSETS**

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			
2.2 Common stocks.....	20,028,035	29,577,988	9,549,953
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			
3.2 Other than first liens.....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			
4.2 Properties held for the production of income.....			
4.3 Properties held for sale.....			
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			
6. Contract loans.....	105,851	81,616	(24,235)
7. Derivatives (Schedule DB).....			
8. Other invested assets (Schedule BA).....			
9. Receivables for securities.....	1,261,138	119,754	(1,141,384)
10. Securities lending reinvested collateral assets (Schedule DL).....			
11. Aggregate write-ins for invested assets.....			
12. Subtotals, cash and invested assets (Lines 1 to 11).....	21,395,024	29,779,358	8,384,334
13. Title plants (for Title insurers only).....			
14. Investment income due and accrued.....	1,795,405		(1,795,405)
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	146,562	5,234	(141,328)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			
16.2 Funds held by or deposited with reinsured companies.....			
16.3 Other amounts receivable under reinsurance contracts.....			
17. Amounts receivable relating to uninsured plans.....			
18.1 Current federal and foreign income tax recoverable and interest thereon.....			
18.2 Net deferred tax asset.....	173,795,732	182,286,334	8,490,602
19. Guaranty funds receivable or on deposit.....			
20. Electronic data processing equipment and software.....			
21. Furniture and equipment, including health care delivery assets.....			
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			
23. Receivables from parent, subsidiaries and affiliates.....			
24. Health care and other amounts receivable.....			
25. Aggregate write-ins for other-than-invested assets.....	10,198,502		(10,198,502)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	207,331,225	212,070,926	4,739,701
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28. Total (Lines 26 and 27).....	207,331,225	212,070,926	4,739,701
<b>Details of Write-Ins</b>			
1101.....			
1102.....			
1103.....			
1198. Summary of remaining write-ins for Line 11 from overflow page.....			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....			
2501. REINSURANCE ASSET TRANSFER RECEIVABLE.....	10,198,502		(10,198,502)
2502.....			
2503.....			
2598. Summary of remaining write-ins for Line 25 from overflow page.....			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	10,198,502		(10,198,502)

## Notes to the Financial Statements

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

#### A. Accounting Practices

The financial statements of Wilton Reassurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Minnesota Department of Commerce (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the Department.

The Company has not requested the Department's approval of any permitted or prescribed statutory accounting practices.

There were no permitted or prescribed adjustments to NAIC SAP for YTD 2023 and 2022.

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 464,605,389	\$ 414,045,884
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 464,605,389</u>	<u>\$ 414,045,884</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,056,455,083	\$ 1,363,627,742
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,056,455,083</u>	<u>\$ 1,363,627,742</u>

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

#### C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company follows these accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. For other than temporary impairments, the cost basis of the bond is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.
- (3) Common stocks are valued at fair value except that investments in the common stock of wholly owned subsidiaries and affiliates are carried on the equity basis, adjusted to reflect application of statutory principles.
- (4) Highest-quality or high-quality redeemable preferred stocks (NAIC designations 1 and 2) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 3 to 6) are reported at the lower of amortized cost or fair value.

Perpetual preferred stocks are reported at fair value, not to exceed any stated call price.

- (5) Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Significant changes in estimated cash flows are accounted for using the retrospective method.
- (7) The Company has no investment in subsidiaries, controlled and affiliated companies that is not addressed in either 1C(3) or 1C(8).
- (8) The Company has investments in joint ventures, partnerships and limited liability companies, which are classified as other invested assets on the balance sheet. The Company values these interests based on its proportionate share of the underlying audited GAAP equity of the investee or, if audited GAAP basis financial statements are not available for the investee, may be recorded based on the underlying audited U.S tax basis equity, in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.

The investment is recorded at cost, plus subsequent capital contributions, and adjusted for the Company's share of the investee's audited GAAP basis earnings or losses and other equity adjustments, less distributions received. Distributions are recognized in net investment income to the extent they are not in excess of the undistributed accumulated earnings attributed to the investee. Distributions in excess of the undistributed accumulated earnings reduce the Company's basis in the investment.

- (9) In accordance with SSAP 86 - Derivatives, The derivative instruments were stated at fair value.
- (10) The Company evaluates whether losses, loss adjustment expenses (LAE), and maintenance expenses exceed the recorded unearned premium reserve generally adjusted for anticipated investment income. If such condition exists, the Company records an additional liability for the deficiency, with a corresponding charge to net income. Insurance contracts are grouped in a manner consistent with how policies are marketed, serviced and measured.

## Notes to the Financial Statements

### 1. Summary of Significant Accounting Policies and Going Concern (Continued)

(11) Unpaid losses and LAE include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for the losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined. The accident and health component is not material to the overall business.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company has no pharmaceutical rebate receivables.

#### D. Going Concern

In accordance with SSAP No. 1, Accounting Policies, Risks & Uncertainties, and Other Disclosures, management has evaluated the Company's ability to continue as a going concern and has identified no issues which would impede the Company's ability to continue as a going concern.

### 2. Accounting Changes and Corrections of Errors - Not Applicable

### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method

(1) In September 2006, Wilton Re U.S. Holdings, Inc., a non-insurance holding company incorporated in Delaware and the Company's immediate parent company (Wilton U.S. Holdings), acquired all of the equity in three New York domestic stock life insurance companies (American Life Insurance Company of New York, North American Company for Life and Health Insurance of New York, and Utica National Life Insurance Company (together, referred to as the NY Acquired Companies). On September 27, 2006, Wilton U.S. Holdings contributed all of its interests in the NY Acquired Companies to the Company. Subsequently, the NY Acquired Companies were merged with American Life Insurance Company of New York being the surviving company to such merger. The surviving company was renamed "Wilton Reassurance Life Company of New York" (WRNY). WRNY is licensed in 50 states, the District of Columbia and the US Virgin Islands and has no employees.

Effective July 1, 2007 the Company acquired all of the issued and outstanding stock of Keystone State Life Insurance Company, a Pennsylvania stock life insurance company (Keystone Life). On December 31, 2007, Keystone Life was merged into WRNY with WRNY the surviving company to such merger.

On October 1, 2021, the Company acquired all of the issued and outstanding capital stock of Allstate Life Insurance Company of New York (ALICNY) and Intramerica Life Insurance Company (Intramerica) for an aggregate purchase price of \$410,529,541. The resulting goodwill was \$177,769,003 (to be amortized on a straight-line basis over ten years). On November 1, 2021, ALICNY and Intramerica were merged with and into WRNY, with WRNY being the surviving company to the merger. No shares of stock were issued in the transaction. Outstanding shares of ALICNY and Intermerica were retired. The transaction was accounted for as a statutory merger. In accordance with the NAIC Statements of Statutory Accounting Principles ("SSAP") No. 3, Accounting Changes and Corrections of Errors, prior period balances have been restated to reflect the merger.

On March 2, 2009 the Company completed the purchase of 100% of the outstanding capital stock of Texas Life Insurance Company, a Texas stock life insurance company (TLIC). TLIC is licensed in 49 states and the District of Columbia. It sells a variety of life products. A dividend of \$30,000,000 was declared and paid to the Company concurrent with the closing of the TLIC acquisition.

On July 1, 2014, the Company acquired all of the outstanding common shares of Conseco Life Insurance Company, an Indiana stock life insurance company (CLIC), for an aggregate purchase price of \$259,724,577. The resulting goodwill was \$56,523,732 (to be amortized on a straight-line basis over ten years). Licensed in 49 states and the District of Columbia. Effective July 7, 2015, Conseco Life Insurance Company was renamed Wilco Life Insurance Company (Wilco).

On August 1, 2014, the Company acquired all the outstanding common shares of Continental Assurance Company, an Illinois stock life insurance company (CAC), for an aggregate purchase price of \$237,701,702 resulting in a balance of recorded negative goodwill on the purchase of \$16,702,985 (to be accreted on a straight-line basis over ten years). Licensed in all 50 states and the District of Columbia, CAC's retained business consists primarily of payout annuities, structured settlements and group retirement annuities, both participating and non-participating. CAC files both Insulated and Non-Insulated Separate Account Statements. Effective February 19, 2015, Continental Assurance Company was renamed Wilcac Life Insurance Company (Wilcac).

Effective December 31, 2020, Wilco was merged with and into Wilcac with Wilcac being the surviving company.

(2) The transactions described in Note 3(A)(1) above have been accounted for by the Company as statutory purchases.

1	2	3	4	5	6	7	8	9
Purchased entity	Acquisition date	Cost of acquired entity	Original amount of goodwill	Original amount of admitted goodwill	Admitted goodwill as of the reporting date	Amount of goodwill amortized during the reporting period	Book Value of SCA	Admitted goodwill as a % of SCA BACV, gross of admitted goodwill Col. 6/Col. 8
Wilton Reassurance Life Company of New York	09/27/2006	\$ 489,682,856	\$ 206,703,976	\$ 211,783,348	\$ 113,806,424	\$ 16,523,519	\$ 445,509,057	25.545 %
Wilcac Life Insurance Company	08/01/2014	318,193,008	32,098,565	39,820,747	1,991,045	3,982,075	226,606,360	0.879 %
Total	XXX	\$ 807,875,864	\$ 238,802,541	\$ 251,604,095	\$ 115,797,469	\$ 20,505,594	\$ 672,115,417	XXX

(3) At December 31, 2023, the Company's aggregate amount of goodwill was \$135,825,504 (of which \$20,028,035 was non-admitted due to admissible asset limitations applicable to the Company).

At December 31, 2022, the Company's aggregate amount of goodwill was \$162,294,652 (of which \$29,577,988 was non-admitted due to admissible asset limitations applicable to the Company).

#### B. Statutory Merger - Not Applicable

#### C. Assumption Reinsurance - Not Applicable

#### D. Impairment Loss - Not Applicable

## Notes to the Financial Statements

### 3. Business Combinations and Goodwill (Continued)

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

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus .....	\$ 1,328,844,427	XXX
Less:		
(2) Admitted Positive Goodwill .....	126,767,824	XXX
(3) Admitted EDP Equipment & Operating System Software .....	-	XXX
(4) Admitted Net Deferred Taxes .....	35,750,491	XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4) .....	1,166,326,112	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]) .....	116,632,611	XXX
(7) Current period reported Admitted Goodwill .....	XXX	115,797,469
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5) .....	XXX	9.928 %

### 4. Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale - Not Applicable
- B. Change in Plan of Sale of Discontinued Operation - Not Applicable
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal - Not Applicable
- D. Equity Interest Retained in the Discontinued Operation After Disposal - Not Applicable

### 5. Investments

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

- (1) No new mortgages were purchased during 2023. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over maximum loan which would be permitted by law on the land without the buildings.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 69.3%
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

**Notes to the Financial Statements**

**5. Investments (Continued)**

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
<b>a. Current Year</b>							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 582,029,184	\$	\$ 582,029,184
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$ 253,299,078	\$	\$ 253,299,078
<b>b. Prior Year</b>							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	\$ 708,027,147	\$	\$ 708,027,147
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$ 199,159,956	\$	\$ 199,159,956

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - Not Applicable

(7) Allowance for credit losses - Not Applicable

(8) Mortgage loans derecognized as a result of foreclosure - Not Applicable

(9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

## Notes to the Financial Statements

## 5. Investments (Continued)

## (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

The Company had securities with a recognized other-than-temporary impairment as a result of the Company's intent to sell the security or due to the inability or intent to retain the security for a sufficient period of time to recover the amortized cost basis:

	(1) Amortized Cost Basis Before Other- Than-Temporary Impairment	(2) Other-Than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Noninterest	
OTTI Recognized 1st Quarter				
a. Intent to sell	\$ 2,140,056	\$	\$ 316	\$ 2,139,740
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter	\$ 2,140,056	\$	\$ 316	\$ 2,139,740
OTTI Recognized 2nd Quarter				
d. Intent to sell	\$	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	\$	\$	\$	\$
OTTI Recognized 3rd Quarter				
g. Intent to sell	\$	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	\$	\$	\$	\$
OTTI Recognized 4th Quarter				
j. Intent to sell	\$	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	\$	\$	\$	\$
m. Annual aggregate total		\$	\$ 316	

## (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

The following securities with an other-than-temporary impairment were recognized in the current reporting period, on the basis that the present value of future cash flows expected to be collected is less than the amortized cost basis.

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
...759950FZ6	\$ 24,881,691	\$ 24,290,334	\$ 591,357	\$ 24,290,334	\$ 21,501,440	09/30/2023
...12668AZ32	2,453,919	2,348,547	105,372	2,348,547	1,872,748	09/30/2023
...83611XAC8	15,792,330	15,665,585	126,745	15,665,585	13,273,529	09/30/2023
...126378AE8	1,516,919	1,413,002	103,917	1,413,002	1,094,617	12/31/2023
...144539AC7	42,017,539	41,866,574	150,965	41,866,574	38,665,795	09/30/2023
...55275RAD4	5,339,138	5,134,572	204,566	5,134,572	4,608,415	09/30/2023
...81377AAD4	22,495,552	22,074,953	420,599	22,074,953	17,965,224	12/31/2023
...45256VAA5	1,933,583	1,836,343	97,240	1,836,343	1,770,242	09/30/2023
...12543PAC7	993,618	884,513	109,105	884,513	700,364	09/30/2023
...170255AN3	2,724,986	2,587,890	137,096	2,587,890	1,960,859	09/30/2023
...46627MAU1	1,543,491	1,422,463	121,028	1,422,463	1,117,308	09/30/2023
...74929GAF4	3,147,786	2,822,254	325,532	2,822,254	3,333,450	09/30/2023
...362341ST7	11,333,369	11,226,129	107,240	11,226,129	8,594,901	09/30/2023
...02149CAD3	2,596,017	2,495,803	100,214	2,495,803	1,770,592	09/30/2023
...32028PAF2	5,445,897	5,334,120	111,777	5,334,120	5,094,117	12/31/2023
...12627HAK6	3,439,927	3,334,383	105,544	3,334,383	2,296,333	09/30/2023
Total			\$ 2,918,297			

## (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

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 are summarized below by the length of time that individual securities have been in a continuous loss position:

Notes to the Financial Statements

5. Investments (Continued)

- a. The aggregate amount of unrealized losses:
  - 1. Less than 12 months ..... \$ 11,531,489
  - 2. 12 months or longer ..... 227,597,367
- b. The aggregate related fair value of securities with unrealized losses:
  - 1. Less than 12 months ..... \$ 126,635,787
  - 2. 12 months or longer ..... 1,811,892,234

(5) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or \$200,000, as well as all assets that have been in an unrealized loss position for six months or more.

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not other-than-temporary may include the following: projected cash flows; pre-payment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					(6)	(7)	(8)	Current Year		
	(1)	(2)	(3)	(4)	(5)				(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	10,000,000				10,000,000	10,000,000	-		10,000,000	0.044	0.045
j. On deposit with states	6,601,445				6,601,445	6,600,569	876		6,601,445	0.029	0.030
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,989				2,989	2,848	141		2,989	-	-
m. Pledged as collateral not captured in other categories	205,071,735				205,071,735	196,216,734	8,855,001		205,071,735	0.912	0.921
n. Other restricted assets	14,347,213,906				14,347,213,906	13,877,898,157	469,315,749		14,347,213,906	63.839	64.434
<b>o. Total restricted assets (Sum of a through n)</b>	<b>\$ 14,568,890,075</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 14,568,890,075</b>	<b>\$ 14,090,718,308</b>	<b>\$ 478,171,767</b>	<b>\$</b>	<b>\$ 14,568,890,075</b>	<b>64.826 %</b>	<b>65.429 %</b>

**Notes to the Financial Statements**

**5. Investments (Continued)**

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage		
	Current Year							(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Pledged under Derivative Instruments	\$ 177,620,000	\$	\$	\$	\$ 177,620,000	\$ 169,380,815	\$ 8,239,185	\$ 177,620,000	0.790 %	0.798 %
Letter of Credit Facility Wells Fargo	27,451,735				27,451,735	26,835,919	615,816	27,451,735	0.122 %	0.123 %
<b>Total</b>	<b>\$ 205,071,735</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 205,071,735</b>	<b>\$ 196,216,734</b>	<b>\$ 8,855,001</b>	<b>\$ 205,071,735</b>	<b>0.912 %</b>	<b>0.921 %</b>

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage		
	Current Year							(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Assets supporting assumed reinsurance business	\$ 14,347,213,906	\$	\$	\$	\$ 14,347,213,906	\$ 13,877,898,157	\$ 469,315,749	\$ 14,347,213,906	63.839 %	64.434 %
<b>Total</b>	<b>\$ 14,347,213,906</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 14,347,213,906</b>	<b>\$ 13,877,898,157</b>	<b>\$ 469,315,749</b>	<b>\$ 14,347,213,906</b>	<b>63.839 %</b>	<b>64.434 %</b>

(4) Collateral received and reflected as assets within the reporting entity's financial statements - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

General Account    Separate Account

(1) Number of CUSIPs	3
(2) Aggregate amount of investment income	\$ (630,538)

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets - Not Applicable

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

**7. Investment Income**

A. Due and Accrued Income Excluded from Surplus

All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 90 days past due, which is nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. Total Amount Excluded - Not Applicable

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued		Amount
1. Gross		\$ 150,248,474
2. Nonadmitted		\$ 1,795,405
3. Admitted		\$ 148,453,069

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	\$ 4,684,944

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance

	Amount
Cumulative amounts of PIK interest included in the current principal balance	\$ 15,110,249



## Notes to the Financial Statements

## 8. Derivative Instruments

## A. Derivatives under SSAP No. 86 - Derivatives

- (1) Beginning in the second quarter of 2021, the derivative financial instruments utilized by the Company included swaptions. In the fourth quarter of 2021, the Company disposed of the swaptions and entered into swaps as a hedge against interest rate fluctuations. Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

- (2) The Company uses derivatives for risk reduction. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates.
- (3) An interest rate swap is a forward contract in which one stream of future interest payments is exchanged for another based on a specified principal amount. These agreements are utilized to reduce exposure to rising or falling interest rates. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus. Swaps are reported on Schedule DB, Part A and receive non-hedge accounting treatment.
- (4) Derivative contracts with financing premiums - Not Applicable
- (5) The Company entered into swaps as a hedge against interest rate fluctuations. At December 31, 2023, the swaps are in a net unrealized loss position of \$186,198,082, against which, the Company has posted \$177,620,000 of net collateral.
- (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable
- (7) Derivatives accounted for as cash flow hedges of a forecasted transaction - Not Applicable
- (8) Premium Cost for Derivative Contracts - Not Applicable
- (9) Derivative Component Values - Not Applicable

## B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

## 9. Income Taxes

## A. Components of the Net Deferred Tax Asset/(Liability)

- (1) Change between years by tax character

	2023			2022			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	\$ 206,332,449	\$ 68,053,077	\$ 274,385,526	\$ 212,364,247	\$ 56,558,125	\$ 268,922,372	\$ (6,031,798)	\$ 11,494,952	\$ 5,463,154
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	206,332,449	68,053,077	274,385,526	212,364,247	56,558,125	268,922,372	(6,031,798)	11,494,952	5,463,154
(d) Deferred tax assets nonadmitted	105,742,652	68,053,077	173,795,729	125,728,211	56,558,125	182,286,336	(19,985,559)	11,494,952	(8,490,607)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 100,589,797	\$ -	\$ 100,589,797	\$ 86,636,036	\$ -	\$ 86,636,036	\$ 13,953,761	\$ -	\$ 13,953,761
(f) Deferred tax liabilities	100,589,797		100,589,797	86,636,036		86,636,036	13,953,761		13,953,761
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

- (2) Admission calculation components SSAP No. 101

The amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 101, Income Taxes – A Replacement of SSAP 10R and SSAP10 is as follows:

	2023			2022			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date									
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX		XXX	XXX	204,544,163	XXX	XXX	(204,544,163)
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	100,589,797		100,589,797	86,636,036		86,636,036	13,953,761		13,953,761
(d) Deferred tax assets admitted as the result of application of SSAP No. 101									
Total (2(a) + 2(b) + 2(c))	\$ 100,589,797	\$ -	\$ 100,589,797	\$ 86,636,036	\$ -	\$ 86,636,036	\$ 13,953,761	\$ -	\$ 13,953,761

## Notes to the Financial Statements

## 9. Income Taxes (Continued)

## (3) Ratio used as basis of admissibility

The ratio used to determine the amount of adjusted gross DTAs, expected to be realized and the amount of adjusted capital and surplus used to determine the percentage threshold limitation under SSAP 101 are as follows:

	2023	2022
(a) Ratio percentage used to determine recovery period and threshold limitation amount .....	646.093 %	781.841 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above .....	\$ 1,056,455,088	\$ 1,363,627,756

## (4) Impact of tax-planning strategies

## (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2023		2022		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c) .....	\$ 206,332,449	\$ 68,053,077	\$ 212,364,247	\$ 56,558,125	\$ (6,031,798)	\$ 11,494,952
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies .....	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e) .....	\$ 100,589,797	\$ -	\$ 86,636,036	\$ -	\$ 13,953,761	\$ -
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies .....	%	%	%	%	%	%

## (b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? .....

NO .....

## B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not Applicable

## C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:

	(1)	(2)	(3)
	2023	2022	Change (1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal .....	\$ (19,912,962)	\$ (20,785,859)	\$ 872,897
(b) Foreign .....			
(c) Subtotal (1a+1b) .....	\$ (19,912,962)	\$ (20,785,859)	\$ 872,897
(d) Federal income tax on net capital gains .....	-	(2,549,166)	2,549,166
(e) Utilization of capital loss carry-forwards .....			
(f) Other .....			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f) .....	\$ (19,912,962)	\$ (23,335,025)	\$ 3,422,063

## Notes to the Financial Statements

## 9. Income Taxes (Continued)

	(1) 2023	(2) 2022	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	114,075,228	185,047,561	(70,972,333)
(4) Investments			
(5) Deferred acquisition costs	10,333,811	5,883,667	4,450,144
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual	11,600,478	18,148,236	(6,547,758)
(9) Pension accrual			
(10) Receivables - nonadmitted			
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	70,322,932	3,284,783	67,038,149
(99) Subtotal (Sum of 2a1 through 2a13)	<u>\$ 206,332,449</u>	<u>\$ 212,364,247</u>	<u>\$ (6,031,798)</u>
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	105,742,652	125,728,211	(19,985,559)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	<u>\$ 100,589,797</u>	<u>\$ 86,636,036</u>	<u>\$ 13,953,761</u>
(e) Capital			
(1) Investments	\$ 68,053,077	\$ 56,558,125	\$ 11,494,952
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	<u>\$ 68,053,077</u>	<u>\$ 56,558,125</u>	<u>\$ 11,494,952</u>
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted	68,053,077	56,558,125	11,494,952
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	-	-	-
(i) Admitted deferred tax assets (2d + 2h)	<u>\$ 100,589,797</u>	<u>\$ 86,636,036</u>	<u>\$ 13,953,761</u>
	(1) 2023	(2) 2022	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 100,578,090	\$ 84,254,327	\$ 16,323,763
(2) Fixed assets			
(3) Deferred and uncollected premium	363	2,381,709	(2,381,346)
(4) Policyholder reserves			
(5) Other	11,344		11,344
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	<u>\$ 100,589,797</u>	<u>\$ 86,636,036</u>	<u>\$ 13,953,761</u>
(b) Capital			
(1) Investments	\$	\$	\$
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	<u>\$</u>	<u>\$</u>	<u>\$</u>
(c) Deferred tax liabilities (3a99 + 3b99)	<u>\$ 100,589,797</u>	<u>\$ 86,636,036</u>	<u>\$ 13,953,761</u>
4. Net deferred tax assets/liabilities (2i - 3c)	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

## D. Among the More Significant Book to Tax Adjustments

The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before taxes. Significant items causing these differences were IMR-related permanent differences of (\$10,923,786), change in the valuation basis of reserves of (\$83,100,361), other permanent differences of (\$9,145,304), and ceding commission and other adjustments of \$78,400, all resulting in a rate decrease of (4.5%) to the enacted 21%.

## E. Operating Loss and Tax Credit Carryforwards

(1) As of December 31, 2023 and 2022 the Company had \$317,170,455 and \$0 of net operating loss carry-forwards.

As of December 31, 2023 and 2022, the Company had \$39,059,655 and \$1,074,359 capital loss carry-forwards to offset future capital gains subject to tax.

The Inflation Reduction Act enacted the Corporate Alternative Minimum Tax (CAMT) on August 16, 2022. For applicable corporations that report over \$1 billion in profits to shareholders, the act includes a 15% CAMT based on book income. The Company has determined that it does not expect to be liable for CAMT in 2023 or 2024.

(2) Income tax expense available for recoupment - Not Applicable

## Notes to the Financial Statements

### 9. Income Taxes (Continued)

(3) Deposits admitted under IRS Code Section 6603 - Not Applicable

#### F. Consolidated Federal Income Tax Return

(1) The Company, along with its life insurance affiliates, files a consolidated Federal income tax return. Companies included in the consolidated return for all or any part of calendar 2023 are as follows:

- Wilton Reassurance Company
- Wilton Reassurance Life Company of New York
- Texas Life Insurance Company
- Wilcac Life Insurance Company
- Redding Reassurance Company 3 LLC

(2) The method of allocation among the companies is subject to written agreements approved by each Company's Board of Directors. With the exception of Redding Reassurance Company 3 LLC (Redding 3), tax allocations are based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Tax allocation between the Company and Redding 3 provides that the Company will be responsible for and pay the federal income tax liability of Redding 3 each year, as well as any tax liability incurred by Redding 3 on a stand-alone non-consolidated basis, and that the Company will not be obligated to make any payment to Redding 3 for any tax benefit generated thereby. Application of these provisions to the Company's statutory-basis financial statements results in reflection of an equal and offsetting deemed capital contributions or dividends to or from Redding 3, as the case may be, reflecting annually the tax attributes of Redding 3 undertaken by the Company. Aggregate deemed dividends made to the Company by Redding 3 were recognized in an aggregate amount of \$8,024,647. For 2022, aggregate deemed contributions made by the Company to Redding 3 were recognized in the amount of \$6,365,935. Intercompany tax balances are settled at least annually, except Texas Life, which is settled quarterly.

G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. The Company is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc., a Delaware corporation (Wilton Re U.S.). All but a de minimis portion of the economic interests and 100% of the voting interests of Wilton Re U.S. are held or controlled by Wilton Re U.S. Holdings Trust, an Ontario trust (the Wilton Re Trust). In turn, all economic interests associated with the Wilton Re Trust accrue to Wilton Re Ltd., a non-insurance holding company registered in Nova Scotia, Canada. Wilton Re Ltd. is the ultimate parent corporation in the Company's holding company system.

B. The Company declared an extraordinary dividend of \$280,000,000 on November 15, 2023, paid on December 19, 2023, of which \$102,767,303 was paid from unassigned surplus and \$177,232,697 as a return of capital.

On December 16, 2023 the Company received an \$8,500,000 ordinary dividend from WRNY. On August 25, 2023 the Company received a \$15,948,305 ordinary dividend from Wilcac.

The Company declared an extraordinary dividend of \$225,000,000 on October 22, 2022, paid on December 5, 2022, of which \$152,287,160 was paid from unassigned surplus and \$72,712,840 as a return of capital.

On September 22, 2022 the Company received a \$74,000,000 extraordinary dividend in the form of return of capital from WRNY.

In a series of transactions that occurred on September 29th, 2023 and October 2, 2023, limited partnership investments with a statement value and market value of \$155,193,136 were transferred from the Company to Wilton Reassurance Life Company of New York in exchange for cash of the same amount.

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. Amounts Due To or From Related Parties - Not Applicable

E. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc. (WRSI), pursuant to which WRSI provides certain accounting, actuarial and administrative services. Under the services agreement with WRSI, the Company incurs charges related to employee compensation which includes multiple incentive programs, including a Long-Term Incentive Program (LTIP), an Equity Incentive Program (EIP) and an Equity Participation Plan (EPP). These incentive programs vest over varying periods of time between one and four years, after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the payable for these incentive programs carried as a component of general expense due or accrued. Once the vesting period is complete and the incentive awards are paid, the Company's payable will be settled with WRSI. At December 31, 2023 and December 31, 2022 the portion of the Company's General Expenses Due or Accrued attributable to these incentive program payables was \$45,177,431 and \$60,070,173 respectively.

The Company settled \$39,683,403 and \$35,006,721 with WRSI related to vested LTIP awards in 2023 and 2022, respectively

F. Guarantees or Contingencies - Not Applicable

G. All outstanding shares of the Company are owned by Wilton Re U.S.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. The Company does not own an investment in any affiliated entity that exceeded 10% of admitted assets.

The Company owns all of the issued and outstanding capital stock of WRNY. As of December 31, 2023, the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2023, the stated value of WRNY's assets and liabilities were \$7,001.5 million and \$6,689.8 million, respectively. WRNY's statutory basis net gain for the twelve months ended December 31, 2023 was \$51.6 million. As of December 31, 2022 the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2022, the stated value of WRNY's assets and liabilities were \$7,110.9 million and \$6,821.5 million, respectively. WRNY's statutory basis net gain for the twelve months ended December 31, 2022 was \$42.7 million.

## Notes to the Financial Statements

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

The Company owns all of the issued and outstanding capital stock of TLIC. As of December 31, 2023, the carrying value of the Company's investment in TLIC was less than 10% of the admitted assets of the Company. As of December 31, 2023, the stated value of TLIC's assets and liabilities were \$1,913.1 million and \$1,711.5 million, respectively. TLIC's statutory basis net gain for the twelve months ended December 31, 2023 was \$27.0 million. As of December 31, 2022 the carrying value of the Company's investment in TLIC was less than 10% of the admitted assets of the Company. As of December 31, 2022, the stated value of TLIC's assets and liabilities were \$1,745.8 million and \$1,565.3 million, respectively. TLIC's statutory basis net gain for the twelve months ended December 31, 2022 was \$79.8 million.

The Company owns all of the issued and outstanding capital stock of Wilcac. As of December 31, 2023, the carrying value of the Company's investment in Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2023, the stated value of Wilcac's assets and liabilities were \$5,111.2 million and \$4,886.5 million, respectively. Wilcac's statutory basis net loss for the twelve months ended December 31, 2023 was \$(8.6) million. As of December 31, 2022 the carrying value of the Company's investment in Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2022, the stated value of Wilcac's assets and liabilities were \$5,226.4 million and \$4,977.5 million, respectively. Wilcac's statutory basis net gain for the twelve months ended December 31, 2022 was \$57.8 million.

Redding Reassurance Company 3 LLC (Redding 3) was organized on April 4, 2018, as a Missouri special purpose life reinsurance captive (an SPLRC) and a wholly owned, direct subsidiary of the Company.

On July 27, 2018, the Company capitalized the Company with cash and securities with an adjusted book value of approximately \$90,250,000 and the Company issued approximately \$845,737,943 of its face amount 6.00% Variable Funding Surplus Notes, final maturity July 1, 2038, (the Block 1 Surplus Note) in exchange for an equivalent face amount of 6.00% Variable Funding Credit-Linked Notes, final maturity July 1, 2038, (the Block 1 CLN) issued by Weston2038 LLC, an "orphan" special purpose Delaware limited liability company (Weston) established by the Company and Hannover Life Reassurance Company of America (Bermuda), Ltd. (Hannover). The principal amount of the Block 1 Surplus Note will always track the principal amount of the Block 1 CLN; and the Block 1 Surplus Note and the Block 1 CLN will each accrue interest on the outstanding principal amount at 6.00% per annum, which amounts will be offset pursuant to a netting agreement.

Concurrently with the issuance of the Block 1 CLN, Weston entered into a risk transfer agreement with Hannover (the Block 1 Risk Transfer Agreement) pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston for any redemption/monetization of the Block 1 CLN. As of July 27, 2018, AM Best assigned a Long-Term Issue Credit Rating of "a" to the Block 1 CLN. Subsequently, on July 20, 2022, and again on June 28, 2023, AM Best reaffirmed its Long-Term Issue Credit Rating of "a" to the Block 1 CLN. Upon request by the Company for payment under the Block 1 CLN, the Block 1 CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the Block 1 Risk Transfer Agreement. In connection with each draw, the outstanding principal balance of the Block 1 Surplus Note and the Block 1 CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the Block 1 Funded Surplus Note) in the same amount of the draw will be issued to Hannover.

Effective as of July 1, 2018, the Company recaptured certain risks ceded previously to an affiliate and entered into a reinsurance agreement to cede these and certain other risks to the Company (the Block 1 Reinsurance Agreement). The assumed lines of business under the Block 1 Reinsurance Agreement consist of equity indexed universal life (EIUL), universal life with secondary guarantees (UL), and Term Life contracts (Block 1). In connection with this recapture and subsequent cession, certain settlement payments were made by Redding 3 to affiliates and assets were transferred in accordance with the terms of the underlying reinsurance agreements.

The Company and Redding 3 are party to a trust agreement (the Block 1 Trust Agreement) to secure the performance of Redding 3's reinsurance obligations to Wilton Reassurance under the Block 1 Reinsurance Agreement. The Block 1 Trust Agreement is governed by New York law and requires that trust assets be invested in a manner generally consistent with the requirements of Section 60A.093(1)(2) of the Minnesota Insurance Code. As of December 31, 2023, and December 31, 2022, the statutory book value of collateral assets therein maintained was \$1,303,476,103 and \$1,401,459,884 respectively, including, without limitation, the Company's interests in the Block 1 CLN.

Effective as of July 1, 2023, the Company assumed certain blocks of secondary guarantee universal life insurance business (Block 2) from a third party on a coinsurance basis and concurrently entered into a coinsurance with funds held reinsurance agreement to cede Block 2 to Redding 3 (the Block 2 Reinsurance Agreement).

On August 30, 2023, Redding 3 issued approximately \$433,229,008 of its face amount 6.00% Variable Funding Surplus Notes, final maturity July 1, 2043, (the Block 2 Surplus Note) in exchange for an equivalent face amount of 6.00% Variable Funding Credit-Linked Notes, final maturity July 1, 2043, (the Block 2 CLN) issued by Weston. The principal amount of the Block 2 Surplus Note will always track the principal amount of the Block 2 CLN; and the Block 2 Surplus Note and the Block 2 CLN will each accrue interest on the outstanding principal amount at 6.00% per annum, which amounts will be offset pursuant to a netting agreement.

Concurrently with the issuance of the Block 2 CLN, Weston entered into a risk transfer agreement with Hannover (the Block 2 risk transfer agreement) pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston for any redemption/monetization of the CLN. As of August 31, 2023 AM Best assigned a Long-Term Issue Credit Rating of "a" to the Block 2 CLN. Upon request by the Company for payment under the Block 2 CLN, the Block 2 CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the Block 2 risk transfer agreement. In connection with each draw, the outstanding principal balance of the Block 2 Surplus Note and the Block 2 CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the Block 2 Funded Surplus Note) in the same amount of the draw will be issued to Hannover.

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

(1) Not Applicable

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Wilton Reassurance Life Company of NY	\$ (746,820)	\$ 1,850,283	\$ 311,674,593	\$ 309,824,310
Texas Life Insurance Company	4,151	1,181	201,589,877	201,588,696

\* Per AP&P Manual (without permitted or prescribed practices)

**Notes to the Financial Statements**

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

**Wilton Reassurance Life Company of NY**

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the Department.

New York regulation 172 requires the Company to record a write-in asset of \$1,850,283 and \$2,597,103 related to the premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2023 and December 31, 2022, respectively. These amounts would be refunded to the Company by the reinsurer in the event of policy termination.

**Texas Life Insurance Company**

The Texas Department of Insurance has adopted a prescribed accounting practice which differs from those found in NAIC SAP. Specifically, furniture and equipment are admitted under Texas prescribed accounting practices.

(3) Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

**11. Debt**

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Des Moines (FHLB). The Company had no outstanding balances at December 31, 2023 or December 31, 2022. It is part of the Company's strategy to utilize any funds obtained from the FHLB for use in general operations and to account for them as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as \$844,813. The Company calculated this amount in accordance with the Federal Home Loan Bank statement. The maximum amount of credit available may be limited by the Company's availability of qualifying collateral.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$ .....	\$ .....	\$ .....
(b) Membership stock - Class B	10,000,000	10,000,000	.....
(c) Activity stock	.....	.....	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 10,000,000	\$ 10,000,000	\$ .....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 844,813		
2. Prior Year-End			
(a) Membership stock - Class A	\$ .....	\$ .....	\$ .....
(b) Membership stock - Class B	10,000,000	10,000,000	.....
(c) Activity stock	.....	.....	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 10,000,000	\$ 10,000,000	\$ .....
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 12,851,166		

(b) Membership stock (class A and B) eligible and not eligible for redemption

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
2. Class B	\$ 10,000,000	\$ .....	\$ .....	\$ .....	\$ .....	\$ 10,000,000

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
	1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 2,950	\$ 2,950
2. Current year general account total collateral pledged	2,950	2,950	.....
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	2,848	2,848	.....

## Notes to the Financial Statements

### 11. Debt (Continued)

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3).....	\$ 2,989	\$ 2,989	\$ .....
2. Current year general account maximum collateral pledged.....	2,989	2,989	.....
3. Current year separate accounts maximum collateral pledged.....	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged.....	17,635,103	15,939,645	.....

(4) Borrowing from FHLB

(a) Amount as of the reporting date - Not Applicable

(b) Maximum amount during reporting period (current year) - Not Applicable

(c) FHLB - Prepayment obligations

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

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

The Company had no employees at June 30, 2023 or December 31, 2022.

- A. Defined Benefit Plan - Not Applicable
- B. Investment Policies and Strategies of Plan Assets - Not Applicable
- C. Fair Value of Each Class of Plan Assets - Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable
- E. Defined Contribution Plans - Not Applicable
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans - Not Applicable
- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

On December 19, 2023, the Company received an ordinary dividend in the amount of \$8,500,000 from WRNY.

On September 30, 2023, the Company paid a capital contribution in the amount of \$65,645,675 in the form of securities to RRE3.

On August 25, 2023, the Company received an ordinary dividend in the amount of \$15,948,305 from Wilcac Life Insurance Company.

In June, 2023, the Company received a return of capital from Wilton Reassurance Life Company of New York (WRNY) in the amount of \$5,963,553.

On December 15, 2022, The Company received an extraordinary dividend in the amount of \$74,000,000 in the form of return of capital from WRNY.

A. The Company has 2,500,000 shares of Class A common stock, \$1.00 par value, and 30 shares of Class B common stock, \$1.00 par value. All shares have been issued to Wilton Re U.S.

B. Dividend Rate of Preferred Stock - Not Applicable

C. The maximum amount of dividends which can be paid by Minnesota domestic insurance companies to shareholders in any twelve month period is subject to restrictions as per Section 60D.20 of the Minnesota Insurance Code.

D. An extraordinary dividend of \$280,000,000 was declared, approved by the Minnesota Board of Commerce and accrued at December 18, 2023. It was paid December 19, 2023.

An extraordinary dividend of \$225,000,000 was declared, approved by the Minnesota Board of Commerce and accrued at November 22, 2022. It was paid December 5, 2022.

E. Per the terms of Section 60D.20 of the Minnesota Insurance Code, the Company can 'pay any dividend...to its shareholders as the directors deem prudent from the earned surplus (unassigned funds) of the insurer.' The unassigned funds as of December 31, 2023 were \$0.

F. Surplus Restrictions - Not Applicable

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

**Notes to the Financial Statements**

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

I. The Company had \$634,717,481 and \$632,851,487 of special surplus funds at December 31, 2023 and December 31, 2022, respectively. This represents an increase in surplus resulting from the Company's 2023 reinsurance agreement to insure a block of AXXX policies, 2021 reinsurance agreement to insure a block of Individual Life and Individual and Group Annuity business and a 2018 reinsurance agreement to insure a block of Long-Term Care policies. As prescribed in SSAP Appendix A-791, paragraph 3, recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured.

Amounts of \$(53,230,122) and \$(58,954,297) of the special surplus funds related to a transfer of non-admitted IMR at December 31, 2023 and December 31, 2022, respectively. This represents a decrease in surplus resulting from the Company's 2021 reinsurance agreement to insure a block of Individual Life and Individual and Group Annuity business from Wilton Reassurance Life Company of New York (WRNY). WRNY transferred a portion of its non-admission of negative IMR related to its funds withheld assets to the Company.

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2023 and December 31, 2022, respectively, was \$(342,697,404) and \$(275,126,898).

K. Company-Issued Surplus Debentures or Similar Obligations

The Company issued a Surplus Note to Wilton Re U.S. in the amount of \$300,000,000 on November 16, 2015. The 30-year Note, and interest paid, was approved by the Minnesota Department of Commerce. The Note carries a 6.875% interest rate to be settled quarterly, pending appropriate approval from the Minnesota Department of Commerce.

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (YES/NO)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
	11/16/2015	6.875 %	\$ 300,000,000	Yes	\$ 300,000,000	\$ 300,000,000	\$ -
Total	XXX	XXX	\$ 300,000,000	XXX	\$ 300,000,000	\$ 300,000,000	\$ -

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
	\$ 20,625,000	\$ 167,578,125	%	\$ -	\$ -	11/16/2045
Total	\$ 20,625,000	\$ 167,578,125	XXX	\$ -	\$ -	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (YES/NO)	Surplus Note payments subject to administrative offsetting provisions? (YES/NO)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (YES/NO)	Is Asset Issuer a Related Party (YES/NO)	Type of Assets Received Upon Issuance
	No	No	No	Yes	
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (YES/NO)
	\$	\$	
Total	\$	\$	XXX

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

**14. Liabilities, Contingencies and Assessments**

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2023 the Company has committed \$494,500,000 for investment and funded \$377,239,603. The unfunded portion of the commitments is \$117,260,397.

(2) Nature and circumstances of guarantee - Not Applicable

(3) Aggregate compilation of guarantee obligations - Not Applicable

B. Assessments - Not Applicable

C. Gain Contingencies - Not Applicable



## Notes to the Financial Statements

### 14. Liabilities, Contingencies and Assessments (Continued)

- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Joint and Several Liabilities - Not Applicable
- F. All Other Contingencies

Various lawsuits against the Company may arise in the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company and no provisions have been made in the accompanying financial statements.

The Company has recognized impairments through a charge to operations on all assets for which it believes a loss is probable.

### 15. Leases

- A. Lessee Operating Lease - Not Applicable
- B. Lessor Leases - Not Applicable

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

- 1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk - Not Applicable
- 2. Nature of Terms - Not Applicable
- 3. Exposure to Credit Related Losses - Not Applicable
- 4. Collateral Policy - 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

(1) In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company's yield on its investment portfolio. Such transactions involving securities with an NAIC designation of 3 or below or unrated securities are referred to as wash sales. The Company had no wash sales involving unrated securities or securities with an NAIC designation of 3 or below during 2023 or 2022.

(2) Details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31 and reacquired within 30 days of the sale date - Not Applicable

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

- A. ASO Plans - Not Applicable
- B. ASC Plans - Not Applicable
- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract - Not Applicable

### 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

### 20. Fair Value Measurements

- A. Fair Value Measurement

The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

**Level 1** – includes assets valued using inputs that are quoted prices in active markets for identical assets.

**Level 2** – includes assets valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models are primarily industry-standard models that consider various inputs such as interest rate, credit spread, reported trades, broker/dealer quotes, issuer spreads and other inputs that are observable or derived from observable information in the marketplace or are supported by observable levels at which transactions are executed in the marketplace.

**Level 3** – includes assets valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets include those financial instruments whose fair value is estimated based on non-binding broker prices or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

At each reporting date, the Company classifies assets into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. The Company's assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset requires judgment.

- (1) Fair value measurements at reporting date

The Company has a limited number of assets and liabilities that are measured and reported at fair value in the statement of financial position. The assets and liabilities held and reported at fair value at December 31, 2023 comprise the following:

## Notes to the Financial Statements

## 20. Fair Value Measurements (Continued)

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
Cash Equivalents	\$ 133,690,598	\$	\$	\$	\$ 133,690,598
Bonds		940,025			940,025
Preferred Stock		187,273,942	52,448,934		239,722,876
Common Stock	1,606	10,000,000			10,001,606
Derivative Instruments		11,505,967			11,505,967
Other Invested Assets		28,577,297		103,874,816	132,452,113
Total assets at fair value/NAV	\$ 133,692,204	\$ 238,297,231	\$ 52,448,934	\$ 103,874,816	\$ 528,313,185
<b>b. Liabilities at fair value</b>					
Derivative Instruments	\$	\$ 197,704,049	\$	\$	\$ 197,704,049
Total liabilities at fair value	\$	\$ 197,704,049	\$	\$	\$ 197,704,049

## (2) Fair value measurements in Level 3 of the fair value hierarchy

The table below presents reconciliation for all assets measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2023.

Description	Beginning balance as of 01/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2023
<b>a. Assets</b>										
Preferred Stock	\$ 48,730,000	\$ 10,597,972	\$	\$	\$ (6,879,038)	\$	\$	\$	\$	\$ 52,448,934
Total assets	\$ 48,730,000	\$ 10,597,972	\$	\$	\$ (6,879,038)	\$	\$	\$	\$	\$ 52,448,934
<b>b. Liabilities</b>										
Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

- (3) The Company's policy is to recognize transfers into and out of levels within the fair value hierarchy at the end of the period in which the actual event or change in circumstances that caused the transfer occurs.
- (4) The Company determines fair value for its investments using various valuation methodologies. Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. (See Note 20A also.)

Other invested assets: As of December 31, 2023, other invested assets included \$103,874,816 of investments measured at Net Asset Value (NAV), representing the Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC. The Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC is a private investment fund which is carried based on the Company's ownership percentage of the underlying investments' Net Asset Value and so falls within NAV of the fair value hierarchy.

- (5) As of December 31, 2023 the reported fair value of the Company's investments in Level 2 included net swap liability of \$186,198,082. The Company measured the fair value of swaps using third parties prices which were estimated using industry-standard models with market-observable inputs such yield curves, volatility surface and market interest rates.

## B. Other Fair Value Disclosures - Not Applicable

## C. Fair Values for All Financial Instruments by Level 1, 2 and 3

As of December 31, 2023, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 12,294,379,309	\$ 13,780,018,313	\$ 1,300,611,028	\$ 9,989,859,744	\$ 1,003,908,537	\$	\$
Preferred Stock	292,866,349	294,711,219		230,595,216	62,271,133		
Common Stocks	10,001,606	10,001,606	1,606	10,000,000			
Commercial Mortgage Loans	535,863,934	582,029,184			535,863,934		
Other Invested Assets	1,094,412,551	1,120,241,467		401,593,226	588,944,509	103,874,816	
Cash, Cash Equivalents & Short-term Investments	439,333,844	439,333,844	439,333,844				
Derivative Instruments	(186,198,082)	(186,198,082)		(186,198,082)			

## D. Not Practicable to Estimate Fair Value - Not Applicable

## E. Nature and Risk of Investments Reported at NAV - Not Applicable

## 21. Other Items

## A. Unusual or Infrequent Items - Not Applicable

## B. Troubled Debt Restructuring - Not Applicable

## C. Other Disclosures

In February 2021, the Company was notified that it is scheduled to be examined by its state of domicile as of December 31, 2020 in connection with the Company's quinquennial review requirements. The exam concluded and the final report was issued on April 15, 2022. The report did not include any findings from the examination.

In December 2018, the Company was notified of a new examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company. The examination is ongoing.

## Notes to the Financial Statements

### 21. Other Items (Continued)

- D. Business Interruption Insurance Recoveries - Not Applicable  
 E. State Transferable and Non-Transferable Tax Credits - Not Applicable  
 F. Subprime-Mortgage-Related Risk Exposure

- (1) Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime exposure.

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not "traditional", particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.
- Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%).
- Very low percentage of non-owner occupied properties (<6%).

Management practices

Credit discipline and ongoing surveillance underlie our asset manager's buy/hold/sell decisions for sub-prime securities. Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.
- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.

As of December 31, 2023, the unrealized losses on the Company's subprime exposure are attributable to changes in asset values versus exposure to realized losses resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

- (2) Direct exposure through investments in subprime mortgage loans - Not Applicable  
 (3) Direct exposure through other investments

The Company had the following exposure to Subprime lending at December 31, 2023:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities.....	\$ 80,019,249	\$ 80,046,007	\$ 75,123,878	\$ (4,356,519)
b. Commercial mortgage-backed securities.....				
c. Collateralized debt obligations.....				
d. Structured securities.....	23,386,453	23,387,319	21,836,561	(1,058,080)
e. Equity investment in SCAs.....	41,972,263	44,158,946	41,125,699	(98,152)
f. Other assets.....				
g. Total (a+b+c+d+e+f).....	<u>\$ 145,377,965</u>	<u>\$ 147,592,272</u>	<u>\$ 138,086,138</u>	<u>\$ (5,512,751)</u>

\* These investments comprise 0.250% of the companies invested assets.

- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

- G. Retained Assets - Not Applicable  
 H. Insurance-Linked Securities (ILS) Contracts - Not Applicable  
 I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

### 22. Events Subsequent

Subsequent events have been evaluated up to the issue date of this financial statement February 29, 2024. No material subsequent event has occurred which would require an adjustment or disclosure.

## Notes to the Financial Statements

### 23. Reinsurance

#### A. Ceded Reinsurance Report

##### Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?  
Yes ( ) No (X)
- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?  
Yes ( ) No (X)

##### Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?  
Yes ( ) No (X)
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?  
Yes ( ) No (X)

##### Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?  
Yes ( ) No (X)

#### B. Uncollectible Reinsurance

Scottish Re US Inc., a Delaware domiciled life and health reinsurer (Scottish Re), ceased writing new business in 2008. The blocks of reinsurance were managed under the terms of the treaties until continued deterioration of their financial condition forced Scottish Re into receivership in March 2019. On July 6, 2023, the Scottish Re Board of Directors unanimously consented to the entry of a Liquidation Order and waived formal service and hearing on the Motion. The Court issued a Liquidation and Injunction Order on July 18, 2023. Following that order, all reinsurance treaties with Scottish Re were cancelled effective September 30, 2023. Following guidance issued by the NAIC under INT 23-04, *Scottish Re Life Reinsurance Liquidation Questions*, the Company impaired the outstanding paid recoverables and asset transfer receivable. The impaired recoverable was admitted. The impaired receivable was nonadmitted. The write-off associated with these impairments during 2023 are presented below.

The Company did not write off any uncollectible reinsurance during 2022.

- (1) The Company has written off in the current year reinsurance balances due (from the companies listed below) in the amount of \$19,212,332, which is reflected as:

	Amount
a. Claims incurred.....	\$ 11,429,862
b. Claims adjustment expenses incurred.....	
c. Premiums earned.....	
d. Other.....	7,782,470
e. Company	
Scottish Re.....	\$ 19,212,332

#### C. Commutation of Reinsurance Reflected in Income and Expenses

The Company has reported in its 2023 operations in the following annual statement classifications relative to the commutation of Scottish Re treaties described above. The Company also released a contingency reserve of \$15,000,000 reported in prior years following Scottish Re entering receivership.

The Company did not commute any material ceded reinsurance during the year of 2022.

## Notes to the Financial Statements

### 23. Reinsurance (Continued)

The company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

	Amount
(1) Claims incurred.....	\$ 17,144,794
(2) Claims adjustment expenses incurred.....	
(3) Premiums earned.....	
(4) Other.....	(36,827,412)
(5) Company	
Scottish Re.....	\$ (19,682,619)

- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer - Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - Not Applicable
- H. Reinsurance Credit - Not Applicable

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

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)
  - (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable
- (5) ACA risk corridors receivable as of reporting date - Not Applicable

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

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years
 

Effective July 1, 2018, the Company reinsured from CNO's Bankers Life and Casualty Company, a closed blocks of long-term care business on a coinsurance basis and at December 31, 2023, was holding \$102.6 million of loss adjustment expense reserves.
- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

### 26. Intercompany Pooling Arrangements

- A. Entities Participating in Pool - Not Applicable
- B. Lines and Types of Business Subject to Pooling Agreement - Not Applicable
- C. Not Applicable
- D. Not Applicable
- E. Not Applicable
- F. Not Applicable
- G. Not Applicable

### 27. Structured Settlements

- A. Reserves Eliminated by Annuities and Unrecorded Loss Contingencies - Not Applicable
- B. Aggregate Statement Value of Annuities Due from Life Insurers Equaling or Exceeding 1% of Policyholders' Surplus - Not Applicable

### 28. Health Care Receivables

- A. Pharmaceutical Rebate Receivables - Not Applicable
- B. Risk-Sharing Receivables - Not Applicable

### 29. Participating Policies - Not Applicable

### 30. Premium Deficiency Reserves - Not Applicable

**Notes to the Financial Statements**

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

1. In general, the Company calculates reserves using interpolated terminals plus unearned modal net premium with the immediate payment of claims. In some limited circumstances, the Company reports values provided by other companies using mean reserves. As such, deferred premiums are minimized. Where mean reserves are used, the Company waives deduction of deferred and fractional premiums upon death of the insured. Regardless of which reserving methodology is used, the Company returns any portion of the final premium beyond the date of death and calculates a separate reserve for this amount. Any surrender values in excess of the legally computed reserves are not split out separately.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contract holders, less withdrawals that represent a return to the contract holder. Tabular interest on deposit-type funds is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

Claim reserves, including IBNR claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

The Company assumes business net of other inuring reinsurance. The reserve held by the Company is the reserve prior to the other reinsurance less the relevant reserve credit for the other reinsurance. Frequently the other reinsurance is paid annually regardless of the mode of the original contract. The Company limits the calculated reserve credit for the other reinsurance by limiting the reserve credit for the unearned premium portion to the lesser of the unearned reinsurance valuation net premium and the unearned reinsurance gross premium.

Because of this difference in assumed and ceded modality, it is possible that the net reserve on a particular policy may be negative.

2. Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Reserves are determined by computing the regular reserves for the plan using the valuation mortality increased by any table ratings. Reserves for any flat extras are held at unearned premium. For any substandard annuity contracts for which it maintained appropriate documentation, the Company uses the standard mortality table rates with a constant addition at each valuation date that adjusts the standard mortality table rates equal to the original underwriting estimate. This process results in an extra mortality assumption that over time gradually declines, and substandard reserves eventually grade into standard reserves.
3. At December 31, 2023 and December 31, 2022, the Company had \$7,548.1 million and \$3,997.1 million respectively, of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the state of domicile. Reserves to cover the above insurance totaled the gross amount of \$211.0 million and \$73.0 million at year end 2023 and 2022, respectively, and are reported as miscellaneous reserves in Exhibit 5.
4. The Tabular Interest has been determined by formula as described in the instructions, adjusted to reflect fractional years of interest for material reinsurance transactions. The Tabular Less Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.
5. For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation, adjusted for any significant reinsurance assumptions or cessions occurring during the year.
6. Details for Other Changes

Item	Total	Industrial Life	Ordinary		Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities		Supplementary Contracts	Life Insurance
Adjustment for MODCO Reserves	\$ 11,030,512	\$	\$ 9,478,489	\$ 1,552,023	\$	\$	\$
Increase in Rsvs due to Scottish Recapture	36,971,264		36,971,264				
Change in Asset Adequacy Testing Reserves	(435,000,000)		(25,000,000)	(410,000,000)			
Reclass of Antelope PA Rsvs from Exh 5 to Exh 7	(166,143,599)			(162,288,429)			(3,855,170)
<b>Total</b>	<b>\$ (553,141,823)</b>	<b>\$</b>	<b>\$ 21,449,753</b>	<b>\$ (570,736,406)</b>	<b>\$</b>	<b>\$</b>	<b>\$ (3,855,170)</b>

There is \$355,515,879 of UL reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5 and on page 7, but cash surrender value reported on page 7 lines 16 and 17 includes a corresponding \$347,368,064. There is \$366,885,893 of reserves ceded on a modco basis to WREB where we reflect the full reserves on Exhibit 5 and Page 7 but the cash surrender value of \$271,741,551 is not included on page 7, lines 16 and 17.

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

A. Individual Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
a. With market value adjustment	\$	\$	\$	\$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value		1,271,015		1,271,015	0.017
d. Total with market value adjustment or at fair value (total of a through c)		1,271,015		1,271,015	0.017
e. At book value without adjustment (minimal or no charge or adjustment)		58,881,821		58,881,821	0.797
(2) Not subject to discretionary withdrawal		7,324,155,052		7,324,155,052	99.185
(3) Total (gross: direct + assumed)	\$ 7,384,307,888	\$	\$	\$ 7,384,307,888	100.000
(4) Reinsurance ceded		5,123,805,532		5,123,805,532	
(5) Total (net) (3 - 4)	\$ 2,260,502,356	\$	\$	\$ 2,260,502,356	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

## Notes to the Financial Statements

## 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (Continued)

## B. Group Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$ .....	\$ .....	\$ .....	\$ .....	% .....
b. At book value less current surrender charge of 5% or more	.....	.....	.....	.....	.....
c. At fair value	.....	.....	.....	.....	.....
d. Total with market value adjustment or at fair value (total of a through c)	.....	.....	.....	.....	.....
e. At book value without adjustment (minimal or no charge or adjustment)	.....	.....	.....	.....	.....
(2) Not subject to discretionary withdrawal	114,733,464			114,733,464	100.000
(3) Total (gross: direct + assumed)	\$ 114,733,464	\$ .....	\$ .....	\$ 114,733,464	100.000 %
(4) Reinsurance ceded	111,709,441			111,709,441	
(5) Total (net) (3 - 4)	\$ 3,024,023	\$ .....	\$ .....	\$ 3,024,023	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	\$ .....	\$ .....	\$ .....	\$ .....	

## C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$ .....	\$ .....	\$ .....	\$ .....	% .....
b. At book value less current surrender charge of 5% or more	.....	.....	.....	.....	.....
c. At fair value	6,512			6,512	0.001
d. Total with market value adjustment or at fair value (total of a through c)	6,512			6,512	0.001
e. At book value without adjustment (minimal or no charge or adjustment)	14,465,961			14,465,961	1.947
(2) Not subject to discretionary withdrawal	728,700,906			728,700,906	98.053
(3) Total (gross: direct + assumed)	\$ 743,173,379	\$ .....	\$ .....	\$ 743,173,379	100.000 %
(4) Reinsurance ceded	343,295,997			343,295,997	
(5) Total (net) (3 - 4)	\$ 399,877,382	\$ .....	\$ .....	\$ 399,877,382	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$ .....	\$ .....	\$ .....	\$ .....	

## D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, Annuities Section, Total (net)	\$ 2,262,185,116
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1,341,261
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	399,877,381
(4) Subtotal (1+2+3)	\$ 2,663,403,758
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	
(6) Exhibit 3, Line 0399999, Column 2	
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	
(11) Subtotal (5+6+7+8+9+10)	\$ .....
(12) Combined Total (4+11)	\$ 2,663,403,758

## Notes to the Financial Statements

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

## A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ -	\$ 83,603,506	\$ 492,864,125
b. Universal Life	6,051,422,185	6,042,433,658	5,790,870,599
c. Universal Life with Secondary Guarantees	706,314,484	524,135,546	1,798,755,105
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	549,348,200	529,618,336	573,014,895
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	418,058,534	469,014,472
h. Variable Life	-	-	-
i. Variable Universal Life	4,288,922,998	4,288,922,998	1,969,895
j. Miscellaneous Reserves	-	9,850,413	12,494,049
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	853,224,289
b. Accidental Death Benefits	XXX	XXX	4,126,388
c. Disability – Active Lives	XXX	XXX	46,190,482
d. Disability – Disabled Lives	XXX	XXX	34,690,127
e. Miscellaneous Reserves	XXX	XXX	384,915,306
(3) Total (gross: direct + assumed)	11,596,007,867	11,896,622,991	10,462,129,732
(4) Reinsurance Ceded	9,789,718,123	9,939,763,401	7,730,377,346
(5) Total (net) (3) - (4)	<u>\$ 1,806,289,744</u>	<u>\$ 1,956,859,590</u>	<u>\$ 2,731,752,386</u>

## B. Separate Account with Guarantees - Not Applicable

## C. Separate Account Nonguaranteed - Not Applicable

## D. Reconciliation of Total Life Insurance Reserves

- There is \$355,515,879 of reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5, but the cash value reported on this line include the corresponding amount of \$347,368,064 and the account value reporting on this line include the corresponding amount of \$362,275,292.
- There is \$4,288,922,998 of reserves assumed on a modco basis from Transamerica, where we reflect zero reserves on Exhibit 5 on a gross basis, but the cash value and account value reported on this line include the corresponding amount of \$4,288,922,998. 100% of this amount is ceded to WREB.

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	\$ 2,466,022,454
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	3,446,792
3. Exhibit 5, Disability – Active Lives Section, Total (net)	22,695,231
4. Exhibit 5, Disability – Disabled Lives Section, Total (net)	28,871,074
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	210,716,831
6. Subtotal (1+2+3+4+5)	<u>\$ 2,731,752,382</u>
Separate Accounts Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	
8. Exhibit 3, Line 0499999, Column 2	
9. Exhibit 3, Line 0599999, Column 2	
10. Subtotal (7+8+9)	<u>\$</u>
11. Combined Total (6+10)	<u>\$ 2,731,752,382</u>

## 34. Premiums and Annuity Considerations Deferred and Uncollected

## A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Type	Gross	Net of Loading
(1) Industrial	\$	\$
(2) Ordinary new business		
(3) Ordinary renewal	22,883,327	22,883,327
(4) Credit life		
(5) Group life		
(6) Group annuity		
(7) Totals (1+2+3+4+5+6)	<u>\$ 22,883,327</u>	<u>\$ 22,883,327</u>

## 35. Separate Accounts

## A. Separate Account Activity - Not Applicable



## Notes to the Financial Statements

### 35. Separate Accounts (Continued)

- B. General Nature and Characteristics of Separate Accounts Business - Not Applicable
- C. Reconciliation of Net Transfers To or (From) Separate Accounts - Not Applicable

### 36. Loss/Claim Adjustment Expenses

- The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2023 and December 31, 2022 was \$26.4 million and \$27.2 million, respectively.
- The Company incurred, and paid, \$5.1 million of claim adjustment expenses in the current year of which \$4.6 million was attributable to events of prior years.
- The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and chose not to make any reductions to the liability.

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

**GENERAL**

- 1.1. 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
- If yes, complete Schedule Y, Parts 1, 1A, 2, and 3.
- 1.2. If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?..... YES
- 1.3. State Regulating?..... MINNESOTA
- 1.4. Is the reporting entity publicly traded or a member of a publicly traded group?..... NO
- 1.5. If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 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?..... NO
- 2.2. If yes, date of change:.....
- 3.1. State as of what date the latest financial examination of the reporting entity was made or is being made..... 12/31/2020
- 3.2. State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released..... 12/31/2020
- 3.3. 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)..... 04/15/2022
- 3.4. By what department or departments?  
MINNESOTA DEPARTMENT OF COMMERCE
- 3.5. Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... N/A
- 3.6. Have all of the recommendations within the latest financial examination report been complied with?..... N/A
- 4.1. During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:.....
- 4.11. sales of new business?..... NO
- 4.12. renewals?..... NO
- 4.2. During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:.....
- 4.21. sales of new business?..... NO
- 4.22. renewals?..... NO
- 5.1. Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?..... NO
- If yes, complete and file the merger history data file with the NAIC.
- 5.2. If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6.1. Has the 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?..... NO
- 6.2. If yes, give full information
- 7.1. Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?..... YES
- 7.2. If yes,
  - 7.21. State the percentage of foreign control..... 99.300 %
  - 7.22. State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity
CANADIAN.....	CORPORATION, TRUST.....

- 8.1. Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?..... NO
- 8.2. If response to 8.1 is yes, please identify the name of the DIHC.....
- 8.3. Is the company affiliated with one or more banks, thrifts or securities firms?..... NO
- 8.4. If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

- 8.5. Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company?..... NO
- 8.6. If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule?..... NO
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
DELOITTE & TOUCHE LLP 695 E. MAIN ST STAMFORD, CT 06901
- 10.1. Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?..... NO
- 10.2. If the response to 10.1 is yes, provide information related to this exemption:
- 10.3. Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?..... NO
- 10.4. If the response to 10.3 is yes, provide information related to this exemption:
- 10.5. Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?..... YES
- 10.6. If the response to 10.5 is no or n/a, please explain.
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
ROBERT L. BUCKNER, CFA, FSA, MAAA 20 GLOVER AVE., 4TH FL NORWALK, CT 06850
- 12.1. Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?..... NO
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved.....
- 12.13 Total book / adjusted carrying value..... \$
- 12.2. If yes, provide explanation
13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1. What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?.....
- 13.2. Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?.....
- 13.3. Have there been any changes made to any of the trust indentures during the year?.....
- 13.4. If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?.....
- 14.1. 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
- a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- c. Compliance with applicable governmental laws, rules and regulations;
- d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- e. Accountability for adherence to the code.
- 14.11. If the response to 14.1 is no, please explain:
- 14.2. Has the code of ethics for senior managers been amended?..... NO
- 14.21. If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3. Have any provisions of the code of ethics been waived for any of the specified officers?..... NO
- 14.31. If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1. Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?..... NO
- 15.2. If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
			\$

**BOARD OF DIRECTORS**

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?..... YES
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?..... YES
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?..... YES

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

**FINANCIAL**

- 19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?..... NO
- 20.1. Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
  - 20.11 To directors or other officers..... \$
  - 20.12 To stockholders not officers..... \$
  - 20.13 Trustees, supreme or grand (Fraternal only)..... \$
- 20.2. Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
  - 20.21 To directors or other officers..... \$
  - 20.22 To stockholders not officers..... \$
  - 20.23 Trustees, supreme or grand (Fraternal only)..... \$
- 21.1. Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?..... NO
- 21.2. If yes, state the amount thereof at December 31 of the current year:
  - 21.21 Rented from others..... \$
  - 21.22 Borrowed from others..... \$
  - 21.23 Leased from others..... \$
  - 21.24 Other..... \$
- 22.1. Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?..... NO
- 22.2. If answer is yes:
  - 22.21 Amount paid as losses or risk adjustment..... \$
  - 22.22 Amount paid as expenses..... \$
  - 22.23 Other amounts paid..... \$
- 23.1. Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... NO
- 23.2. If yes, indicate any amounts receivable from parent included in the Page 2 amount..... \$
- 24.1. Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days?..... NO
- 24.2. If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

1	2
Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

**INVESTMENT**

- 25.01. Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... YES
- 25.02. If no, give full and complete information, relating thereto
- 25.03. For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 25.04. For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions..... \$
- 25.05. For the reporting entity's securities lending program, report amount of collateral for other programs..... \$
- 25.06. Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?..... N/A
- 25.07. Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?..... N/A
- 25.08. Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?..... N/A
- 25.09. For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:
  - 25.091. Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$
  - 25.092. Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$
  - 25.093. Total payable for securities lending reported on the liability page..... \$
- 26.1. Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03)..... YES
- 26.2. If yes, state the amount thereof at December 31 of the current year:
  - 26.21. Subject to repurchase agreements..... \$
  - 26.22. Subject to reverse repurchase agreements..... \$
  - 26.23. Subject to dollar repurchase agreements..... \$
  - 26.24. Subject to reverse dollar repurchase agreements..... \$
  - 26.25. Placed under option agreements..... \$
  - 26.26. Letter stock or securities restricted as to sale - excluding FHLB Capital Stock..... \$
  - 26.27. FHLB Capital Stock..... \$ 10,000,000
  - 26.28. On deposit with states..... \$ 6,601,445
  - 26.29. On deposit with other regulatory bodies..... \$
  - 26.30. Pledged as collateral - excluding collateral pledged to an FHLB..... \$ 205,071,735
  - 26.31. Pledged as collateral to FHLB - including assets backing funding agreements..... \$ 2,989
  - 26.32. Other..... \$
- 26.3. For category (26.26) provide the following:

1	2	3
Nature of Restriction	Description	Amount
		\$

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

- 27.1. Does the reporting entity have any hedging transactions reported on Schedule DB? ..... YES
- 27.2. If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. .... YES

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

- 27.3. Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? ..... NO
- 27.4. If the response to 27.3 is YES, does the reporting entity utilize:
- 27.41 Special accounting provision of SSAP No. 108 .....
- 27.42 Permitted accounting practice .....
- 27.43 Other accounting guidance .....
- 27.5. By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:
- The reporting entity has obtained explicit approval from the domiciliary state.
  - Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
  - Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
  - Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

- 28.1. Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... NO

28.2. If yes, state the amount thereof at December 31 of the current year. .... \$

29. 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

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

1 Name of Custodian(s)	2 Custodian's Address
BANK OF NEW YORK .....	ONE WALL STREET, NEW YORK, NY 10286 .....
U.S. BANK NATIONAL ASSOCIATION .....	50 SOUTH 16TH STREET, STE 2000, PHILADELPHIA, PA 19102 .....
CITIBANK, N.A. ....	111 WALL STREET, 25TH FLOOR, NEW YORK, NY 10005 .....

29.02. 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)

- 29.03. Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... NO

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

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

29.05. 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
NEW ENGLAND ASSET MANAGEMENT, INC. ....	U .....
GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC .....	U .....
BARINGS, LLC .....	U .....
AEGON USA REALTY ADVISORS, LLC .....	U .....
EAGLE POINT CREDIT MANAGEMENT, LLC .....	U .....
PRIMA CAPITAL ADVISORS, LLC .....	U .....
COHEN & STEERS CAPITAL MANAGEMENT, INC. ....	U .....
CREDIT SUISSE ASSET MANAGEMENT, LLC .....	U .....
STONE POINT CREDIT ADVISORS, LLC .....	U .....

- 29.0597. For those firms/individuals listed in the table for Question 29.05, 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

- 29.0598. For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... YES

29.06. For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	NEW ENGLAND ASSET MANAGEMENT, INC.	KUR85E5PS4GQFZTFC130	SEC.	NO
137432	GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC	549300XWQLVNUK615E79	SEC.	NO
801241	BARINGS, LLC	ANDKRHQKPRRG4Q2KLR05	SEC.	NO
286438	AEGON USA REALTY ADVISORS, LLC	54930021S1WCKH88L448	SEC.	NO
166370	EAGLE POINT CREDIT MANAGEMENT, LLC	549300JTV07DRG00U053	SEC.	NO
124719	PRIMA CAPITAL ADVISORS, LLC	2549004W4H0GLS179S28	SEC.	NO
106494	COHEN & STEERS CAPITAL MANAGEMENT, INC.	FW2FPJ6GDBIAYMEK6K90	SEC.	NO
106012	CREDIT SUISSE ASSET MANAGEMENT, LLC	5493008W2093UORD3V27	SEC.	NO
310377	STONE POINT CREDIT ADVISORS, LLC	549300CU4HN7FJU93Z16	SEC.	NO

30.1. Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? NO

30.2. If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 TOTAL		\$

30.3. For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book / Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$	

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1. Bonds	\$ 13,780,018,313	\$ 12,294,379,309	\$ (1,485,639,004)
31.2. Preferred Stocks	294,711,219	292,866,350	(1,844,870)
31.3. Totals	\$ 14,074,729,533	\$ 12,587,245,659	\$ (1,487,483,874)

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

- 31.4. Describe the sources or methods utilized in determining the fair values:  
The majority of prices are obtained electronically from pricing services IDC (Interactive Data Corporation) and Refinitiv. Where necessary, price quotes or spreads may be obtained from approved Broker-Dealers. Pricing data is reviewed for stale prices and variances between periods.
- 32.1. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?..... YES.....
- 32.2. If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?..... NO.....
- 32.3. If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
Competitive or indicative price quotes or spreads may be obtained from broker-dealers who are selected based on their experience with a particular security or security type. Reviews are done for stale prices, for variances period over period and by comparisons to other securities.
- 33.1. Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?..... YES.....
- 33.2. If no, list exceptions:
34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities?..... NO.....
35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities?..... NO.....
36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  - d. The fund only or predominantly holds bonds in its portfolio.
  - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?..... NO.....
37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
- a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
  - b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
  - c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
  - d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
- Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?..... YES.....
- 38.1. Does the reporting entity directly hold cryptocurrencies?..... NO.....
- 38.2. If the response to 38.1 is yes, on what schedule are they reported?.....
- 39.1. Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies?..... NO.....
- 39.2. If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
- 39.21 Held directly.....
- 39.22 Immediately converted to U.S. dollars.....
- 39.3. If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1	2	3
Name of Cryptocurrency	Immediately Converted to USD, Directly Held, or Both	Accepted for Payment of Premiums

**OTHER**

- 40.1. Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?..... \$..... 664,358
- 40.2. List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1	2
Name	Amount Paid
AM BEST.....	\$..... 234,800

- 41.1. Amount of payments for legal expenses, if any?..... \$..... 1,196,867
- 41.2. List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1	2
Name	Amount Paid
EVERSHEDS SUTHERLAND LLP.....	\$..... 417,966
FAEGRE DRINKER BIDDLE & REATH LLP.....	594,885

- 42.1. Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any?..... \$.....

**GENERAL INTERROGATORIES**

PART 1 - COMMON INTERROGATORIES

42.2. List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
	\$



**GENERAL INTERROGATORIES**

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

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

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force?..... NO
- 1.2 If yes, indicate premium earned on U.S. business only..... \$
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?..... \$
  - 1.31 Reason for excluding:
  
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above..... \$
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance..... \$
- 1.6 Individual policies:
  - Most current three years:
  - 1.61 Total premium earned..... \$
  - 1.62 Total incurred claims..... \$
  - 1.63 Number of covered lives.....
  - All years prior to most current three years:
  - 1.64 Total premium earned..... \$
  - 1.65 Total incurred claims..... \$
  - 1.66 Number of covered lives.....
- 1.7 Group policies:
  - Most current three years:
  - 1.71 Total premium earned..... \$
  - 1.72 Total incurred claims..... \$
  - 1.73 Number of covered lives.....
  - All years prior to most current three years:
  - 1.74 Total premium earned..... \$
  - 1.75 Total incurred claims..... \$
  - 1.76 Number of covered lives.....

2. Health Test:

	1	2
	Current Year	Prior Year
2.1 Premium Numerator.....	\$.....	\$..... -
2.2 Premium Denominator.....	\$..... 210,778,803	\$..... 253,530,656
2.3 Premium Ratio (2.1/2.2).....		-
2.4 Reserve Numerator.....	\$..... 80,228	\$..... 80,247
2.5 Reserve Denominator.....	\$... 6,222,229,211	\$... 6,073,716,655
2.6 Reserve Ratio (2.4/2.5).....	..... 0.001 %	..... 0.001 %

- 3.1 Does this reporting entity have Separate Accounts?..... NO
- 3.2 If yes, has a Separate Accounts statement been filed with this Department?.....
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?..... \$
- 3.4 State the authority under which Separate Accounts are maintained:.....
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31?.....
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?..... YES
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"?..... \$
- 4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
  - 4.1 Amount of loss reserves established by these annuities during the current year:..... \$
  - 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2
P&C Insurance Company and Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	\$.....

- 5.1 Do you act as a custodian for health savings accounts?..... NO
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$
- 5.3 Do you act as an administrator for health savings accounts?..... NO
- 5.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?..... NO
- 6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	\$.....	\$.....	\$.....	\$.....

- 7. Provide the following for individual ordinary life insurance\* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).
  - 7.1 Direct Premium Written..... \$
  - 7.2 Total Incurred Claims..... \$
  - 7.3 Number of Covered Lives.....

**GENERAL INTERROGATORIES**

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

<b>*Ordinary Life Insurance Includes</b>
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... YES
- 8.1 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? .....

**Life, Accident and Health Companies Only:**

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... YES
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid ..... \$ 27,621,737
- 9.22 Received ..... \$
- 10.1 Does the reporting entity write any guaranteed interest contracts? ..... NO
- 10.2 If yes, what amount pertaining to these items is included in:
- 10.21 Page 3, Line 1 ..... \$
- 10.22 Page 4, Line 1 ..... \$
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... \$ 858,919,199
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash ..... \$ 1,594,234,375
- 12.12 Stock ..... \$
- 13.1 Does the reporting entity reinsure any Workers Compensation Carve-Out business defined as: Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers compensation insurance. .... YES
- 13.2 If yes, has the reporting entity completed the Workers Compensation Carve-Out Supplement to the Annual Statement? ..... YES
- 13.3 If 13.1 is Yes, the amounts of earned premiums and claims incurred in this statement are:

	1	2	3
	Reinsurance Assumed	Reinsurance Ceded	Net Retained
13.31 Earned premium .....	\$	\$	\$
13.32 Paid claims .....	993,220		993,220
13.33 Claim liability and reserve (beginning of year) .....	1,717,814		1,717,814
13.34 Claim liability and reserve (end of year) .....	1,811,617		1,811,617
13.35 Incurred claims .....	1,087,023		1,087,023

- 13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	1	2
Attachment Point	Earned Premium	Claim Liability and Reserve
13.41 <\$25,000 .....	\$	\$
13.42 \$25,000 – 99,999 .....		327,171
13.43 \$100,000 – 249,999 .....		670,298
13.44 \$250,000 – 999,999 .....		814,148
13.45 \$1,000,000 or more .....		

- 13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... \$

**GENERAL INTERROGATORIES**

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

**Fraternal Benefit Societies Only:**

- 14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government?.....
- 15. How often are meetings of the subordinate branches required to be held?
- 16. How are the subordinate branches represented in the supreme or governing body?
- 17. What is the basis of representation in the governing body?
- 18.1 How often are regular meetings of the governing body held?
- 18.2 When was the last regular meeting of the governing body held?.....
- 18.3 When and where will the next regular or special meeting of the governing body be held?
- 18.4 How many members of the governing body attended the last regular meeting?.....
- 18.5 How many of the same were delegates of the subordinate branches?.....
- 19. How are the expenses of the governing body defrayed?
- 20. When and by whom are the officers and directors elected?
- 21. What are the qualifications for membership?
- 22. What are the limiting ages for admission?
- 23. What is the minimum and maximum insurance that may be issued on any one life?
- 24. Is a medical examination required before issuing a benefit certificate to applicants?.....
- 25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?.....
- 26.1 Are notices of the payments required sent to the members?.....
- 26.2 If yes, do the notices state the purpose for which the money is to be used?.....
- 27. What proportion of first and subsequent year's payments may be used for management expenses?
  - 27.11 First Year.....%
  - 27.12 Subsequent Years.....%
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?.....
- 28.2 If so, what amount and for what purpose?.....
- 29.1 Does the reporting entity pay an old age disability benefit?.....
- 29.2 If yes, at what age does the benefit commence?.....
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year?.....
- 30.2 If yes, when?
- 31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time?.....
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements.....
- 32.2 If so, was an additional reserve included in Exhibit 5?.....
- 32.3 If yes, explain
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?.....
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds?.....
- 34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement?.....
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?.....
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

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

## FIVE-YEAR HISTORICAL DATA

SHOW AMOUNTS IN WHOLE DOLLARS ONLY, NO CENTS; SHOW PERCENTAGES TO ONE DECIMAL PLACE, I.E., 17.6  
\$000 OMITTED FOR AMOUNTS OF LIFE INSURANCE

	1	2	3	4	5
	2023	2022	2021	2020	2019
<b>Life Insurance in Force (Exhibit of Life Insurance)</b>					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	32,616,623	26,416,957	26,790,669	25,336,968	30,493,733
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	55,053,688	58,198,834	64,090,888	53,851,620	40,821,555
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,670	1,825	2,156	2,341	2,624
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	87,671,981	84,617,616	90,883,713	79,190,929	71,317,912
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	1,132,198	1,383,054			
<b>New Business Issued (Exhibit of Life Insurance)</b>					
8. Ordinary-whole life and endowment (Line 34, Col. 2)					
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)					
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)					
<b>Premium Income-Lines of Business (Exhibit 1 - Part 1)</b>					
14. Individual life (Line 20.4, Col. 2)	162,829,047	198,981,486	864,099,608	207,640,337	189,539,574
15. Group life (Line 20.4, Col. 3)		(110)	-	(137)	(1,194)
16. Individual annuities (Line 20.4, Col. 4)	143,674	169,824	3,426,108,946	5,810,616	187,403
17. Group annuities (Line 20.4, Col. 5)			10,086,335		
18. Accident & Health (Line 20.4, Col. 6)	47,806,078	54,379,460	55,736,434	(1,437,822,590)	150,830,174
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	210,778,799	253,530,660	4,356,031,323	(1,224,371,774)	340,555,957
<b>Balance Sheet (Pages 2 and 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	22,266,645,712	21,966,448,857	22,558,541,845	18,452,142,521	18,346,577,418
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	21,210,190,629	20,602,821,115	21,185,855,734	17,807,675,435	17,503,027,003
23. Aggregate life reserves (Page 3, Line 1)	4,995,278,764	5,234,765,836	5,567,746,137	2,151,703,363	1,838,172,376
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	1,338,864	-			
24. Aggregate A & H reserves (Page 3, Line 2)	1,298,505,687	1,342,314,759	1,380,049,311	1,459,268,851	3,140,560,392
25. Deposit-type contract funds (Page 3, Line 3)	399,877,382	260,773,329	284,287,903	13,392,520	13,548,967
26. Asset valuation reserve (Page 3, Line 24.01)	199,632,631	165,221,860	199,567,551	128,482,855	89,834,950
27. Capital (Page 3, Lines 29 & 30)	2,500,030	2,500,030	2,500,030	1,000,030	1,000,030
28. Surplus (Page 3, Line 37)	1,053,955,053	1,361,127,712	1,370,186,081	643,467,056	842,550,385
<b>Cash Flow (Page 5)</b>					
29. Net cash from operations (Line 11)	(71,532,125)	105,924,855	(218,886,912)	(1,404,387,132)	1,652,027
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital	1,533,439,955	1,763,827,522	1,867,109,738	884,008,269	882,324,913
31. Authorized control level risk-based capital	237,340,531	225,599,149	210,671,718	147,924,954	143,117,530
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0</b>					
32. Bonds (Line 1)	78.2	78.0	79.3	83.6	85.4
33. Stocks (Lines 2.1 and 2.2)	6.6	6.8	6.6	3.8	3.9
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	3.3	4.1	4.6	5.1	5.5
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	2.5	1.6	1.7	1.9	1.6
37. Contract loans (Line 6)	0.4	0.5	0.5	0.5	0.5
38. Derivatives (Page 2, Line 7)	0.1				
39. Other invested assets (Line 8)	8.7	8.7	7.2	5.2	3.1
40. Receivables for securities (Line 9)	0.3	0.2	0.1	-	-
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)					
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)					
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	873,709,432	881,066,495	864,060,601	422,326,525	499,305,238
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated					
50. Total of above Lines 44 to 49	873,709,432	881,066,495	864,060,601	422,326,525	499,305,238
51. Total investment in parent included in Lines 44 to 49 above					

## FIVE-YEAR HISTORICAL DATA

(CONTINUED)

	1	2	3	4	5
	2023	2022	2021	2020	2019
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	207,331,225	212,070,926	269,969,098	66,692,312	116,204,754
53. Total admitted assets (Page 2, Line 28, Col. 3)	22,266,645,712	21,966,448,857	22,558,541,845	18,452,142,521	18,346,577,418
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income)	819,962,674	799,590,153	769,313,718	705,640,645	772,701,251
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(23,181,095)	(23,324,857)	15,883,309	(1,454,922)	(16,438,895)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(67,570,506)	(105,261,168)	57,068,156	(85,169,660)	(3,657,745)
57. Total of above Lines 54, 55 and 56	729,211,073	671,004,128	842,265,183	619,016,063	752,604,611
<b>Benefits and Reserve Increase (Page 6)</b>					
58. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	620,801,931	470,669,729	401,870,869	330,057,864	296,781,045
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	150,296,274	143,642,260	115,970,943	275,158,089	335,451,017
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	(49,165,886)	(71,665,999)	620,042,811	(44,434,914)	(86,451,089)
61. Increase in A & H reserves (Line 19, Col. 6)	(43,809,071)	(37,734,553)	(79,219,538)	(1,681,291,542)	(85,970,443)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	-	-	-	-	-
<b>Operating Percentages</b>					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	12.2	18.0	4.4	(27.8)	40.9
64. Lapse percent (ordinary only) [Exhibit of Life Insurance, Column 4, Lines 14 & 15] / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	4.7	6.5	6.3	7.4	6.4
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	230.5	175.3	72.3	97.6	166.2
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	10.3	8.0	6.9	(0.2)	1.9
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	(15.4)	(9.8)	(5.4)	(16.7)	13.4
<b>A &amp; H Claim Reserve Adequacy</b>					
68. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)	-	752	XXX	XXX	XXX
69. Prior years' claim liability and reserve- comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)	752	974	XXX	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	481,941,969	485,575,319	XXX	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	377,395,214	361,018,335	XXX	XXX	XXX
<b>Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)</b>					
72. Individual industrial life (Page 6.1, Col. 2)	73,214	-	-	-	-
73. Individual whole life (Page 6.1, Col. 3)	(7,813,157)	4,695,994	2,462,376	8,405,956	17,443,174
74. Individual term life (Page 6.1, Col. 4)	10,428,866	44,238,373	8,253,709	54,291,182	31,438,741
75. Individual indexed life (Page 6.1, Col. 5)	6,564,494	3,432,238	2,828,323	-	-
76. Individual universal life (Page 6.1, Col. 6)	(28,196,707)	20,502,398	(9,016,226)	(29,431,766)	(25,211,698)
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	66,580,817	21,705,454	3,683,116	-	-
78. Individual variable life (Page 6.1, Col. 8)	-	-	-	-	-
79. Individual variable universal life (Page 6.1, Col. 9)	-	-	-	-	-
80. Individual credit life (Page 6.1, Col. 10)	-	-	-	-	-
81. Individual other life (Page 6.1, Col. 11)	1,177,788	(5,624,424)	(1,389,839)	2,109,399	15,633,009
82. Individual YRT mortality risk only (Page 6.1, Col. 12)	-	-	-	-	-
83. Group whole life (Page 6.2, Col. 2)	(495,346)	(581,641)	(266,542)	(387,808)	(372,679)
84. Group term life (Page 6.2, Col. 3)	50,378	15,885	(30,303)	81,636	102,115
85. Group universal life (Page 6.2, Col. 4)	-	-	-	-	-
86. Group variable life (Page 6.2, Col. 5)	-	-	-	-	-
87. Group variable universal life (Page 6.2, Col. 6)	-	-	-	-	-
88. Group credit life (Page 6.2, Col. 7)	-	-	-	-	-
89. Group other life (Page 6.2, Col. 8)	-	-	-	-	-
90. Group YRT mortality risk only (Page 6.2, Col. 9)	-	-	-	-	-
91. Individual deferred fixed annuities (Page 6.3, Col. 2)	(20,854,722)	(27,321,066)	(4,108,703)	25,422,090	(117,501)
92. Individual deferred indexed annuities (Page 6.3, Col. 3)	-	-	-	-	-
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	-	-	-	-	-
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	-	-	-	-	-
95. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	488,128,264	385,404,617	216,418,143	1,252,681	(1,547,203)
96. Individual other annuities (Page 6.3, Col. 7)	-	-	-	-	-
97. Group deferred fixed annuities (Page 6.4, Col. 2)	-	-	-	-	-
98. Group deferred indexed annuities (Page 6.4, Col. 3)	-	-	-	-	-
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	-	-	-	-	-
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	-	-	-	-	-
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	(285,747)	97,092	129,630	-	-
102. Group other annuities (Page 6.4, Col. 7)	-	-	-	-	-
103. A & H-comprehensive individual (Page 6.5, Col. 2)	-	-	-	-	-
104. A & H-comprehensive group (Page 6.5, Col. 3)	-	-	-	-	-
105. A & H-Medicare supplement (Page 6.5, Col. 4)	-	-	-	-	-
106. A & H-vision only (Page 6.5, Col. 5)	-	-	-	-	-
107. A & H-dental only (Page 6.5, Col. 6)	-	-	-	-	-
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	-	-	-	-	-
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8)	-	-	-	-	-
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9)	-	-	-	-	-
111. A & H-credit (Page 6.5, Col. 10)	-	-	-	-	-
112. A & H-disability income (Page 6.5, Col. 11)	-	-	-	-	-
113. A & H-long-term care (Page 6.5, Col. 12)	(25,427,663)	(9,151,214)	21,767,268	(98,769,061)	20,871,990
114. A & H-other (Page 6.5, Col. 13)	(2,144,001)	(42,957)	242,281	349,859	(428,388)
115. Aggregate of all other lines of business (Page 6, Col. 8)	-	-	(938)	-	45,000,000
116. Fraternal (Page 6, Col. 7)	-	-	-	-	-
117. Total (Page 6, Col. 1)	487,786,478	437,370,740	240,972,293	(36,675,832)	102,811,558

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3—Accounting Changes and Correction of Errors?  
If no, please explain

GRAND TOTAL DURING THE YEAR 2023



**LIFE INSURANCE (STATE PAGE)<sup>(b)</sup>**

NAIC Group Code: 4213

NAIC Company Code: 66133

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
<b>Individual Life</b>												
1. Industrial .....												
2. Whole .....												
3. Term .....												
4. Indexed .....												
5. Universal .....									4,214,214			4,214,214
6. Universal with secondary guarantees .....												
7. Variable .....												
8. Variable universal .....												
9. Credit .....												
10. Other (f) .....												
11. Total Individual Life .....									4,214,214			4,214,214
<b>Group Life</b>												
12. Whole .....												
13. Term .....												
14. Universal .....												
15. Variable .....												
16. Variable universal .....												
17. Credit .....												
18. Other (f) .....												
19. Total Group Life .....												
<b>Individual Annuities</b>												
20. Fixed .....												
21. Indexed .....												
22. Variable with guarantees .....												
23. Variable without guarantees .....												
24. Life contingent payout .....												
25. Other (f) .....												
26. Total Individual Annuities .....												
<b>Group Annuities</b>												
27. Fixed .....												
28. Indexed .....												
29. Variable with guarantees .....												
30. Variable without guarantees .....												
31. Life contingent payout .....												
32. Other (f) .....												
33. Total Group Annuities .....												
<b>Accident and Health</b>												
34. Comprehensive individual (d) .....								XXX	XXX	XXX		
35. Comprehensive group (d) .....								XXX	XXX	XXX		
36. Medicare Supplement (d) .....								XXX	XXX	XXX		
37. Vision only (d) .....								XXX	XXX	XXX		
38. Dental only (d) .....								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d) .....								XXX	XXX	XXX		
40. Title XVIII Medicare (d) .....		(e)						XXX	XXX	XXX		
41. Title XIX Medicaid (d) .....								XXX	XXX	XXX		
42. Credit A&H .....								XXX	XXX	XXX		
43. Disability income (d) .....								XXX	XXX	XXX		
44. Long-term care (d) .....								XXX	XXX	XXX		
45. Other health (d) .....								XXX	XXX	XXX		
46. Total Accident and Health .....								XXX	XXX	XXX		
47. Total .....		(c)							4,214,214			4,214,214

24.GT

**LIFE INSURANCE (STATE PAGE) (CONTINUED)<sup>(b)</sup>**

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13 Incurred During Current Year	Claims Settled During Current Year								22 Unpaid December 31, Current Year	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14 Number of Pols/Certs	15 Amount	16 Number of Pols/Certs	17 Amount	18 Number of Pols/Certs	19 Amount	20 Number of Pols/Certs	21 Amount		Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount
<b>Individual Life</b>																
1. Industrial																
2. Whole																
3. Term																
4. Indexed																
5. Universal	6,536,706	6	4,214,214					6	4,214,214	2,592,716			(7,356,425)	673	590,550,669	
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other (f)																
11. Total Individual Life	6,536,706	6	4,214,214					6	4,214,214	2,592,716			(7,356,425)	673	590,550,669	
<b>Group Life</b>																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																
18. Other (f)																
19. Total Group Life																
<b>Individual Annuities</b>																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other (f)																
26. Total Individual Annuities																
<b>Group Annuities</b>																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other (f)																
33. Total Group Annuities																
<b>Accident and Health</b>																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
47. Total	6,536,706	6	4,214,214					6	4,214,214	2,592,716			(7,356,425)	673	590,550,669	

24 GT.1

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ , current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year \$ , current year \$

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 2) covering number of lives: 3) face amount: \$

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: \$ Group: \$ Total: \$

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) \$ Column 7) \$ Column 12) \$
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) \$ Column 7) \$ Column 12) \$
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) \$ Column 7) \$ Column 12) \$
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) \$ Column 7) \$ Column 12) \$

**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Number of Policies	8 Number of Certificates	9 Amount of Insurance	
1. In force end of prior year .....			1,174,425	84,615,791			303	244	1,825	84,617,616
2. Issued during year .....										
3. Reinsurance assumed .....			13,996	5,077,263						5,077,263
4. Revived during year .....			2,692	153,168						153,168
5. Increased during year (net) .....			100	3,767,949						3,767,949
6. Subtotals, Lines 2 to 5 .....			16,788	8,998,380						8,998,380
7. Additions by dividends during year .....	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases .....										
9. Totals (Lines 1 and 6 to 8) .....			1,191,213	93,614,171			303	244	1,825	93,615,996
<b>Deductions during year:</b>										
10. Death .....			16,734	623,469			XXX			623,469
11. Maturity .....			1,539	4,805			XXX			4,805
12. Disability .....							XXX			
13. Expiry .....			4,006	77,009			3	3	155	77,164
14. Surrender .....			26,154	1,830,329						1,830,329
15. Lapse .....			60,792	2,211,909						2,211,909
16. Conversion .....			195	26,577			XXX	XXX	XXX	26,577
17. Decreased (net) .....			1,031	1,169,762						1,169,762
18. Reinsurance .....										
19. Aggregate write-ins for decreases .....										
20. Totals (Lines 10 to 19) .....			110,451	5,943,860			3	3	155	5,944,015
21. In force end of year (b) (Line 9 minus Line 20) .....			1,080,762	87,670,311			300	241	1,670	87,671,981
22. Reinsurance ceded end of year .....	XXX		XXX	57,056,870	XXX		XXX	XXX		57,056,870
23. Line 21 minus Line 22 .....	XXX		XXX	30,613,441	XXX	(a)	XXX	XXX	1,670	30,615,111
<b>Details of Write-Ins</b>										
0801. ....										
0802. ....										
0803. ....										
0898. Summary of remaining write-ins for Line 8 from overflow page .....										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above) .....										
1901. ....										
1902. ....										
1903. ....										
1998. Summary of remaining write-ins for Line 19 from overflow page .....										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above) .....										

**Life, Accident and Health Companies Only:**

(a) Group \$ ; Individual \$

**Fraternal Benefit Societies Only:**

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount \$ , Additional accidental death benefits included in life certificates were in amount \$ Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? If not, how are such expenses met?



**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX		XXX	8,172
25. Other paid-up insurance.....			56,345	307,889
26. Debit ordinary insurance.....	XXX	XXX		

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....				
28. Term policies-other.....			627,019	54,978,391
29. Other term insurance-decreasing.....	XXX		XXX	
30. Other term insurance.....	XXX		XXX	34,912
31. Totals, (Lines 27 to 30).....			627,019	55,013,303
<b>Reconciliation to Lines 2 and 21:</b>				
32. Term additions.....	XXX		XXX	
33. Totals, extended term insurance.....	XXX	XXX	5,005	40,385
34. Totals, whole life and endowment.....			448,738	32,616,623
35. Totals (Lines 31 to 34).....			1,080,762	87,670,311

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....				
37. Ordinary.....			87,482,365	187,946
38. Credit Life (Group and Individual).....				
39. Group.....			1,536	133
40. Totals (Lines 36 to 39).....			87,483,901	188,079

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro rata basis.....		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 2.....				
44. Servicemen's Group Life Insurance included in Line 21.....				
45. Group Permanent Insurance included in Line 21.....				

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	963,828
--	---------

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc. policies and riders included above.....	<b>NONE</b>
47.1.....	
47.2.....	

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium.....			58,709	4,927,000				
49. Disability Income.....			6,395	5,633				
50. Extended Benefits.....			XXX	XXX				
51. Other.....								
52. Total.....		(a)	65,104	(a) 4,932,633		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	2,655	1,253		
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)	58	4		
5. Total (Lines 1 to 4)	2,713	1,257		
Deductions during year:				
6. Decreased (net)	288	281		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	288	281		
9. In force end of year (line 5 minus line 8)	2,425	976		
10. Amount on deposit	194,886	(a) 4,137,262		(a)
11. Income now payable	2,418	862		
12. Amount of income payable	(a) 8,333,113	(a) 7,005,088	(a)	(a)

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	5,608	8,286		4,557
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)	49			
5. Totals (Lines 1 to 4)	5,657	8,286		4,557
Deductions during year:				
6. Decreased (net)	33	361		442
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	33	361		442
9. In force end of year (line 5 minus line 8)	5,624	7,925		4,115
Income now payable:				
10. Amount of income payable	(a) 173,061,342	XXX	XXX	(a) 2,963,860
Deferred fully paid:				
11. Account balance	XXX	(a) 3,665,975	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 55,504,589	XXX	(a)

**ACCIDENT AND HEALTH INSURANCE**

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year					44,865	105,101,636
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX	44,865	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	4,845	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	4,845	XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)	40,020	(a) 91,848,027

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	1,024	5,840
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)	37	9
5. Totals (Lines 1 to 4)	1,061	5,849
Deductions during year:		
6. Decreased (net)	126	274
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	126	274
9. In force end of year (line 5 minus line 8)	935	5,575
10. Amount of account balance	(a) 29,723,227	(a) 12,013,622

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

**FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE****INTEREST MAINTENANCE RESERVE**

		1
		Amount
1.	Reserve as of December 31, prior year.....	208,319,402
2.	Current year's realized pre-tax capital gains/(losses) of \$ (36,520,504) transferred into the reserve net of taxes of \$ (7,669,306).....	(28,851,198)
3.	Adjustment for current year's liability gains/(losses) released from the reserve.....	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	179,468,204
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	23,166,832
6.	Reserve as of December 31, current year (Line 4 minus Line 5).....	156,301,372

**AMORTIZATION**

Year of Amortization		1	2	3	4
		Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/ (Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1.	2023.....	24,104,690	(937,858)		23,166,832
2.	2024.....	21,990,566	(2,124,320)		19,866,246
3.	2025.....	20,058,838	(2,049,752)		18,009,086
4.	2026.....	17,961,243	(2,021,205)		15,940,038
5.	2027.....	16,549,477	(1,991,056)		14,558,421
6.	2028.....	15,519,659	(1,954,715)		13,564,944
7.	2029.....	14,036,026	(1,898,203)		12,137,823
8.	2030.....	12,830,989	(1,798,694)		11,032,295
9.	2031.....	11,499,487	(1,686,968)		9,812,519
10.	2032.....	10,283,842	(1,584,022)		8,699,820
11.	2033.....	8,876,151	(1,473,152)		7,402,999
12.	2034.....	7,485,545	(1,358,463)		6,127,082
13.	2035.....	6,084,495	(1,244,971)		4,839,524
14.	2036.....	4,976,893	(1,126,313)		3,850,580
15.	2037.....	4,099,923	(1,006,157)		3,093,766
16.	2038.....	3,399,354	(857,621)		2,541,733
17.	2039.....	2,672,120	(752,855)		1,919,265
18.	2040.....	1,805,107	(646,802)		1,158,305
19.	2041.....	1,031,496	(538,321)		493,175
20.	2042.....	315,564	(435,192)		(119,628)
21.	2043.....	(3,633)	(310,529)		(314,162)
22.	2044.....	(107,883)	(236,850)		(344,733)
23.	2045.....	37,649	(204,508)		(166,859)
24.	2046.....	375,973	(169,244)		206,729
25.	2047.....	573,717	(136,718)		436,999
26.	2048.....	727,687	(98,530)		629,157
27.	2049.....	664,712	(72,588)		592,124
28.	2050.....	392,887	(57,523)		335,364
29.	2051.....	95,492	(42,457)		53,035
30.	2052.....		(27,392)		(27,392)
31.	2053 and Later.....		(8,218)		(8,218)
32.	Total (Lines 1 to 31).....	208,338,066	(28,851,197)		179,486,869

**ASSET VALUATION RESERVE**

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	73,685,655	6,630,523	80,316,178	12,201	84,893,482	84,905,682	165,221,860
2. Realized capital gains/(losses) net of taxes-General Account.....	(20,709,127)		(20,709,127)	(9,876)	8,464,690	8,454,814	(12,254,313)
3. Realized capital gains/(losses) net of taxes-Separate Accounts.....							
4. Unrealized capital gains/(losses) net of deferred taxes-General Account.....	8,798,957		8,798,957	(46)	(9,983,143)	(9,983,189)	(1,184,232)
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts.....							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....							
7. Basic contribution.....	33,086,204	1,100,535	34,186,738	-	2,927,473	2,927,473	37,114,212
8. Accumulated balances (Lines 1 through 5 - 6 + 7).....	94,861,689	7,731,057	102,592,746	2,279	86,302,502	86,304,780	188,897,527
9. Maximum reserve.....	151,785,859	5,675,260	157,461,119	97,390	148,779,030	148,876,420	306,337,539
10. Reserve objective.....	92,884,856	4,378,553	97,263,409	61,390	145,248,250	145,309,641	242,573,050
11. 20% of (Line 10 - Line 8).....	(395,367)	(670,501)	(1,065,867)	11,822	11,789,150	11,800,972	10,735,105
12. Balance before transfers (Lines 8 + 11).....	94,466,322	7,060,557	101,526,879	14,101	98,091,651	98,105,752	199,632,632
13. Transfers.....	1,385,297	(1,385,297)	-				-
14. Voluntary contribution.....							
15. Adjustment down to maximum/up to zero.....							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	95,851,619	5,675,260	101,526,879	14,101	98,091,651	98,105,752	199,632,632

**ASSET VALUATION RESERVE  
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS  
DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book / Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
<b>LONG-TERM BONDS</b>												
1		Exempt Obligations.....	1,862,312,238	XXX	XXX	1,862,312,238	-	-	-	-	-	-
2.1	1	NAIC Designation Category 1.A.....	1,147,645,412	XXX	XXX	1,147,645,412	0.0002	229,529	0.0007	803,352	0.0013	1,491,939
2.2	1	NAIC Designation Category 1.B.....	320,963,075	XXX	XXX	320,963,075	0.0004	128,385	0.0011	353,059	0.0023	738,215
2.3	1	NAIC Designation Category 1.C.....	412,036,495	XXX	XXX	412,036,495	0.0006	247,222	0.0018	741,666	0.0035	1,442,128
2.4	1	NAIC Designation Category 1.D.....	561,701,578	XXX	XXX	561,701,578	0.0007	393,191	0.0022	1,235,743	0.0044	2,471,487
2.5	1	NAIC Designation Category 1.E.....	670,584,100	XXX	XXX	670,584,100	0.0009	603,526	0.0027	1,810,577	0.0055	3,688,213
2.6	1	NAIC Designation Category 1.F.....	1,533,519,638	XXX	XXX	1,533,519,638	0.0011	1,686,872	0.0034	5,213,967	0.0068	10,427,934
2.7	1	NAIC Designation Category 1.G.....	1,851,032,488	XXX	XXX	1,851,032,488	0.0014	2,591,445	0.0042	7,774,336	0.0085	15,733,776
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7).....	6,497,482,786	XXX	XXX	6,497,482,786	XXX	5,880,170	XXX	17,932,701	XXX	35,993,691
3.1	2	NAIC Designation Category 2.A.....	1,641,221,242	XXX	XXX	1,641,221,242	0.0021	3,446,565	0.0063	10,339,694	0.0105	17,232,823
3.2	2	NAIC Designation Category 2.B.....	1,858,545,038	XXX	XXX	1,858,545,038	0.0025	4,646,363	0.0076	14,124,942	0.0127	23,603,522
3.3	2	NAIC Designation Category 2.C.....	936,456,246	XXX	XXX	936,456,246	0.0036	3,371,242	0.0108	10,113,727	0.0180	16,856,212
3.4	2	Subtotal NAIC 2 (3.1 + 3.2 + 3.3).....	4,436,222,526	XXX	XXX	4,436,222,526	XXX	11,464,170	XXX	34,578,364	XXX	57,692,557
4.1	3	NAIC Designation Category 3.A.....	92,997,877	XXX	XXX	92,997,877	0.0069	641,685	0.0183	1,701,861	0.0262	2,436,544
4.2	3	NAIC Designation Category 3.B.....	65,545,592	XXX	XXX	65,545,592	0.0099	648,901	0.0264	1,730,404	0.0377	2,471,069
4.3	3	NAIC Designation Category 3.C.....	640,949,800	XXX	XXX	640,949,800	0.0131	8,396,442	0.0350	22,433,243	0.0500	32,047,490
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3).....	799,493,269	XXX	XXX	799,493,269	XXX	9,687,029	XXX	25,865,508	XXX	36,955,103
5.1	4	NAIC Designation Category 4.A.....	126,047,430	XXX	XXX	126,047,430	0.0184	2,319,273	0.0430	5,420,039	0.0615	7,751,917
5.2	4	NAIC Designation Category 4.B.....	33,033,417	XXX	XXX	33,033,417	0.0238	786,195	0.0555	1,833,355	0.0793	2,619,550
5.3	4	NAIC Designation Category 4.C.....	15,553,690	XXX	XXX	15,553,690	0.0310	482,164	0.0724	1,126,087	0.1034	1,608,252
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3).....	174,634,537	XXX	XXX	174,634,537	XXX	3,587,632	XXX	8,379,481	XXX	11,979,718
6.1	5	NAIC Designation Category 5.A.....	6,968,137	XXX	XXX	6,968,137	0.0472	328,896	0.0846	589,504	0.1410	982,507
6.2	5	NAIC Designation Category 5.B.....	2,111,992	XXX	XXX	2,111,992	0.0663	140,025	0.1188	250,905	0.1980	418,174
6.3	5	NAIC Designation Category 5.C.....	-	XXX	XXX	-	0.0836	-	0.1498	-	0.2496	-
6.4		Subtotal NAIC 5 (6.1 + 6.2 + 6.3).....	9,080,129	XXX	XXX	9,080,129	XXX	468,921	XXX	840,409	XXX	1,400,682
7	6	NAIC 6.....	792,831	XXX	XXX	792,831	0.0000	-	0.2370	187,901	0.2370	187,901
8		Total Unrated Multi-Class Securities Acquired by Conversion.....		XXX	XXX		XXX		XXX		XXX	
9		Total Long-Term Bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7+8).....	13,780,018,316	XXX	XXX	13,780,018,316	XXX	31,087,922	XXX	87,784,363	XXX	144,209,653
<b>PREFERRED STOCKS</b>												
10	1	Highest Quality.....	213,900	XXX	XXX	213,900	0.0005	107	0.0016	342	0.0033	706
11	2	High Quality.....	208,445,386	XXX	XXX	208,445,386	0.0021	437,735	0.0064	1,334,050	0.0106	2,209,521
12	3	Medium Quality.....	36,609,491	XXX	XXX	36,609,491	0.0099	362,434	0.0263	962,830	0.0376	1,376,517
13	4	Low Quality.....	49,380,343	XXX	XXX	49,380,343	0.0245	1,209,818	0.0572	2,824,556	0.0817	4,034,374
14	5	Lower Quality.....		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or Near Default.....	62,100	XXX	XXX	62,100	0.0000	-	0.2370	14,718	0.2370	14,718
16		Affiliated Life with AVR.....		XXX	XXX		0.0000		0.0000		0.0000	
17		Total Preferred Stocks (Sum of Lines 10 through 16).....	294,711,220	XXX	XXX	294,711,220	XXX	2,010,095	XXX	5,136,496	XXX	7,635,836

**ASSET VALUATION RESERVE (CONTINUED)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
<b>SHORT-TERM BONDS</b>												
18		Exempt Obligations.....		XXX	XXX		-		-		-	
19.1	1	NAIC Designation Category 1.A.....		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B.....		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C.....		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D.....		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E.....		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F.....		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G.....		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1 + 19.2 + 19.3 + 19.4 + 19.5 + 19.6 + 19.7).....		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A.....		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B.....		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C.....		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1 + 20.2 + 20.3).....		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A.....		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B.....		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C.....		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1 + 21.2 + 21.3).....		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A.....		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B.....		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C.....		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1 + 22.2 + 22.3).....		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A.....		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B.....		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C.....		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1 + 23.2 + 23.3).....		XXX	XXX		XXX		XXX		XXX	
24	6	NAIC 6.....		XXX	XXX		-		0.2370		0.2370	
25		Total Short-Term Bonds (18 + 19.8 + 20.4 + 21.4 + 22.4 + 23.4 + 24).....		XXX	XXX		XXX		XXX		XXX	
<b>DERIVATIVE INSTRUMENTS</b>												
26		Exchange Traded.....		XXX	XXX		0.0005		0.0016		0.0033	
27	1	Highest Quality.....		XXX	XXX		0.0005		0.0016		0.0033	
28	2	High Quality.....	(5,625,398)	XXX	XXX	(5,625,398)	0.0021	(11,813)	0.0064	(36,003)	0.0106	(59,629)
29	3	Medium Quality.....		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low Quality.....		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower Quality.....		XXX	XXX		0.0630		0.1128		0.1880	
32	6	In or Near Default.....		XXX	XXX		-		0.2370		0.2370	
33		Total Derivative Instruments.....	(5,625,398)	XXX	XXX	(5,625,398)	XXX	(11,813)	XXX	(36,003)	XXX	(59,629)
34		Total (Lines 9+ 17 + 25 + 33).....	14,069,104,138	XXX	XXX	14,069,104,138	XXX	33,086,204	XXX	92,884,856	XXX	151,785,859

**ASSET VALUATION RESERVE (CONTINUED)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
		<b>MORTGAGE LOANS</b>										
		In Good Standing:										
35		Farm Mortgages – CM1 – Highest Quality .....			XXX		0.0011		0.0057		0.0074	
36		Farm Mortgages – CM2 – High Quality .....			XXX		0.0040		0.0114		0.0149	
37		Farm Mortgages – CM3 – Medium Quality .....			XXX		0.0069		0.0200		0.0257	
38		Farm Mortgages – CM4 – Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
39		Farm Mortgages – CM5 – Low Quality .....			XXX		0.0183		0.0486		0.0628	
40		Residential Mortgages – Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
41		Residential Mortgages – All Other .....			XXX		0.0015		0.0034		0.0046	
42		Commercial Mortgages – Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
43		Commercial Mortgages – All Other – CM1 – Highest Quality .....	477,184,760		XXX	477,184,760	0.0011	524,903	0.0057	2,719,953	0.0074	3,531,167
44		Commercial Mortgages – All Other – CM2 – High Quality .....	50,963,797		XXX	50,963,797	0.0040	203,855	0.0114	580,987	0.0149	759,361
45		Commercial Mortgages – All Other – CM3 – Medium Quality .....	53,880,628		XXX	53,880,628	0.0069	371,776	0.0200	1,077,613	0.0257	1,384,732
46		Commercial Mortgages – All Other – CM4 – Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
47		Commercial Mortgages – All Other – CM5 – Low Quality .....			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm Mortgages .....			XXX		0.0480		0.0868		0.1371	
49		Residential Mortgages – Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
50		Residential Mortgages - All Other .....			XXX		0.0029		0.0066		0.0103	
51		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
52		Commercial Mortgages - All Other .....			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53		Farm Mortgages .....			XXX		–		0.1942		0.1942	
54		Residential Mortgages - Insured or Guaranteed .....			XXX		–		0.0046		0.0046	
55		Residential Mortgages - All Other .....			XXX		–		0.0149		0.0149	
56		Commercial Mortgages - Insured or Guaranteed .....			XXX		–		0.0046		0.0046	
57		Commercial Mortgages - All Other .....			XXX		–		0.1942		0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57) .....	582,029,185		XXX	582,029,185	XXX	1,100,535	XXX	4,378,553	XXX	5,675,260
59		Schedule DA Mortgages .....			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59) .....	582,029,185		XXX	582,029,185	XXX	1,100,535	XXX	4,378,553	XXX	5,675,260

**ASSET VALUATION RESERVE  
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS  
EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book / Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
<b>COMMON STOCK</b>												
1		Unaffiliated Public	1,606	XXX	XXX	1,606	-	-	0.2431 (a)	390	0.2431 (a)	390
2		Unaffiliated Private		XXX	XXX		-	-	0.1945		0.1945	
3		Federal Home Loan Bank	10,000,000	XXX	XXX	10,000,000	-	-	0.0061	61,000	0.0097	97,000
4		Affiliated Life with AVR	853,681,397	XXX	XXX	853,681,397	-	-	-	-	-	-
Affiliated Investment Subsidiary:												
5		Fixed Income Exempt Obligations					XXX		XXX		XXX	
6		Fixed Income Highest Quality					XXX		XXX		XXX	
7		Fixed Income High Quality					XXX		XXX		XXX	
8		Fixed Income Medium Quality					XXX		XXX		XXX	
9		Fixed Income Low Quality					XXX		XXX		XXX	
10		Fixed Income Lower Quality					XXX		XXX		XXX	
11		Fixed Income In or Near Default					XXX		XXX		XXX	
12		Unaffiliated Common Stock Public					-	-	(a)		(a)	
13		Unaffiliated Common Stock Private					-	-	0.1945		0.1945	
14		Real Estate					(b)		(b)		(b)	
15		Affiliated-Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		-	-	0.1580		0.1580	
16		Affiliated - All Other		XXX	XXX		-	-	0.1945		0.1945	
17		Total Common Stock (Sum of Lines 1 through 16)	863,683,003			863,683,003	XXX	-	XXX	61,390	XXX	97,390
<b>REAL ESTATE</b>												
18		Home Office Property (General Account only)					-	-	0.0912		0.0912	
19		Investment Properties					-	-	0.0912		0.0912	
20		Properties Acquired in Satisfaction of Debt					-	-	0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)					XXX	-	XXX		XXX	
<b>OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
22		Exempt Obligations		XXX	XXX		-	-	-		-	-
23	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26	4	Low Quality	103,874,816	XXX	XXX	103,874,816	0.0245	2,544,933	0.0572	5,941,639	0.0817	8,486,572
27	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or Near Default		XXX	XXX		-	-	0.2370		0.2370	
29		Total with Bond Characteristics (Sum of Lines 22 through 28)	103,874,816	XXX	XXX	103,874,816	XXX	2,544,933	XXX	5,941,639	XXX	8,486,572



**ASSET VALUATION RESERVE (CONTINUED)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS</b>												
30	1	Highest Quality .....	315,380,741	XXX	XXX	315,380,741	0.0005	157,690	0.0016	504,609	0.0033	1,040,756
31	2	High Quality .....	107,071,270	XXX	XXX	107,071,270	0.0021	224,850	0.0064	685,256	0.0106	1,134,955
32	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or Near Default .....		XXX	XXX		-	-	0.2370		0.2370	
36		Affiliated Life with AVR .....		XXX	XXX		-	-			-	-
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36) .....	422,452,011	XXX	XXX	422,452,011	XXX	382,540	XXX	1,189,865	XXX	2,175,712
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS</b>												
In Good Standing Affiliated:												
38		Mortgages - CM1 - Highest Quality .....			XXX		0.0011		0.0057		0.0074	
39		Mortgages - CM2 - High Quality .....			XXX		0.0040		0.0114		0.0149	
40		Mortgages - CM3 - Medium Quality .....			XXX		0.0069		0.0200		0.0257	
41		Mortgages - CM4 - Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
42		Mortgages - CM5 - Low Quality .....			XXX		0.0183		0.0486		0.0628	
43		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
44		Residential Mortgages - All Other .....		XXX	XXX		0.0015		0.0034		0.0046	
45		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46		Farm Mortgages .....			XXX		0.0480		0.0868		0.1371	
47		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
48		Residential Mortgages - All Other .....			XXX		0.0029		0.0066		0.0103	
49		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
50		Commercial Mortgages - All Other .....			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51		Farm Mortgages .....			XXX		-	-	0.1942		0.1942	
52		Residential Mortgages - Insured or Guaranteed .....			XXX		-	-	0.0046		0.0046	
53		Residential Mortgages - All Other .....			XXX		-	-	0.0149		0.0149	
54		Commercial Mortgages - Insured or Guaranteed .....			XXX		-	-	0.0046		0.0046	
55		Commercial Mortgages - All Other .....			XXX		-	-	0.1942		0.1942	
56		Total Affiliated (Sum of Lines 38 through 55) .....			XXX		XXX	-	XXX		XXX	
57		Unaffiliated - In Good Standing With Covenants .....			XXX		(c)		(c)		(c)	
58		Unaffiliated - In Good Standing Defeased With Government Securities .....			XXX		0.0011		0.0057		0.0074	
59		Unaffiliated - In Good Standing Primarily Senior .....			XXX		0.0040		0.0114		0.0149	
60		Unaffiliated - In Good Standing All Other .....			XXX		0.0069		0.0200		0.0257	
61		Unaffiliated - Overdue, Not in Process .....			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated - In Process of Foreclosure .....			XXX		-	-	0.1942		0.1942	
63		Total Unaffiliated (Sum of Lines 57 through 62) .....			XXX		XXX	-	XXX		XXX	
64		Total with Mortgage Loan Characteristics (Lines 56 + 63) .....			XXX		XXX	-	XXX		XXX	

**ASSET VALUATION RESERVE (CONTINUED)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book / Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK</b>												
65		Unaffiliated Public	16,125,549	XXX	XXX	16,125,549	-	-	0.2431 (a)	3,920,121	0.2431 (a)	3,920,121
66		Unaffiliated Private	335,617,239	XXX	XXX	335,617,239	-	-	0.1945	65,277,553	0.1945	65,277,553
67		Affiliated Life with AVR		XXX	XXX		-	-				
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		-	-	0.1580		0.1580	
69		Affiliated Other - All Other		XXX	XXX		-	-	0.1945		0.1945	
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	351,742,788	XXX	XXX	351,742,788	XXX	-	XXX	69,197,674	XXX	69,197,674
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE</b>												
71		Home Office Property (General Account only)					-	-	0.0912		0.0912	
72		Investment Properties	512,141,758			512,141,758	-	-	0.0912	46,707,328	0.0912	46,707,328
73		Properties Acquired in Satisfaction of Debt					-	-	0.1337		0.1337	
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	512,141,758			512,141,758	XXX	-	XXX	46,707,328	XXX	46,707,328
<b>LOW INCOME HOUSING TAX CREDIT INVESTMENTS</b>												
75		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
<b>RESIDUAL TRANCHES OR INTERESTS</b>												
81		Fixed Income Instruments - Unaffiliated	28,577,297	XXX		28,577,297	-	-	0.1580	4,515,213	0.1580	4,515,213
82		Fixed Income Instruments - Affiliated		XXX	XXX		-	-	0.1580		0.1580	
83		Common Stock - Unaffiliated		XXX	XXX		-	-	0.1580		0.1580	
84		Common Stock - Affiliated		XXX	XXX		-	-	0.1580		0.1580	
85		Preferred Stock - Unaffiliated		XXX	XXX		-	-	0.1580		0.1580	
86		Preferred Stock - Affiliated		XXX	XXX		-	-	0.1580		0.1580	
87		Real Estate - Unaffiliated					-	-	0.1580		0.1580	
88		Real Estate - Affiliated					-	-	0.1580		0.1580	
89		Mortgage Loans - Unaffiliated		XXX	XXX		-	-	0.1580		0.1580	
90		Mortgage Loans - Affiliated		XXX	XXX		-	-	0.1580		0.1580	
91		Other - Unaffiliated	1,644,150	XXX	XXX	1,644,150	-	-	0.1580	259,776	0.1580	259,776
92		Other - Affiliated		XXX	XXX		-	-	0.1580		0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	30,221,447			30,221,447	XXX	-	XXX	4,774,989	XXX	4,774,989
<b>ALL OTHER INVESTMENTS</b>												
94		NAIC 1 Working Capital Finance Investments		XXX			-	-	0.0042		0.0042	
95		NAIC 2 Working Capital Finance Investments		XXX			-	-	0.0137		0.0137	
96		Other Invested Assets - Schedule BA	110,359,206	XXX		110,359,206	-	-	0.1580	17,436,755	0.1580	17,436,755
97		Other Short-Term Invested Assets - Schedule DA		XXX			-	-	0.1580		0.1580	
98		Total All Other (Sum of Lines 94, 95, 96 and 97)	110,359,206	XXX		110,359,206	XXX	-	XXX	17,436,755	XXX	17,436,755
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	1,530,792,026	XXX	XXX	1,530,792,026	XXX	2,927,473	XXX	145,248,250	XXX	148,779,030

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).  
(b) Determined using same factors and breakdowns used for directly owned real estate.  
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

**ASSET VALUATION RESERVE  
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS  
REPLICATIONS (SYNTHETIC) ASSETS**

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP (6 digits)	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
0599999 – Totals.....								

**NONE**

**SCHEDULE F**

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
5399999 – Totals							XXX

**NONE**

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

**PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS**

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1. Premiums written	47,806,079	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned	48,832,433	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	140,699,760	288.1			(752)									
4. Cost containment expenses	5,027,113	10.3												
5. Incurred claims and cost containment expenses (Lines 3 and 4)	145,726,873	298.4			(752)									
6. Increase in contract reserves	(33,186,204)	(68.0)												
7. Commissions (a)	(20,801,731)	(42.6)												
8. Other general insurance expenses	13,287,738	27.2												
9. Taxes, licenses and fees	2,388	0.0												
10. Total other expenses incurred	(7,511,605)	(15.4)												
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds	(56,196,631)	(115.1)			752									
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	(56,196,631)	(115.1)			752									
<b>Details of Write-Ins</b>														
1101.														
1102.														
1103.														
1198..	Summary of remaining write-ins for Line 11 from overflow page													
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)													

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15	16	17	18	19	20	21	22	23	24	25	26
	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1. Premiums written		XXX		XXX		XXX		XXX	47,597,326	XXX	208,753	XXX
2. Premiums earned		XXX		XXX		XXX		XXX	48,623,661	XXX	208,772	XXX
3. Incurred claims									138,462,950	284.8	2,237,562	1,071.8
4. Cost containment expenses									5,027,113	10.3		
5. Incurred claims and cost containment expenses (Lines 3 and 4)									143,490,063	295.1	2,237,562	1,071.8
6. Increase in contract reserves									(33,186,204)	(68.3)	-	-
7. Commissions (a)									(20,839,587)	(42.9)	37,856	18.1
8. Other general insurance expenses									13,287,738	27.3		
9. Taxes, licenses and fees									2,388	0.0		
10. Total other expenses incurred									(7,549,461)	(15.5)	37,856	18.1
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds									(54,130,737)	(111.3)	(2,066,646)	(989.9)
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds									(54,130,737)	(111.3)	(2,066,646)	(989.9)
<b>Details of Write-Ins</b>												
1101.												
1102.												
1103.												
1198..	Summary of remaining write-ins for Line 11 from overflow page											
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)											

(a) Includes \$ reported as "Contract, membership and other fees retained by agents."

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (CONTINUED)**

**PART 2 - RESERVES AND LIABILITIES**

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
<b>A. Premium Reserves:</b>													
1. Unearned premiums	6,514,541											6,434,313	80,228
2. Advance premiums	1,038,181											1,038,181	
3. Reserve for rate credits													
4. Total premium reserves, current year	7,552,722											7,472,494	80,228
5. Total premium reserves, prior year	8,747,583											8,667,336	80,247
6. Increase in total premium reserves	(1,194,861)											(1,194,842)	(19)
<b>B. Contract Reserves:</b>													
1. Additional reserves (a)	960,424,472											958,949,390	1,475,082
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	960,424,472											958,949,390	1,475,082
4. Total contract reserves, prior year	993,610,676											992,135,594	1,475,082
5. Increase in contract reserves	(33,186,204)											(33,186,204)	-
<b>C. Claim Reserves and Liabilities:</b>													
1. Total current year	363,184,949											361,537,570	1,647,379
2. Total prior year	377,395,966		752									376,466,587	928,627
3. Increase	(14,211,017)		(752)									(14,929,017)	718,752

**PART 3 - TEST OF PRIOR YEARS CLAIM RESERVES AND LIABILITIES**

1. Claims paid during the year:													
1.1. On claims incurred prior to current year	154,910,777											153,391,967	1,518,810
1.2. On claims incurred during current year													
2. Claim reserves and liabilities, December 31, current year:													
2.1. On claims incurred prior to current year	327,031,192											325,383,813	1,647,379
2.2. On claims incurred during current year	36,153,757											36,153,757	
3. Test:													
3.1. Lines 1.1 and 2.1	481,941,969											478,775,780	3,166,189
3.2. Claim reserves and liabilities, December 31, prior year	377,395,966		752									376,466,587	928,627
3.3. Line 3.1 minus Line 3.2	104,546,003		(752)									102,309,193	2,237,562

**PART 4 - REINSURANCE**

<b>A. Reinsurance Assumed:</b>													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	279,187,991		(1,504)									276,925,899	2,263,596
4. Commissions	(17,089,957)											(17,127,813)	37,856
<b>B. Reinsurance Ceded:</b>													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	138,488,232		(752)									138,462,950	26,034
4. Commissions	3,711,774											3,711,774	-

(a) Includes \$ premium deficiency reserve.

**SCHEDULE H - PART 5 - HEALTH CLAIMS**

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	Total
A. Direct:													
1. Incurred Claims													
2. Beginning Claim Reserves and Liabilities													
3. Ending Claim Reserves and Liabilities													
4. Claims Paid													
B. Assumed Reinsurance:													
1. Incurred Claims		(1,504)									276,925,899	2,263,596	279,187,991
2. Beginning Claim Reserves and Liabilities		1,504									752,933,173	928,627	753,863,304
3. Ending Claim Reserves and Liabilities											723,075,138	1,647,379	724,722,517
4. Claims Paid											306,783,934	1,544,844	308,328,778
C. Ceded Reinsurance:													
1. Incurred Claims		(752)									138,462,950	26,034	138,488,232
2. Beginning Claim Reserves and Liabilities		752									376,466,586	-	376,467,338
3. Ending Claim Reserves and Liabilities											361,537,569	1,647,379	361,537,569
4. Claims Paid											153,391,967	26,034	153,418,001
D. Net:													
1. Incurred Claims		(752)									138,462,949	2,237,562	140,699,759
2. Beginning Claim Reserves and Liabilities		752									376,466,587	928,627	377,395,966
3. Ending Claim Reserves and Liabilities											361,537,569	1,647,379	363,184,948
4. Claims Paid											153,391,967	1,518,810	154,910,777
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred Claims and Cost Containment Expenses		(752)									143,490,063	2,237,562	145,726,873
2. Beginning Reserves and Liabilities		752									376,466,587	928,627	377,395,966
3. Ending Reserves and Liabilities											361,537,570	1,647,379	363,184,949
4. Paid Claims and Cost Containment Expenses		-									158,419,080	1,518,810	159,937,890

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
<b>General Account, Affiliates, U.S., Other</b>												
62413	36-0947200	11/22/2000	WILCAC LIFE INS CO	IL	CO/I	XXXL	21,342	284	-	-	-	-
60704	94-1516991	01/01/2012	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	1,864,246,843	233,590,412	14,657,623	8,452,416	-	-
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/G	FA	-	5,276,153	-	47,688	-	3,051,137
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	AXXX	-	-	3,612,405	(312,275)	-	-
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	FA	-	2,726,683,238	(9,156)	(47,688)	-	3,266,533,510
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	OL	13,881,235,659	672,584,498	35,814,548	23,526,650	-	655,659,510
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	XXXL	-	4,695	9,831,826	230,856	-	-
0299999 - General Account, Affiliates, U.S., Other							15,745,503,844	3,638,139,280	63,907,246	31,897,647	-	3,925,244,157
0399999 - General Account, Affiliates, U.S., Total							15,745,503,844	3,638,139,280	63,907,246	31,897,647	-	3,925,244,157
0799999 - General Account, Total Affiliates							15,745,503,844	3,638,139,280	63,907,246	31,897,647	-	3,925,244,157
<b>General Account, Non-Affiliates, U.S. Non-Affiliates</b>												
90611	41-1366075	12/01/2005	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	OL	22,375,766	68,780	44,232	-	-	-
90611	41-1366075	10/01/2006	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	XXXLO	108,879,677	593,996	520,238	153,344	-	-
90611	41-1366075	02/01/2008	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	XXXL	55,500,440	2,091,110	87,520	28,438	-	-
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	OL	31,598,395	114,072	-	2,418	-	-
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	XXXL	367,777,121	13,890,582	1,042,498	325,342	-	9
61301	47-0098400	02/01/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	561,850,296	13,224,747	1,026,988	985,500	-	15
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	1,374,464	12,337	-	-	-	-
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	14,745,071	152,758	80,179	-	-	-
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	OL	3,302,000	26,058	-	-	-	-
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	49,362,450	1,199,025	86,762	37,500	-	-
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	OL	69,062,997	332,862	-	-	-	-
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	277,645,135	7,375,978	781,945	738,464	-	-
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	OL	67,500	47	-	-	-	-
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	XXXLO	70,000	1,027	571	-	-	-
60033	13-3758127	02/01/2007	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	127,448,011	2,926,315	243,696	-	-	-
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	OL	12,176,279	56,319	-	-	-	-
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	52,009,723	1,389,233	238,265	133,034	-	-
72222	05-0340166	08/01/2008	AMICA LIFE INS CO	RI	CO/I	XXXL	551,750,639	10,892,684	1,027,045	289,778	-	-
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	OL	68,486	669	-	-	-	-
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	51,819,724	1,144,973	294,767	140,000	-	-
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	OL	439,180	4,604	-	-	-	-
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	177,139,440	7,399,987	1,195,026	515,478	-	-
94250	52-1236145	02/14/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	76,220,298	1,184,275	106,649	-	-	-
94250	52-1236145	06/08/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	447,901,579	5,585,068	463,603	1,288,750	-	-
94250	52-1236145	08/15/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	71,947,696	3,871,046	95,352	1,203	-	-
94250	52-1236145	10/03/2005	BANNER LIFE INS CO	MD	YRT/I	OL	8,193,792	351,041	342,846	54,688	-	-
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	XXXL	428,670,627	8,179,170	433,443	150,500	-	-
94250	52-1236145	03/19/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	55,047,847	722,657	44,273	50,313	-	-
94250	52-1236145	05/21/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	84,058,249	2,008,963	57,285	1,750	-	-
94250	52-1236145	08/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	150,875,200	2,996,397	120,650	2,188	-	-
94250	52-1236145	11/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	40,994,062	991,901	36,277	-	-	-



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
94250	52-1236145	12/31/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	132,139,315	2,803,914	138,585	-	-	-
94250	52-1236145	02/25/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	636,566,179	14,783,868	661,034	135,000	-	-
94250	52-1236145	12/15/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	2,198,421	7,639	23,176	4,375	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	-	-	-	(263,833)	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	899,187,398	79,619,337	6,101,607	2,527,418	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	FA	-	3,537,061	8,259	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	IL	4,579,059	3,272,068	-	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OA	-	919,962	-	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	527,604,615	112,295,179	11,574,563	4,883,273	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/G	OL	50,961,291	4,837,145	-	61,592	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	206,546	23,224	6,095,038	1,269,651	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,242,384,138	5,084,589	-	178,666	-	-
93432	06-1041383	01/01/2014	CM LIFE INS CO	CT	CO/I	OL	1,239,332,645	185,176,951	11,057,411	5,339,719	-	-
79065	04-2461439	09/17/2007	DELAWARE LIFE INS CO	DE	YRT/I	OL	90,580,694	936,696	317,168	3,000	-	-
72664	04-2845273	11/06/2007	DELAWARE LIFE INS CO OF NY	NY	YRT/I	OL	3,517,979	27,420	118,675	-	-	-
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	XXXL	7,101,327	238,505	174,170	25,000	-	-
66311	31-0717055	07/01/2005	ENCOVA LIFE INS CO	OH	CO/I	XXXL	99,161,325	2,518,278	189,708	28,579	-	24
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	-	-	312,635	-	-	-
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	-	-	12,065	-	-	-
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,466,186,537	44,693,670	7,102,079	3,114,512	-	-
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	-	-	9,581,830	-	-	-
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	2,622,500,078	70,553,848	(24,218,868)	6,303,270	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	-	-	(2,214,058)	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	1,613,201,865	314,051,868	16,426,959	26,253,344	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,641,492,439	104,984,214	11,943,192	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	5,077,237,617	750,651,572	29,604,566	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,180,055,409	55,165,053	5,825,639	21,223,937	-	-
65536	54-0283385	11/28/2005	GENWORTH LIFE & ANN INS CO	VA	YRT/I	XXXLO	949,960,713	4,687,397	3,140,161	420,244	-	-
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	OL	-	-	-	8	-	-
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	XXXLO	8,925,661	94,707	64,742	11,023	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/G	OL	132,900	94,969	-	-	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	FA	-	4,951,891	17,962	-	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	OL	89,445,157	28,872,276	1,162,429	668,174	-	-
65056	38-1659835	11/22/2000	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	305,775	12,070	313	-	-	-
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	OL	-	-	565,803	501,739	-	-
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	XXXL	111,050,000	2,367,864	-	117,953	-	-
86375	13-3646501	01/01/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	OL	8,211,990	414,099	104,778	-	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	-	-	-	199,432	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	-	-	-	141,522	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	63,168,984	1,673,234	1,000,258	-	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	11,321,455	630,631	342,769	15,311	-	-
65927	04-2314290	01/01/2008	LINCOLN HERITAGE LIFE INS CO	IL	CO/I	XXXL	424,929,914	120,488,491	24,514,935	6,516,627	-	-
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXL	471,266,100	20,589,282	772,742	274,563	-	-
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXLO	25,580,465	32,319	-	2,482	-	-

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	18,228,000	35,868	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	31,724,503	2,128,036	172,635	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	CL	-	553,000	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	-	17,306,763	189,836	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OA	-	941,213	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	114,365,675	37,983,671	1,776,594	833,602	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	42,397,000	195,355	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	94,045,601	7,585,836	491,974	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/G	OL	200,176	522,100	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	-	32,797,333	381,341	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	IL	745,455	641,596	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OA	-	2,872,277	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	259,026,008	66,112,115	3,092,403	1,905,625	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	9,980,020	4,395,417	-	-	-	-
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	OL	9,949,791	9,182	-	-	-	-
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	XXXL	527,342,184	12,713,336	1,028,338	355,163	-	-
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	YRT/I	XXXLO	30,319,446	90,232	228,861	5,906	-	-
93734	43-1240953	07/01/2000	NASSAU LIFE & ANN CO	CT	CO/I	OL	-	109,059	-	-	-	-
93734	43-1240953	01/01/2007	NASSAU LIFE & ANN CO	CT	CO/I	OL	64,207,785	3,161,202	96,481	-	-	-
93734	43-1240953	01/01/2007	NASSAU LIFE & ANN CO	CT	CO/I	XXXL	71,257	71	-	1,027	-	-
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	20,328,419	414,761	37,377	19,973	-	-
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	OL	40,643,683	16,546,632	1,015,020	1,358,645	-	-
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	12,103,036	5,290,851	315,593	404,583	-	-
60593	43-0825796	01/01/2001	NATIONAL STATES INS CO	MO	CO/I	OL	30,189,995	6,029,397	(156,712)	44,295	-	1
60593	43-0825796	12/31/2002	NATIONAL STATES INS CO	MO	CO/I	OL	6,683,871	37,867	-	10,468	-	-
67032	56-0340860	01/01/2007	NORTH CAROLINA MUT LIFE INS CO	NC	CO/I	XXXL	470,536,688	6,294,862	655,245	201,392	-	-
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	2,741,602	8,994	-	3,781	-	-
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	564,273,806	27,437,934	798,845	129,110	-	-
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	696,180,022	13,462,548	1,314,183	712,902	-	-
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	10,079,894	57,706	-	5,018	-	-
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	-	957,550	-	1,341,713	91,909,897	-
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXLO	974,538,827	(430)	13,900,758	14,479,356	313,986,306	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	FA	3,546,141,991	133,789,762	8,564,720	6,990,117	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	285,350,213	-	3,671,277	-	66,693,794	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	2,022,180,256	65,379,076	4,954,216	252,620	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	177,275,466	578,672	1,280,723	22,229	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	512,564,910	6,394,135	5,097,221	1,621,708	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	81,195,559	3,547,141	725,247	118,154	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	34,487,953	1,059,815	576,221	30,987	-	-
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	21,917,569	-	1,206,471	-	-	-
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	7,001,362	114,598	42,885	18	-	-
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	206,004,811	3,188,443	241,871	8,203	-	-
68772	15-0442730	08/01/2001	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	XXXLO	7,226,628	19,183	-	139	-	-
68608	91-0742147	01/19/2005	SYMETRA LIFE INS CO	IA	CO/I	XXXL	281,087,054	8,156,547	550,961	69,568	-	-

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	OL	-	-	(45,291)	-	-	-
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	XXXL	9,019,219	262,818	21,000	3,402	-	-
68608	91-0742147	07/01/2009	SYMETRA LIFE INS CO	IA	CO/I	XXXL	15,156,169	79,352	71,232	12,609	-	-
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	7,981,090	1,373,182	600,467	87,473	-	-
70688	36-6071399	04/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	-	-	2,130	-	-	-
70688	36-6071399	08/15/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	1,994,846	15,708	14,407	1,487	-	-
70688	36-6071399	10/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	158,719,075	-	-	-	972,662
70688	36-6071399	10/02/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	277,096,885	173,779,402	-	812,842	-	2,709,040
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	FA	251,113,510	5,842,985	-	90,655	-	-
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	OL	124,060	3,008	449,931	228,604	-	-
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	6,778,282	37,757	56,397	3,187	-	-
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXLO	274,030,725	1,721,869	1,518,224	430,811	-	-
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	242,876,166	40,856,376	15,994,079	5,266,871	-	-
86231	39-0989781	04/01/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	10,288,549	56,300	43,972	4,320	-	-
86231	39-0989781	08/15/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	118,549	422	-	-	-	-
86231	39-0989781	04/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	9,255,713	164,131	214,600	196,156	-	-
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	6,105	6	30,850	1,718	-	-
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	3,045,434	14,847	-	380	-	-
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	-	5,413,550,716	-	-	-	15,232,978
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	7,016,386,954	4,179,781,232	(2,208,252)	25,303,284	-	(186,833,589)
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	FA	7,648,991,942	-	(4,118,902)	13,464,040	4,288,922,998	222,062,496
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	OL	11,752,001	261,602	26,447,894	-	-	-
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	MCOFW/I	OL	10,557,395,945	445,196,025	247,611	6,019,321	-	-
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	5,017,324,999	1,505,753,374	1,045,296,367	3,938,965	-	-
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	1,388,430	652,670	69,855	-	-	-
86231	39-0989781	07/01/2023	TRANSAMERICA LIFE INS CO	IA	CO/I	AXXX	3,178,101	169,008	-	16,688	-	-
60227	74-2843158	01/01/2005	TRINITY LIFE INS CO	OK	CO/I	XXXL	63,704,372	436,783	770,371	64,392	-	-
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	OL	77,941,517	2,481,809	147,104	8,531	-	-
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	XXXLO	-	282,370	8,393	-	-	-
70319	36-1933760	03/01/2006	WASHINGTON NATL INS CO	IN	CO/I	XXXL	256,495,131	89,158,972	3,464,042	2,744,409	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	148,334,817	10,411,388	-	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	1,055,413	67,885	-	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	XXXL	-	319,632	29,569	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/G	OL	303,591,245	115,165,457	6,867,702	3,229,792	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	422,975	9,992	(40,586)	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	127,211,501	2,471,609	190,238	48,325	-	-
66230	13-1976260	08/01/2000	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	2,106,306	29,356	2,448	-	-	-
66230	13-1976260	02/14/2005	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	150,770,949	3,313,628	180,294	50,748	-	-
66230	13-1976260	01/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	XXXLO	91,697,849	2,043,668	122,237	-	-	-
66230	13-1976260	08/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	139,624,614	3,795,805	166,752	-	-	-
66230	13-1976260	08/01/2007	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	611,014	5,823	3,396	-	-	-
0899999 - General Account, Non-Affiliates, U.S. Non-Affiliates							70,543,074,028	14,677,085,720	1,279,761,551	177,810,581	4,761,512,995	54,143,636
<b>General Account, Non-Affiliates, Non-U.S. Non-Affiliates</b>												

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities  
 Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	614,738,467	18,597,309	2,363,297	5,769,020	-	-
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	XXXLO	-	-	13,433,050	3,369,488	-	-
00000	AA-1561039	07/30/2007	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	101,912,559	1,571,166	1,569,873	777,000	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	145,050	215	73,176	-	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	15,704,819	79,532	-	-	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	60,345,842	1,022,915	-	-	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	-	-	529,761	-	-	-
0999999 - General Account, Non-Affiliates, Non-U.S. Non-Affiliates							792,846,737	21,271,137	17,969,157	9,915,508	-	-
1099999 - General Account, Total Non-Affiliates							71,335,920,765	14,698,356,857	1,297,730,708	187,726,089	4,761,512,995	54,143,636
1199999 - Total General Account							87,081,424,609	18,336,496,137	1,361,637,954	219,623,736	4,761,512,995	3,979,387,793
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							86,288,577,872	18,315,225,000	1,343,668,797	209,708,228	4,761,512,995	3,979,387,793
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							792,846,737	21,271,137	17,969,157	9,915,508	-	-
9999999 - Total (Sum of 1199999 and 2299999)							87,081,424,609	18,336,496,137	1,361,637,954	219,623,736	4,761,512,995	3,979,387,793

**SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than For Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
<b>Non-Affiliates, U.S. Non-Affiliates</b>												
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	OTH/G	LTC	3,538	1,844	460,885	1,032	-	-
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	OTH/I	LTC	95,191,113	12,866,782	2,578,226,210	62,285,790	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	QA/I	OH	860	228	40,782	35,000	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	5,094	-	45,000	15,300	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	202,799	80,000	2,561,817	424,563	-	-
0899999 - Non-Affiliates, U.S. Non-Affiliates							95,403,404	12,948,854	2,581,334,694	62,761,685	-	-
1099999 - Total Non-Affiliates							95,403,404	12,948,854	2,581,334,694	62,761,685	-	-
1199999 - Total U.S. (Sum of 0399999 and 0899999)							95,403,404	12,948,854	2,581,334,694	62,761,685	-	-
9999999 - Total (Sum of 0799999 and 1099999)							95,403,404	12,948,854	2,581,334,694	62,761,685	-	-

**SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
<b>Life and Annuity, Affiliates, U.S., Captive</b>						
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	—	31,566,398
16399	82-5159810	07/01/2023	REDDING REASSUR CO 3 LLC	MO	—	3,938,965
0199999 – Life and Annuity, Affiliates, U.S., Captive					—	35,505,363
0399999 – Life and Annuity, Affiliates, U.S., Total					—	35,505,363
<b>Life and Annuity, Affiliates, Non-U.S., Other</b>						
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	—	5,510,534
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	(36,379)	552,147
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	—	3,989,870
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	—	855,079
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	—	36,123,181
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	—	4,353,892
0599999 – Life and Annuity, Affiliates, Non-U.S., Other					(36,379)	51,384,703
0699999 – Life and Annuity, Affiliates, Non-U.S., Total					(36,379)	51,384,703
0799999 – Life and Annuity, Total Affiliates					(36,379)	86,890,066
<b>Life and Annuity, Non-Affiliates, U.S. Non-Affiliates</b>						
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	11,908,300	—
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	(24,181)	5,126
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	—	80,000
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	(70,917)	45,000
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	31,349	(395)
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	1,537,760	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	2,100,929	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	109,336	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	1,384,529	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	12,685	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	91,255	—
93572	43-1235868	01/01/2009	RGA REINS CO	MO	(39,769)	1,860,173
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	—	124
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	66,969	—
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	1,550	—
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	103,140	9,835
0899999 – Life and Annuity, Non-Affiliates, U.S. Non-Affiliates					17,212,935	1,999,863
1099999 – Life and Annuity, Total Non-Affiliates					17,212,935	1,999,863
1199999 – Total Life and Annuity					17,176,556	88,889,929
<b>Accident and Health, Affiliates, Non-U.S., Other</b>						
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	—	16,317,759
1699999 – Accident and Health, Affiliates, Non-U.S., Other					—	16,317,759
1799999 – Accident and Health, Affiliates, Non-U.S., Total					—	16,317,759
1899999 – Accident and Health, Total Affiliates					—	16,317,759
2299999 – Total Accident and Health					—	16,317,759
2399999 – Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					17,212,935	37,505,226
2499999 – Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					(36,379)	67,702,462
9999999 – Total (Sum of 1199999 and 2299999)					17,176,556	105,207,688

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities  
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
<b>General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates</b>														
62944	13-5570651	05/01/1984	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	OL	189,012	15,179	12,474	2,197	-	-	-	-
81779	43-1014771	01/01/1974	INDIVIDUAL ASSUR CO LIFE HLTH & ACC	OK	YRT/I	OL	51,811	1,592	1,603	1,551	-	-	-	-
65676	35-0472300	09/01/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3,461	188	363	1,725	-	-	-	-
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	440,241	8,257	8,185	8,951	-	-	-	-
65676	35-0472300	10/01/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,100	104	112	261	-	-	-	-
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	16,717	1,585	1,409	3,079	-	-	-	-
65676	35-0472300	10/01/1970	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	175,000	4,762	4,774	8,811	-	-	-	-
65676	35-0472300	01/01/1976	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3,177	326	8,774	(3,506)	-	-	-	-
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	499,171	14,135	17,256	20,465	-	-	-	-
65676	35-0472300	09/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	92,000	36,475	34,180	513	-	-	-	-
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	821,929	17,311	15,227	14,150	-	-	-	-
65676	35-0472300	09/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	-	-	153	(9,070)	-	-	-	-
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	34,774,503	1,678,718	1,751,717	43,637	-	-	-	-
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	CO/I	OL	397,325	313,207	393,101	5,110	-	-	-	-
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	YRT/I	OL	750,816	11,368	10,996	47,690	-	-	-	-
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	CO/I	OL	15,000	335	306	1,063	-	-	-	-
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	YRT/I	OL	82,767	1,482	1,436	2,172	-	-	-	-
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	YRT/I	OL	14,591	1	1	(1,476)	-	-	-	-
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	59,152	200	530	297	-	-	-	-
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	89,646	3,813	3,521	3,660	-	-	-	-
88099	75-1608507	03/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	150,000	335	303	2,930	-	-	-	-
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	XXXL	25,723,637	940,232	1,014,416	52,170	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/G	OL	527,707	33,942	58,366	-	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	FA	-	301,001	293,625	18,981	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	OL	211,284,380	82,787,150	88,761,343	3,675,311	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	OL	61,165,372	18,939,703	19,912,296	1,212,199	-	-	-	24,774,075
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	XXXL	29,413,000	3,253,128	3,268,302	-	-	-	-	-
87017	62-1003368	01/01/1979	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	800,000	33,537	31,025	65,319	-	-	-	-
87017	62-1003368	04/01/1980	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	7,600	518	499	853	-	-	-	-
97071	13-3126819	05/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	717	102	102	319	-	-	-	-
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,050	188	184	294	-	-	-	-
97071	13-3126819	09/01/1980	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	7,180	323	311	346	-	-	-	-
68713	84-0499703	03/01/1982	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,246	7,919	7,714	281	-	-	-	-
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,884,959	70,913	72,093	21,618	-	-	-	-
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	OL	68,821	16,904	16,918	2,271	-	-	-	-
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	12,277	8,601	8,458	94	-	-	-	-
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	37,000	335	576	609	-	-	-	-
82627	06-0839705	07/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,070	35	34	14	-	-	-	-
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	111,863	4,136	4,099	5,767	-	-	-	-
82627	06-0839705	06/01/1974	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	7,000	4,380	4,276	198	-	-	-	-
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	379,039	10,995	10,596	18,376	-	-	-	-
82627	06-0839705	06/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	26,598	935	3,066	1,081	-	-	-	-

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	180,125	3,138	4,039	4,935	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,429,706	77,168	76,820	57,954	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,484	118	110	182	-	-	-	-
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	110,000	-	-	18,592	-	-	-	-
82627	06-0839705	07/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	136,716	2,975	3,075	4,898	-	-	-	-
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	42,284	794	743	750	-	-	-	-
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,344,966	55,169	59,759	31,927	-	-	-	-
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	457,130	55,917	58,227	9,574	-	-	-	-
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	40,000	243	223	379	-	-	-	-
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	14,591	70	80	130	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	68,998	1,675	1,510	1,023	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	46,013	1,117	1,007	682	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,401	447	403	273	-	-	-	-
82627	06-0839705	03/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	85,000	5,319	1,866	1,424	-	-	-	-
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,615,000	58,074	62,392	1,915	-	-	-	-
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	29,010,677	1,286,182	1,449,949	92,826	-	-	-	-
86231	39-0989781	06/06/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	50,000	37,297	36,639	11,156	-	-	-	-
86231	39-0989781	05/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	463,626	36,840	30,313	6,868	-	-	-	-
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	164,786	1,486	1,331	3,074	-	-	-	-
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	271,018	1,623	1,469	4,194	-	-	-	-
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	65,667	629	712	1,586	-	-	-	-
86231	39-0989781	05/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	207,311	10,381	13,705	1,692	-	-	-	-
80659	82-4533188	05/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	65,604	5,660	4,614	782	-	-	-	-
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							406,994,038	110,166,672	117,543,706	5,487,127	-	-	-	24,774,075
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							406,994,038	110,166,672	117,543,706	5,487,127	-	-	-	24,774,075
1199999 – Total General Account Authorized							406,994,038	110,166,672	117,543,706	5,487,127	-	-	-	24,774,075
<b>General Account, Unauthorized, Affiliates, U.S., Captive</b>														
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	AXXX	5,077,237,617	750,651,572	790,975,483	29,604,566	-	-	-	-
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	OL	203,945,487	841,104	858,583	-	-	-	-	4,500
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXL	17,622,930,401	568,629,451	606,265,472	44,629,739	-	-	-	9
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXLO	35,784,419	93,033	87,713	449,931	-	-	-	-
16399	82-5159810	07/01/2023	REDDING REASSUR CO 3 LLC	MO	COFW/I	AXXX	5,017,324,999	1,505,753,374	-	1,033,672,513	-	-	-	1,048,380,602
1299999 – General Account, Unauthorized, Affiliates, U.S., Captive							27,957,222,923	2,825,968,534	1,398,187,251	1,108,356,749	-	-	-	1,048,385,111
1499999 – General Account, Unauthorized, Affiliates, U.S., Total							27,957,222,923	2,825,968,534	1,398,187,251	1,108,356,749	-	-	-	1,048,385,111
<b>General Account, Unauthorized, Affiliates, Non-U.S., Other</b>														
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	-	81,794	88,085	-	-	-	-	-
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXL	562,569	16,760	34,954	(30,205)	-	-	-	-
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXLO	5,251,021	85,949	82,989	32,164	-	-	-	-
00000	AA-3190878	12/31/2001	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	32,514,946	-	-	812,016	-	-	13,237,305	-
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	809,226,364	-	-	15,019,755	-	-	51,261,238	-
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXLO	1,060,476,050	-	-	14,482,449	-	-	-	-
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	184,331,845	2,440,482	2,256,013	2,232,281	-	-	-	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	160,141	-	-	-	-	-	-	-



**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	FA	-	-	-	463,548	-	-	43,046,098	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	IL	4,259,611	-	-	-	-	-	-	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	720,797,038	(865,844)	(853,909)	13,154,848	-	-	185,282,789	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	7,984,016	-	-	-	-	-	-	-
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	35,672,904	-	-	-	-	-	-	-
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	144,582	-	-	1,178,864	-	-	92,421,651	-
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	319,555,837	-	-	17,099,655	-	-	-	1
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	FA	-	5,572,269,790	5,714,986,072	-	-	-	-	6,086,977,587
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	OL	7,293,483,838	4,353,560,635	4,342,081,259	(2,208,252)	-	-	-	4,436,255,215
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	MCOFW/I	OL	7,648,991,942	-	-	(4,118,902)	-	-	4,288,922,998	222,215,326
1699999 - General Account, Unauthorized, Affiliates, Non-U.S., Other							18,123,412,704	9,927,589,566	10,058,675,463	58,118,221	-	-	4,674,172,079	10,745,448,129
1799999 - General Account, Unauthorized, Affiliates, Non-U.S., Total							18,123,412,704	9,927,589,566	10,058,675,463	58,118,221	-	-	4,674,172,079	10,745,448,129
1899999 - General Account, Unauthorized, Total Unauthorized Affiliates							46,080,635,627	12,753,558,100	11,456,862,714	1,166,474,970	-	-	4,674,172,079	11,793,833,240
<b>General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates</b>														
00000	AA-1120020	01/01/1968	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	19,097	1,691	1,584	5,963	-	-	-	4
00000	AA-1120020	05/01/1984	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	37,802	3,036	2,495	399	-	-	-	-
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	27,612	670	604	410	-	-	-	-
00000	AA-1120037	07/01/1972	PACIFIC LIFE RE	GBR	YRT/I	OL	7,600	518	499	853	-	-	-	-
2099999 - General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates							92,111	5,915	5,182	7,625	-	-	-	4
2199999 - General Account, Unauthorized, Total Unauthorized Non-Affiliates							92,111	5,915	5,182	7,625	-	-	-	4
2299999 - Total General Account Unauthorized							46,080,727,738	12,753,564,015	11,456,867,896	1,166,482,595	-	-	4,674,172,079	11,793,833,244
<b>General Account, Certified, Affiliates, Non-U.S., Other</b>														
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	COFW/I	OL	11,752,001	261,602	301,848	26,447,894	-	-	-	-
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	COFW/I	XXXL	10,557,395,945	445,196,025	455,625,504	247,615	-	-	-	220,719,936
2799999 - General Account, Certified, Affiliates, Non-U.S., Other							10,569,147,946	445,457,627	455,927,352	26,695,509	-	-	-	220,719,936
2899999 - General Account, Certified, Affiliates, Non-U.S., Total							10,569,147,946	445,457,627	455,927,352	26,695,509	-	-	-	220,719,936
2999999 - General Account, Certified, Total Certified Affiliates							10,569,147,946	445,457,627	455,927,352	26,695,509	-	-	-	220,719,936
3399999 - Total General Account Certified							10,569,147,946	445,457,627	455,927,352	26,695,509	-	-	-	220,719,936
4599999 - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							57,056,869,722	13,309,188,314	12,030,338,954	1,198,665,231	-	-	4,674,172,079	12,039,327,255
9199999 - Total U.S.							28,364,216,961	2,936,135,206	1,515,730,957	1,113,843,876	-	-	-	1,073,159,186
9299999 - Total Non-U.S.							28,692,652,761	10,373,053,108	10,514,607,997	84,821,355	-	-	4,674,172,079	10,966,168,069
9999999 - Total (Sum of 4599999 and 9099999)							57,056,869,722	13,309,188,314	12,030,338,954	1,198,665,231	-	-	4,674,172,079	12,039,327,255

**SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
<b>General Account, Certified, Affiliates, Non-U.S., Other</b>													
00000	CR-3190878	10/01/2020	WILTON REINS BERMUDA LTD	BMU	OTH/G	LTC	1,769	922	230,443	-	-	-	-
00000	CR-3190878	10/01/2020	WILTON REINS BERMUDA LTD	BMU	OTH/I	LTC	47,595,556	6,433,391	1,289,113,105	-	-	-	1,403,737,455
2799999 - General Account, Certified, Affiliates, Non-U.S., Other							47,597,325	6,434,313	1,289,343,548	-	-	-	1,403,737,455
2899999 - General Account, Certified, Affiliates, Non-U.S., Total							47,597,325	6,434,313	1,289,343,548	-	-	-	1,403,737,455
2999999 - General Account, Certified, Total Certified Affiliates							47,597,325	6,434,313	1,289,343,548	-	-	-	1,403,737,455
3399999 - Total General Account Certified							47,597,325	6,434,313	1,289,343,548	-	-	-	1,403,737,455
4599999 - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							47,597,325	6,434,313	1,289,343,548	-	-	-	1,403,737,455
9299999 - Total Non-U.S.							47,597,325	6,434,313	1,289,343,548	-	-	-	1,403,737,455
9999999 - Total (Sum of 4599999 and 9099999)							47,597,325	6,434,313	1,289,343,548	-	-	-	1,403,737,455

**SCHEDULE S – PART 4**

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name Of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5+6+7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols 9+11+12+13+14 but not in Excess of Col. 8
<b>General Account, Life and Annuity, Affiliates, U.S., Captive</b>														
16399	82-5159810	07/01/2018	Redding Reassurance Company 3 LLC	1,320,215,160	37,953,530	5,862,649	1,364,031,339			1,256,643,118			119,725,455	1,364,031,339
16399	82-5159810	07/01/2023	Redding Reassurance Company 3 LLC	1,505,753,374	3,938,965		1,509,692,339				1,508,983,979		14,233,448	1,509,692,339
0199999 – General Account, Life and Annuity, Affiliates, U.S., Captive				2,825,968,534	41,892,495	5,862,649	2,873,723,678		XXX	1,256,643,118	1,508,983,979		133,958,903	2,873,723,678
0399999 – General Account, Life and Annuity, Affiliates, U.S., Total				2,825,968,534	41,892,495	5,862,649	2,873,723,678		XXX	1,256,643,118	1,508,983,979		133,958,903	2,873,723,678
<b>General Account, Life and Annuity, Affiliates, Non-U.S., Other</b>														
00000	AA-3190878	01/01/2005	Wilton Reinsurance Bermuda Limited	1,759,142	24,170,928	396,854	26,326,924			1,339,423			26,637,095	26,326,924
00000	AA-3190878	01/01/2017	Wilton Reinsurance Bermuda Limited	9,925,830,425	39,580,166		9,965,410,591				10,745,448,129		41,246,954	9,965,410,591
0599999 – General Account, Life and Annuity, Affiliates, Non-U.S., Other				9,927,589,567	63,751,094	396,854	9,991,737,515		XXX	1,339,423	10,745,448,129		67,884,049	9,991,737,515
0699999 – General Account, Life and Annuity, Affiliates, Non-U.S., Total				9,927,589,567	63,751,094	396,854	9,991,737,515		XXX	1,339,423	10,745,448,129		67,884,049	9,991,737,515
0799999 – General Account, Life and Annuity, Total Affiliates				12,753,558,101	105,643,589	6,259,503	12,865,461,193		XXX	1,257,982,541	12,254,432,108		201,842,952	12,865,461,193
<b>General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates</b>														
00000	AA-1120020	01/01/1968	GE Frankona Reassur LTD	5,397			5,397							
00000	AA-1120037	07/01/1972	Pacific Life Re Ltd	518			518							
0999999 – General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates				5,915			5,915		XXX					
1099999 – General Account, Life and Annuity, Total Non-Affiliates				5,915			5,915		XXX					
1199999 – General Account, Total Life and Annuity				12,753,564,016	105,643,589	6,259,503	12,865,467,108		XXX	1,257,982,541	12,254,432,108		201,842,952	12,865,461,193
2399999 – Total General Account				12,753,564,016	105,643,589	6,259,503	12,865,467,108		XXX	1,257,982,541	12,254,432,108		201,842,952	12,865,461,193
3599999 – Total U.S.				2,825,968,534	41,892,495	5,862,649	2,873,723,678		XXX	1,256,643,118	1,508,983,979		133,958,903	2,873,723,678
3699999 – Total Non-U.S.				9,927,595,482	63,751,094	396,854	9,991,743,430		XXX	1,339,423	10,745,448,129		67,884,049	9,991,737,515
9999999 – Total (Sum of 2399999 and 3499999)				12,753,564,016	105,643,589	6,259,503	12,865,467,108		XXX	1,257,982,541	12,254,432,108		201,842,952	12,865,461,193

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

**NONE**



**SCHEDULE S - PART 6**Five-Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1	2	3	4	5
	2023	2022	2021	2020	2019
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts	1,246,263	232,393	230,485	2,174,808	167,163
2. Commissions and reinsurance expense allowances	(1,411)	34,654	10,149	41,615	30,447
3. Contract claims	935,281	949,285	877,896	849,304	703,276
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(124,487)	(123,144)	(224,789)	(248,607)	(102,637)
7. Increase in aggregate reserves for life and accident and health contracts					
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	21,129	12,996	15,826	22,197	12,167
9. Aggregate reserves for life and accident and health contracts	14,261,670	13,000,709	13,589,271	13,837,773	12,138,562
10. Liability for deposit-type contracts					
11. Contract claims unpaid	145,916	146,533	135,228	160,891	86,609
12. Amounts recoverable on reinsurance	17,177	32	112	16	94
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset	6	15,309	5,253	3	3
17. Offset for reinsurance with Certified Reinsurers	-	-			
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F)	12,254,432	10,919,614	11,080,885	13,370,306	11,434,057
19. Letters of credit (L)					
20. Trust agreements (T)	1,257,983	1,330,226	1,582,056	1,687,888	1,694,610
21. Other (O)					
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)	1,624,457,391	1,764,612,895	1,804,477,277	1,837,035,046	
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)	7,435,040	6,409,144	8,170,928		

**SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12)	17,627,612,226		17,627,612,226
2. Reinsurance (Line 16)	4,024,903,471	(4,024,903,471)	—
3. Premiums and considerations (Line 15)	22,885,056	38,553,022	61,438,078
4. Net credit for ceded reinsurance	XXX	18,737,227,189	18,737,227,189
5. All other admitted assets (balance)	591,244,959		591,244,959
6. Total assets excluding Separate Accounts (Line 26)	22,266,645,712	14,750,876,740	37,017,522,452
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	22,266,645,712	14,750,876,740	37,017,522,452
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2)	6,293,784,451	14,261,670,179	20,555,454,630
10. Liability for deposit-type contracts (Line 3)	399,877,382	343,295,997	743,173,379
11. Claim reserves (Line 4)	139,161,591	145,916,479	285,078,070
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	1,214,604		1,214,604
14. Other contract liabilities (Line 9)	218,413,067		218,413,067
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	5,915	(5,915)	—
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	10,745,448,129		10,745,448,129
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	—		—
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	1,624,457,391		1,624,457,391
19. All other liabilities (balance)	1,787,828,099		1,787,828,099
20. Total liabilities excluding Separate Accounts (Line 26)	21,210,190,629	14,750,876,740	35,961,067,369
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	21,210,190,629	14,750,876,740	35,961,067,369
23. Capital & surplus (Line 38)	1,056,455,083	XXX	1,056,455,083
24. Total liabilities, capital & surplus (Line 39)	22,266,645,712	14,750,876,740	37,017,522,452
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves	14,261,670,179	XXX	XXX
26. Claim reserves	145,916,479	XXX	XXX
27. Policyholder dividends/reserves		XXX	XXX
28. Premium & annuity considerations received in advance		XXX	XXX
29. Liability for deposit-type contracts	343,295,997	XXX	XXX
30. Other contract liabilities		XXX	XXX
31. Reinsurance ceded assets	4,024,903,471	XXX	XXX
32. Other ceded reinsurance recoverables		XXX	XXX
33. Total ceded reinsurance recoverables	18,775,786,126	XXX	XXX
34. Premiums and considerations	38,553,022	XXX	XXX
35. Reinsurance in unauthorized companies	5,915	XXX	XXX
36. Funds held under reinsurance treaties with unauthorized reinsurers		XXX	XXX
37. Reinsurance with Certified Reinsurers		XXX	XXX
38. Funds held under reinsurance treaties with Certified Reinsurers		XXX	XXX
39. Other ceded reinsurance payables/offsets		XXX	XXX
40. Total ceded reinsurance payable/offsets	38,558,937	XXX	XXX
41. Total net credit for ceded reinsurance	18,737,227,189	XXX	XXX

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Allocated by States and Territories

1	2	3	Direct Business Only						
			Life Contracts		4	5	6	7	
			Life Insurance Premiums	Annuity Considerations					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees
States, Etc.	Active Status (a)								
1.	Alabama	AL	L						
2.	Alaska	AK	L						
3.	Arizona	AZ	L						
4.	Arkansas	AR	L						
5.	California	CA	L						
6.	Colorado	CO	L						
7.	Connecticut	CT	L						
8.	Delaware	DE	L						
9.	District of Columbia	DC	L						
10.	Florida	FL	L						
11.	Georgia	GA	L						
12.	Hawaii	HI	L						
13.	Idaho	ID	L						
14.	Illinois	IL	L						
15.	Indiana	IN	L						
16.	Iowa	IA	L						
17.	Kansas	KS	L						
18.	Kentucky	KY	L						
19.	Louisiana	LA	L						
20.	Maine	ME	L						
21.	Maryland	MD	L						
22.	Massachusetts	MA	L						
23.	Michigan	MI	L						
24.	Minnesota	MN	L						
25.	Mississippi	MS	L						
26.	Missouri	MO	L						
27.	Montana	MT	L						
28.	Nebraska	NE	L						
29.	Nevada	NV	L						
30.	New Hampshire	NH	L						
31.	New Jersey	NJ	L						
32.	New Mexico	NM	L						
33.	New York	NY	Q						
34.	North Carolina	NC	L						
35.	North Dakota	ND	L						
36.	Ohio	OH	L						
37.	Oklahoma	OK	L						
38.	Oregon	OR	L						
39.	Pennsylvania	PA	L						
40.	Rhode Island	RI	L						
41.	South Carolina	SC	L						
42.	South Dakota	SD	L						
43.	Tennessee	TN	L						
44.	Texas	TX	L						
45.	Utah	UT	L						
46.	Vermont	VT	L						
47.	Virginia	VA	L						
48.	Washington	WA	L						
49.	West Virginia	WV	L						
50.	Wisconsin	WI	L						
51.	Wyoming	WY	L						
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate Other Alien	OT	XXX						
59.	Subtotal		XXX						
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX						
94.	Aggregate other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX						
96.	Plus Reinsurance Assumed		XXX	1,369,966,658	626,203	72,936,207		1,443,529,068	
97.	Totals (All Business)		XXX	1,369,966,658	626,203	72,936,207		1,443,529,068	
98.	Less Reinsurance Ceded		XXX	1,161,790,328	482,529	36,363,727		1,198,636,584	
99.	Totals (All Business) less Reinsurance Ceded		XXX	208,176,330	143,674	(c) 36,572,480		244,892,484	
<b>Details of Write-Ins</b>									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX						
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		XXX						

(a) Active Status Counts

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	50	4. Q - Qualified - Qualified or accredited reinsurer	1
2. R - Registered - Non-domiciled RRGs	-	5. N - None of the above - Not allowed to write business in the state	6
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	-		

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations  
 THE COMPANY DOES NOT HAVE ANY DIRECT PREMIUMS AND HAS NO ALLOCATIONS BY STATE.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Column 1, Line 1 indicate which;

**SCHEDULE T – PART 2**  
 INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN  
 Allocated By States And Territories

States, Etc.		Direct Business Only					Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1.	Alabama	AL					
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR					
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL					
11.	Georgia	GA					
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA					
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV					
30.	New Hampshire	NH					
31.	New Jersey	NJ					
32.	New Mexico	NM					
33.	New York	NY					
34.	North Carolina	NC					
35.	North Dakota	ND					
36.	Ohio	OH					
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC					
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA					
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	U.S. Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Other Alien	OT					
59.	Totals						

**NONE**



**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

## PART 1 - ORGANIZATIONAL CHART

**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP****PART 1 – ORGANIZATIONAL CHART – 12/31/23**

	FEIN	NAIC	STATE
Wilton Re Ltd.	98-1167824		
Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
Mills Creek LLC	83-3089547		DE
Wilton Re Atlantic Newco Limited	98-1732804		
Wilton Re Atlantic Holding Partnership, LP	98-1733065		
Wilton Re Atlantic Holding Intermediate Partnership, LP	98-1733070		
Wilton Re Intermediate Holdco, LLC	92-3955084		DE
Wilton Re Atlantic Limited			
Wilton Re International Intermediate Holdco Limited	98-1736458		
Wilton Re International Limited	98-1732840		
Wilton Re Overseas Limited	98-1432366		
Wilton Re U.S. Holdings Trust			
Wilton Re U.S. Holdings, Inc.	32-0132101		DE
Wilton Re Services, Inc.	32-0132104		DE
Wilcac Structured Settlements, Inc.	36-3658347		IL
Wilton Re Assignment Illinois, Inc.	42-1477359		IL
Wilton Re Assignment Kentucky, Inc.	61-1314968		KY
Wilton Re Annuity Service Corporation	85-0325648		NM
Wilton Re Structured Settlements, Inc.	61-1068209		KY
Wilton Re Distributors LLC	35-2773107		DE
Wilton Reassurance Company	41-1760577	66133	MN
Wilton Reassurance Life Company of New York	94-1516991	60704	NY
Texas Life Insurance Company	74-0940890	69396	TX
Wilcac Life Insurance Company	36-0947200	62413	IL
Redding Reassurance Company 3 LLC	82-5159810	16399	MO

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE Y**

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership, Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
	WILTON RE		98-1167824				WILTON RE LTD.	CAN	UIP	WILTON RE LTD	Ownership		WILTON RE LTD	NO	
	WILTON RE		98-0473393				WILTON REINSURANCE BERMUDA LIMITED	BMU	IA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		83-3089547				MILLS CREEK LLC	DE	NIA	WILTON RE BERMUDA LTD.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE U.S. HOLDINGS TRUST	CAN	UIP	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		32-0132101				WILTON RE U.S. HOLDINGS, INC.	DE	UDP	WILTON RE U.S. HOLDINGS TRUST	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1432366				WILTON RE OVERSEAS LIMITED	BMU	IA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1732804				WILTON RE ATLANTIC NEWCO LIMITED	BMU	NIA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1733065				WILTON RE ATLANTIC HOLDING PARTNERSHIP, LP	BMU	NIA	WILTON RE ATLANTIC NEWCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1733070				WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	BMU	NIA	WILTON RE ATLANTIC NEWCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		92-3955084				WILTON RE INTERMEDIATE HOLDCO, LLC	DE	NIA	WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE ATLANTIC LIMITED	BMU	IA	WILTON RE INTERMEDIATE HOLDCO, LLC	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1736458				WILTON RE INTERNATIONAL INTERMEDIATE HOLDCO LIMITED	BMU	NIA	WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1732840				WILTON RE INTERNATIONAL LIMITED	BMU	IA	WILTON RE INTERNATIONAL INTERMEDIATE HOLDCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		32-0132104				WILTON RE SERVICES, INC.	DE	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		35-2773107				WILTON RE DISTRIBUTORS LLC	DE	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		36-3658347				WILCAC STRUCTURED SETTLEMENTS, INC.	IL	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	66133	41-1760577				WILTON REASSURANCE COMPANY	MN	RE	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	16399	82-5159810				REDDING REASSURANCE COMPANY 3 LLC	MO	OTH	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	2
	WILTON RE	60704	94-1516991				WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	IA	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	69396	74-0940890				TEXAS LIFE INSURANCE COMPANY	TX	IA	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	62413	36-0947200				WILCAC LIFE INSURANCE COMPANY	IL	IA	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		61-1068209				WILTON RE STRUCTURED SETTLEMENTS, INC.	KY	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	

**SCHEDULE Y**

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership, Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
	WILTON RE		85-0325648				WILTON RE ANNUITY SERVICE CORPORATION	NM	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		42-1477359				WILTON RE ASSIGNMENT ILLINOIS, INC.	IL	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		61-1314968				WILTON RE ASSIGNMENT KENTUCKY, INC.	KY	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	

Asterisk	Explanation
1	Nova Scotia Business Number 80116754RC001
2	Special purpose financial captive

**SCHEDULE Y**

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
00000	98-1167824	Wilton Re Ltd	(112,032,664)	(190,000)			(64,163)				(112,286,827)	
00000	98-0473393	Wilton Reinsurance Bermuda Limited	(50,000,000)	26,504,047			(4,013,719)	244,883,574			217,373,902	(13,258,305,368)
00000	83-3089547	Mills Creek LLC		(26,504,047)							(26,504,047)	
00000	98-1732804	Wilton Re Atlantic Newco Limited										
00000	98-1733065	Wilton Re Atlantic Holding Partnership, LP										
00000	98-1733070	Wilton Re Atlantic Holding Intermediate Partnership, LP										
00000	92-3955084	Wilton Re Intermediate Holdco, LLC										
00000		Wilton Re Atlantic Limited		95,000							95,000	
00000	98-1736458	Wilton Re International Intermediate Holdco Limited										
00000	98-1732840	Wilton Re International Limited		95,000							95,000	
00000	98-1432366	Wilton Re Overseas Limited	(65,000,000)				(655,908)				(65,655,908)	
00000		Wilton Re U.S. Holdings Trust										
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	104,799,967	177,232,697						20,625,000	302,657,664	
00000	32-0132104	Wilton Re Services, Inc.	369,134				46,215,863				46,584,997	
00000	36-3658347	Wilcac Structured Settlements Inc.										
00000	42-1477359	Wilton Re Assignment Illinois, Inc.										
00000	61-1314968	Wilton Re Assignment Kentucky, Inc.										
00000	85-0325648	Wilton Re Annuity Service Corporation										
00000	61-1068209	Wilton Re Structured Settlements, Inc.										
00000	35-2773107	Wilton Re Distributors LLC					(49,669)				(49,669)	
66133	41-1760577	Wilton Reassurance Company	(78,318,998)	(242,878,372)	(155,193,136)		(26,031,142)	(240,899,242)		(20,625,000)	(763,945,890)	10,724,641,089
60704	94-1516991	Wilton Reassurance Life Company of New York	(8,500,000)		155,193,136		(10,263,891)	49,601,033			186,030,278	4,213,634,708
69396	74-0940890	Texas Life Insurance Company										
62413	36-0947200	Wilcac Life Insurance Company	(15,948,305)				(5,794,472)	(6,162,290)			(27,905,067)	1,706,927,718
16639	82-5159810	Redding Reassurance Company 3 LLC		65,645,675			657,101	(47,423,075)			18,879,701	(2,776,898,147)
9999999	-	Control Totals	(224,630,866)	-	-	-	-	-	XXX	-	(224,630,866)	610,000,000

**SCHEDULE Y**

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control / Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control / Affiliation of Column 5 Over Column 6 (Yes/No)
Wilton Reassurance Company	Wilton Re U.S. Holdings, Inc	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO
Wilton Reassurance Life Company of New York	Wilton Reassurance Company	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO
Wilcac Life Insurance Company	Wilton Reassurance Company	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO
Texas Life Insurance Company	Wilton Reassurance Company	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co, Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO

**SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES****REQUIRED FILINGS**

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** 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
<b>March Filing</b>	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?.....	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?.....	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?.....	YES
4. Will an actuarial opinion be filed by March 1?.....	YES
<b>April Filing</b>	
5. Will Management's Discussion and Analysis be filed by April 1?.....	YES
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies).....	SEE EXPLANATION
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1?.....	YES
<b>June Filing</b>	
8. Will an audited financial report be filed by June 1?.....	YES
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?.....	YES

**SUPPLEMENTAL FILINGS**

The following supplemental reports are required to be filed as part of your statement filing **if your company is engaged in the type of business covered by the supplement. 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.

<b>March Filing</b>	
10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies).....	NO
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?.....	NO
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?.....	NO
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?.....	YES
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?.....	YES
16. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
17. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
18. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
19. 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 by March 1?.....	NO
20. 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 by March 1?.....	NO
21. 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 by March 1?.....	NO
22. 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 by March 1?.....	YES
23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?.....	YES
24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
25. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
26. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
27. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?.....	NO
28. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies).....	YES
29. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?.....	YES
30. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?.....	NO
31. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?.....	SEE EXPLANATION
32. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?.....	SEE EXPLANATION
33. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?.....	SEE EXPLANATION
34. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?.....	YES
35. Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?.....	YES
36. Will the Market Conduct Annual Statement (MCAS) Premium exhibit for the Year be filed with appropriate jurisdictions and with the NAIC by March 1?.....	NO
<b>April Filing</b>	
37. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?.....	YES
38. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?.....	YES

**SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES**

	Response
39. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies).....	NO.....
40. Will the Accident and Health Policy Experience Exhibit be filed by April 1?.....	YES.....
41. Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?.....	NO.....
42. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?.....	NO.....
43. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?.....	YES.....
44. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?.....	NO.....
45. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	YES.....
46. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	YES.....
47. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	NO.....
<b>August Filing</b>	
48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?.....	YES.....

**SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES**

Explanation

Barcode

1.  
2.  
3.  
4.  
5.  
6. DOES NOT APPLY. COMPANY DOES NOT HAVE ANY DIRECT PREMIUM

7.  
8.  
9.  
10.



6 6 1 3 3 2 0 2 3 4 2 0 0 0 0 0 0

11.



6 6 1 3 3 2 0 2 3 3 6 0 0 0 0 0 0

12.



6 6 1 3 3 2 0 2 3 4 9 0 0 0 0 0 0

13.



6 6 1 3 3 2 0 2 3 3 7 1 0 0 0 0 0

14.  
15.  
16.



6 6 1 3 3 2 0 2 3 4 4 3 0 0 0 0 0

17.



6 6 1 3 3 2 0 2 3 4 4 4 0 0 0 0 0

18.



6 6 1 3 3 2 0 2 3 4 4 5 0 0 0 0 0

19.



6 6 1 3 3 2 0 2 3 4 4 6 0 0 0 0 0

20.



6 6 1 3 3 2 0 2 3 4 4 7 0 0 0 0 0

21.



6 6 1 3 3 2 0 2 3 4 4 8 0 0 0 0 0

22.  
23.  
24.



6 6 1 3 3 2 0 2 3 4 5 1 0 0 0 0 0

25.



6 6 1 3 3 2 0 2 3 4 5 2 0 0 0 0 0

26.



6 6 1 3 3 2 0 2 3 4 5 3 0 0 0 0 0

27.



6 6 1 3 3 2 0 2 3 4 5 4 0 0 0 0 0

28.  
29.  
30.



6 6 1 3 3 2 0 2 3 3 6 5 0 0 0 0 0

31. DOES NOT APPLY

32. DOES NOT APPLY

33. DOES NOT APPLY. WE USE THE ULTIMATE PARENT'S AUDIT COMMITTEE WHICH HAS A MAJORITY OF INDEPENDENT MEMBERS.

34.  
35.  
36.



6 6 1 3 3 2 0 2 3 6 0 0 0 0 0 0

37.  
38.  
39.



6 6 1 3 3 2 0 2 3 2 3 0 0 0 0 0 0

40.  
41.



6 6 1 3 3 2 0 2 3 2 1 6 0 0 0 0 0

42.



6 6 1 3 3 2 0 2 3 4 3 5 0 0 0 0 0

43.  
44.



6 6 1 3 3 2 0 2 3 2 8 6 0 0 0 0 0

45.  
46.  
47.



6 6 1 3 3 2 0 2 3 4 5 9 0 0 0 0 0

48.



## OVERFLOW PAGE FOR WRITE-INS

## ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. PREPAID ASSETS	-		-	5,603,098
2505. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11	2,606,641		2,606,641	4,099,251
2506. RECEIVABLE ON CALL OPTIONS WITHHELD BY CEDING COMPANY	20,528,756		20,528,756	6,638,024
2507. REINSURANCE ASSET TRANSFER RECEIVABLE	10,198,502	10,198,502	-	
2508. MISC OTHER ASSETS	6,284	-	6,284	1,049,835
2597. Summary of remaining write-ins for Line 25 from overflow page	33,340,183	10,198,502	23,141,681	17,390,208

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Year	Prior Year
2504. DEFERRED GAIN - ASSUMPTION RE	10,265,470	11,625,169
2505. MISC OTHER LIABILITIES	(2,372,496)	3,501,750
2506. MODCO LIABILITY	1,801,390	667,212
2507. PAYABLE ON CALL OPTIONS WITHHELD BY CEDING COMPANY	20,528,756	6,638,024
2508. OPTIONS CEDED TO RRE3	11,505,967	
2509. ASSUMED PREMIUM ADJUSTMENT	26,000,000	
2510. ABANDONED PROPERTY	(1,312,957)	83,949
2597. Summary of remaining write-ins for Line 25 from overflow page	66,416,130	22,516,104
3197. Summary of remaining write-ins for Line 31 from overflow page		
3497. Summary of remaining write-ins for Line 34 from overflow page		

## SUMMARY OF OPERATIONS

	1	2
	Current Year	Prior Year
08.304. AMORTIZATION OF DEFERRED GAIN - ASSUMPTION RE	1,359,699	1,307,403
08.305. PREPAID REINSURANCE ASSUMED- NYSID CIRC LTR 11	(1,492,610)	202,349
08.306. MISC ADMIN CHARGES	52,385	45,465
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(80,526)	1,555,217
2704. CONTINGENCY RESERVE	(14,459,441)	183,105
2797. Summary of remaining write-ins for Line 27 from overflow page	(14,459,441)	183,105
5397. Summary of remaining write-ins for Line 53 from overflow page		

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
5804. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial)	O				269,691,912	230,055,060
5805. Discretionary Trust supporting assumed reinsurance business (Transamerica Life)	O				10,036,549,361	8,853,969,673
5806. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial-NY)	O				87,033,484	75,588,801
5807. Discretionary Trust supporting assumed reinsurance business (Bankers Life and Casualty Company)	O				2,646,167,159	2,477,209,101
5808. Discretionary Trust supporting assumed reinsurance business (Transamerica Life, Aegon XXX)	O				228,271,874	194,993,484
5809. Letter of Credit Facility Collateral	O				27,451,735	26,712,188
5810. Discretionary Trust supporting assumed reinsurance business (Washington National)	O				56,519,901	53,831,857
5811. Pledged under Derivative Instruments	ST				177,620,000	177,620,000
5812. Discretionary Trust supporting assumed reinsurance business (Aegon, Project Blue)	O				942,792,265	971,722,226
5897. Summary of remaining write-ins for Line 58 from overflow page					14,472,097,691	13,061,702,390

**OVERFLOW PAGE FOR WRITE-INS**

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
08.304. AMORTIZATIONS OF DEFERRED GAIN - ASSUMPTION RE	1,359,699	1,359,699							
08.305. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11	(1,492,609)	(1,492,609)							
08.306. MISC ADMIN CHARGES	52,382	52,382							
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(80,528)	(80,528)							
2704. MISC OTHER EXP	30,947	30,947							
2705. CONTINGENCY RESERVE	(14,459,441)	(14,459,441)							
2797. Summary of remaining write-ins for Line 27 from overflow page	(14,428,494)	(14,428,494)							

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
08.304. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11	(1,492,609)		(28,985)	(791,758)		(671,866)						
08.305. FUNDS HELD INTEREST ASSUMED	24,712,591		2,533,189	5,028,458	1,005,295	6,630,530	9,515,119					
08.306. MISC ADMIN CHARGES	52,385					52,385						
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	23,272,367		2,504,204	4,236,700	1,005,295	6,011,049	9,515,119					
2704. LOSS ON SWAPTIONS-BLUE	9,167,171		9,167,171									
2797. Summary of remaining write-ins for Line 27 from overflow page	9,167,171		9,167,171									

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,862,312,233	10.6	1,862,312,233		1,862,312,233	10.6
1.02 All other governments	17,425,481	0.1	17,425,481		17,425,481	0.1
1.03 U.S. states, territories and possessions, etc. guaranteed	57,734,327	0.3	57,734,327		57,734,327	0.3
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	218,355,277	1.2	218,355,277		218,355,277	1.2
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	906,497,890	5.1	906,497,890		906,497,890	5.1
1.06 Industrial and miscellaneous	10,306,810,240	58.4	10,306,810,240		10,306,810,240	58.5
1.07 Hybrid securities	315,649,911	1.8	315,649,911		315,649,911	1.8
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans	95,232,950	0.5	95,232,950		95,232,950	0.5
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	13,780,018,309	78.1	13,780,018,309		13,780,018,309	78.2
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	294,711,219	1.7	294,711,219		294,711,219	1.7
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	294,711,219	1.7	294,711,219		294,711,219	1.7
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,606	—	1,606		1,606	—
3.02 Industrial and miscellaneous Other (Unaffiliated)	10,000,000	0.1	10,000,000		10,000,000	0.1
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	873,709,432	5.0	853,681,397		853,681,397	4.8
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks	883,711,038	5.0	863,683,003		863,683,003	4.9
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	582,029,185	3.3	582,029,185		582,029,185	3.3
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans	582,029,185	3.3	582,029,185		582,029,185	3.3
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	305,643,247	1.7	305,643,247		305,643,247	1.7
6.02 Cash equivalents (Schedule E, Part 2)	133,690,598	0.8	133,690,597		133,690,597	0.8
6.03 Short-term investments (Schedule DA)			—		—	—
6.04 Total cash, cash equivalents and short-term investments	439,333,845	2.5	439,333,844		439,333,844	2.5
7. Contract loans	78,666,477	0.4	78,560,626		78,560,626	0.4
8. Derivatives (Schedule DB)	11,505,967	0.1	11,505,967		11,505,967	0.1
9. Other invested assets (Schedule BA)	1,530,792,027	8.7	1,530,792,027		1,530,792,027	8.7
10. Receivables for securities	48,239,185	0.3	46,978,047		46,978,047	0.3
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	17,649,007,251	100.0	17,627,612,227		17,627,612,227	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book / adjusted carrying value.....		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		

**NONE**

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		708,027,148
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		
4.	Accrual of discount.....		510,826
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		
6.	Total gain (loss) on disposals, Part 3, Column 18.....		-
7.	Deduct amounts received on disposals, Part 3, Column 15.....		122,900,485
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		3,608,304
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		582,029,185
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		582,029,185
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		582,029,185

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,514,523,397
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	118,096,231	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	89,956,532	208,052,763
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		(12,536,274)
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 13.....	163,719	
5.2	Totals, Part 3, Column 9.....	(12,800,609)	(12,636,890)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		10,886,356
7.	Deduct amounts received on disposals, Part 3, Column 16.....		175,932,861
8.	Deduct amortization of premium and depreciation.....		1,564,465
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,530,792,027
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,530,792,027

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		14,736,698,523
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,398,161,582
3.	Accrual of discount.....		72,315,993
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12.....	186,480	
4.2	Part 2, Section 1, Column 15.....	13,902,710	
4.3	Part 2, Section 2, Column 13.....	(59,014,594)	
4.4	Part 4, Column 11.....	2,674,128	(42,251,276)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(37,878,397)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,112,240,728
7.	Deduct amortization of premium.....		29,382,619
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	6,329,250	
9.2	Part 2, Section 1, Column 17.....	17,243,100	
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	2,779,621	26,351,971
	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		(630,538)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		14,958,440,569
12.	Deduct total nonadmitted amounts.....		20,028,035
13.	Statement value at end of current period (Line 11 minus Line 12).....		14,938,412,534

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>				
Governments (including all obligations guaranteed by governments)				
1. United States	1,862,312,233	1,324,290,316	1,589,082,085	3,521,198,565
2. Canada				
3. Other Countries	17,425,481	14,692,811	17,450,273	17,595,000
4. Totals	1,879,737,713	1,338,983,127	1,606,532,358	3,538,793,565
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	57,734,327	51,643,973	60,803,813	44,790,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	218,355,277	219,665,209	209,138,472	274,508,309
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	906,497,890	799,758,118	892,451,864	1,005,269,997
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	8,671,338,946	7,962,109,429	8,772,524,615	8,484,022,605
9. Canada	265,437,726	249,825,186	268,050,822	266,745,278
10. Other Countries	1,780,916,430	1,672,394,267	1,784,409,172	1,734,251,852
11. Totals	10,717,693,101	9,884,328,882	10,824,984,610	10,485,019,736
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	13,780,018,309	12,294,379,310	13,593,911,117	15,348,381,607
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (unaffiliated)				
14. United States	268,639,570	267,235,270	301,477,292	XXX
15. Canada	770,000	523,600	770,000	XXX
16. Other Countries	25,301,650	25,107,480	32,957,409	XXX
17. Totals	294,711,219	292,866,350	335,204,700	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	294,711,219	292,866,350	335,204,700	XXX
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	10,001,606	10,001,606	10,001,663	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	10,001,606	10,001,606	10,001,663	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	873,709,432	873,709,432	1,023,760,329	XXX
25. Total Common Stocks	883,711,038	883,711,038	1,033,761,992	XXX
26. Total Stocks	1,178,422,257	1,176,577,387	1,368,966,693	XXX
27. Total Bonds and Stocks	14,958,440,566	13,470,956,697	14,962,877,809	XXX

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1	5,741,423	18,810,829	1,435,166	9,220,129	1,827,104,685	XXX	1,862,312,233	13.5	1,806,147,820	13.3	1,862,312,233	
1.2.	NAIC 2						XXX						
1.3.	NAIC 3						XXX						
1.4.	NAIC 4						XXX						
1.5.	NAIC 5						XXX						
1.6.	NAIC 6						XXX						
1.7.	Totals	5,741,423	18,810,829	1,435,166	9,220,129	1,827,104,685	XXX	1,862,312,233	13.5	1,806,147,820	13.3	1,862,312,233	
2.	All Other Governments												
2.1.	NAIC 1	22,696	90,782	113,478	5,379,878	9,867,294	XXX	15,474,128	0.1	15,477,864	0.1	4,561,145	10,912,983
2.2.	NAIC 2						XXX						
2.3.	NAIC 3						XXX			1,951,785	0.0		
2.4.	NAIC 4		595,193			1,356,159	XXX	1,951,352	0.0			1,951,352	
2.5.	NAIC 5						XXX						
2.6.	NAIC 6						XXX						
2.7.	Totals	22,696	685,975	113,478	5,379,878	11,223,454	XXX	17,425,481	0.1	17,429,649	0.1	6,512,498	10,912,983
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1	781,886	7,199,258	3,653,416	46,099,766		XXX	57,734,327	0.4	59,154,241	0.4	57,734,327	
3.2.	NAIC 2						XXX						
3.3.	NAIC 3						XXX						
3.4.	NAIC 4						XXX						
3.5.	NAIC 5						XXX						
3.6.	NAIC 6						XXX						
3.7.	Totals	781,886	7,199,258	3,653,416	46,099,766		XXX	57,734,327	0.4	59,154,241	0.4	57,734,327	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1	4,119,929	51,110,311	5,631,216	38,776,962	77,359,619	XXX	176,998,038	1.3	104,450,982	0.8	92,578,389	84,419,649
4.2.	NAIC 2	193,724	774,897	968,621	1,937,242	37,482,756	XXX	41,357,239	0.3	80,725,793	0.6	491,902	40,865,337
4.3.	NAIC 3						XXX						
4.4.	NAIC 4						XXX						
4.5.	NAIC 5						XXX						
4.6.	NAIC 6						XXX						
4.7.	Totals	4,313,653	51,885,208	6,599,837	40,714,204	114,842,375	XXX	218,355,277	1.6	185,176,775	1.4	93,070,291	125,284,986
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1	8,268,035	70,372,858	200,779,996	271,145,140	352,385,623	XXX	902,951,652	6.6	879,115,806	6.5	835,202,443	67,749,208
5.2.	NAIC 2	81,312	191,337	1,351,683	917,142	1,004,765	XXX	3,546,239	0.0	7,612,614	0.1	1,047,351	2,498,888
5.3.	NAIC 3						XXX						
5.4.	NAIC 4						XXX						
5.5.	NAIC 5						XXX						
5.6.	NAIC 6						XXX						
5.7.	Totals	8,349,347	70,564,195	202,131,679	272,062,282	353,390,388	XXX	906,497,890	6.6	886,728,421	6.6	836,249,794	70,248,096

**SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1	177,798,874	868,773,118	671,710,429	1,799,797,538	1,670,051,180	XXX	5,188,131,138	37.7	5,004,873,204	37.0	3,245,512,274	1,942,618,864
6.2.	NAIC 2	33,033,898	589,239,769	593,605,599	1,599,179,018	1,340,002,129	XXX	4,155,060,412	30.2	4,195,194,400	31.0	3,031,709,411	1,123,351,001
6.3.	NAIC 3	5,972,973	250,607,537	461,516,113	39,321,293	24,688,339	XXX	782,106,255	5.7	914,371,907	6.8	148,873,163	633,233,092
6.4.	NAIC 4	79,519,008	52,331,637	21,415,709	16,227,970	2,809,175	XXX	172,303,500	1.3	70,906,241	0.5	55,159,950	117,143,550
6.5.	NAIC 5	1,181,814	3,468,361	1,627,279	1,370,975	1,431,701	XXX	9,080,129	0.1	9,996,005	0.1	8,948,440	131,689
6.6.	NAIC 6	128,806					XXX	128,806	0.0	143,200	0.0	128,806	
6.7.	Totals	297,635,373	1,764,420,421	1,749,875,129	3,455,896,794	3,038,982,524	XXX	10,306,810,240	74.8	10,195,484,956	75.3	6,490,332,044	3,816,478,196
7.	Hybrid Securities												
7.1.	NAIC 1			7,983,127	36,692,813	43,054,149	XXX	87,730,089	0.6	106,884,094	0.8	51,135,369	36,594,721
7.2.	NAIC 2	1,470,586	30,665,813	19,275,017	50,501,775	108,619,616	XXX	210,532,807	1.5	154,088,843	1.1	151,444,446	59,088,361
7.3.	NAIC 3	500,000	2,755,937	2,830,000	1,205,446	10,095,631	XXX	17,387,014	0.1	19,958,669	0.1	11,987,508	5,399,507
7.4.	NAIC 4						XXX			5,399,301	0.0		
7.5.	NAIC 5						XXX						
7.6.	NAIC 6						XXX						
7.7.	Totals	1,970,586	33,421,750	30,088,145	88,400,034	161,769,396	XXX	315,649,911	2.3	286,330,906	2.1	214,567,322	101,082,589
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1						XXX						
8.2.	NAIC 2						XXX						
8.3.	NAIC 3						XXX						
8.4.	NAIC 4						XXX						
8.5.	NAIC 5						XXX						
8.6.	NAIC 6						XXX						
8.7.	Totals						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1	2,007,315	36,454,798	7,171,625	14,343,251	8,486,423	XXX	68,463,412	0.5	76,760,767	0.6	5,798,969	62,664,443
10.2.	NAIC 2		25,725,829				XXX	25,725,829	0.2	9,324,701	0.1	25,725,829	
10.3.	NAIC 3						XXX			8,271,835	0.1		
10.4.	NAIC 4		379,684				XXX	379,684	0.0	982,206	0.0	379,684	
10.5.	NAIC 5						XXX						
10.6.	NAIC 6		664,025				XXX	664,025	0.0			664,025	
10.7.	Totals	2,007,315	63,224,336	7,171,625	14,343,251	8,486,423	XXX	95,232,950	0.7	95,339,509	0.7	32,568,507	62,664,443
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1						XXX						
11.2.	NAIC 2						XXX						
11.3.	NAIC 3						XXX						
11.4.	NAIC 4						XXX						
11.5.	NAIC 5						XXX						
11.6.	NAIC 6						XXX						
11.7.	Totals						XXX						



**SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
<b>12. Total Bonds Current Year</b>												
12.1. NAIC 1	(d) 198,740,157	1,052,811,955	898,478,454	2,221,455,478	3,988,308,974		8,359,795,018	60.7	XXX	XXX	6,154,835,150	2,204,959,868
12.2. NAIC 2	(d) 34,779,520	646,597,644	615,200,920	1,652,535,176	1,487,109,266		4,436,222,526	32.2	XXX	XXX	3,210,418,939	1,225,803,588
12.3. NAIC 3	(d) 6,472,973	253,363,474	464,346,113	40,526,739	34,783,970		799,493,269	5.8	XXX	XXX	160,860,670	638,632,599
12.4. NAIC 4	(d) 79,519,008	53,306,514	21,415,709	16,227,970	4,165,335		174,634,537	1.3	XXX	XXX	57,490,987	117,143,550
12.5. NAIC 5	(d) 1,181,814	3,468,361	1,627,279	1,370,975	1,431,701		(c) 9,080,129	0.1	XXX	XXX	8,948,440	131,689
12.6. NAIC 6	(d) 128,806	664,025					(c) 792,831	0.0	XXX	XXX	792,831	
12.7. Totals	320,822,279	2,010,211,972	2,001,068,475	3,932,116,339	5,515,799,244		(b) 13,780,018,309	100.0	XXX	XXX	9,593,347,016	4,186,671,293
12.8. Line 12.7 as a % of Col. 7	2.3	14.6	14.5	28.5	40.0		100.0	XXX	XXX	XXX	69.6	30.4
<b>13. Total Bonds Prior Year</b>												
13.1. NAIC 1	191,899,158	999,983,602	1,054,343,245	2,028,231,517	3,778,407,255		XXX	XXX	8,052,864,778	59.5	5,795,242,001	2,257,622,776
13.2. NAIC 2	37,359,403	496,201,952	566,169,434	1,879,396,246	1,467,819,316		XXX	XXX	4,446,946,351	32.9	3,156,628,585	1,290,317,767
13.3. NAIC 3	27,513,679	141,878,979	580,879,161	96,428,333	97,854,043		XXX	XXX	944,554,195	7.0	207,220,898	737,333,296
13.4. NAIC 4	1,755,741	19,673,258	37,381,024	11,013,739	7,463,988		XXX	XXX	77,287,749	0.6	39,958,755	37,328,993
13.5. NAIC 5	1,532,446	4,138,026	1,139,922	894,632	2,290,979		XXX	XXX	(c) 9,996,005	0.1	7,146,173	2,849,831
13.6. NAIC 6	93,713	49,487					XXX	XXX	(c) 143,200	0.0	143,200	
13.7. Totals	260,154,140	1,661,925,304	2,239,912,786	4,015,964,466	5,353,835,581		XXX	XXX	(b) 13,531,792,277	100.0	9,206,339,613	4,325,452,664
13.8. Line 13.7 as a % of Col. 9	1.9	12.3	16.6	29.7	39.6		XXX	XXX	100.0	XXX	68.0	32.0
<b>14. Total Publicly Traded Bonds</b>												
14.1. NAIC 1	81,769,129	399,240,287	421,851,714	1,809,703,539	3,442,270,481		6,154,835,150	44.7	5,795,242,001	42.8	6,154,835,150	XXX
14.2. NAIC 2	7,251,497	343,030,232	318,479,475	1,364,298,467	1,177,359,267		3,210,418,939	23.3	3,156,628,585	23.3	3,210,418,939	XXX
14.3. NAIC 3	2,206,812	52,761,350	41,616,637	40,245,496	24,030,375		160,860,670	1.2	207,220,898	1.5	160,860,670	XXX
14.4. NAIC 4	1,179,294	29,570,234	7,488,120	16,136,858	3,116,481		57,490,987	0.4	39,958,755	0.3	57,490,987	XXX
14.5. NAIC 5	1,180,682	3,463,832	1,621,618	1,360,786	1,321,521		8,948,440	0.1	7,146,173	0.1	8,948,440	XXX
14.6. NAIC 6	128,806	664,025					792,831	0.0	143,200	0.0	792,831	XXX
14.7. Totals	93,716,221	828,729,960	791,057,564	3,231,745,146	4,648,098,126		9,593,347,016	69.6	9,206,339,613	68.0	9,593,347,016	XXX
14.8. Line 14.7 as a % of Col. 7	1.0	8.6	8.2	33.7	48.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	0.7	6.0	5.7	23.5	33.7		69.6	XXX	XXX	XXX	69.6	XXX
<b>15. Total Privately Placed Bonds</b>												
15.1. NAIC 1	116,971,028	653,571,668	476,626,740	411,751,939	546,038,493		2,204,959,868	16.0	2,257,622,776	16.7	XXX	2,204,959,868
15.2. NAIC 2	27,528,023	303,567,412	296,721,445	288,236,709	309,749,999		1,225,803,588	8.9	1,290,317,767	9.5	XXX	1,225,803,588
15.3. NAIC 3	4,266,161	200,602,124	422,729,476	281,243	10,753,594		638,632,599	4.6	737,333,296	5.4	XXX	638,632,599
15.4. NAIC 4	78,339,715	23,736,280	13,927,589	91,113	1,048,853		117,143,550	0.9	37,328,993	0.3	XXX	117,143,550
15.5. NAIC 5	1,132	4,528	5,660	10,189	110,179		131,689	0.0	2,849,831	0.0	XXX	131,689
15.6. NAIC 6											XXX	
15.7. Totals	227,106,058	1,181,482,012	1,210,010,911	700,371,193	867,701,119		4,186,671,293	30.4	4,325,452,664	32.0	XXX	4,186,671,293
15.8. Line 15.7 as a % of Col. 7	5.4	28.2	28.9	16.7	20.7		100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.6	8.6	8.8	5.1	6.3		30.4	XXX	XXX	XXX	XXX	30.4

(a) Includes \$3,395,100,481 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$41,000,000 current year of bonds with Z designations and \$32,750,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$ .

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D – PART 1A – SECTION 2**

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations	5,509,318	17,968,095	580,553	147,000	1,816,754,018	XXX	1,840,958,983	13.4	1,790,318,028	13.2	1,840,958,983	
1.02.	Residential Mortgage-Backed Securities	(116,458)	217,087	481,742	8,704,729	10,341,287	XXX	19,628,387	0.1	13,926,639	0.1	19,628,387	
1.03.	Commercial Mortgage-Backed Securities	208,127	496,428	372,872	368,400	9,379	XXX	1,455,206	0.0	1,519,251	0.0	1,455,206	
1.04.	Other Loan-Backed and Structured Securities	140,437	129,219				XXX	269,656	0.0	383,901	0.0	269,656	
1.05.	Totals	5,741,423	18,810,829	1,435,166	9,220,129	1,827,104,685	XXX	1,862,312,233	13.5	1,806,147,820	13.3	1,862,312,233	
2.	All Other Governments												
2.01.	Issuer Obligations	22,696	685,975	113,478	5,379,878	11,223,454	XXX	17,425,481	0.1	17,429,649	0.1	6,512,498	10,912,983
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals	22,696	685,975	113,478	5,379,878	11,223,454	XXX	17,425,481	0.1	17,429,649	0.1	6,512,498	10,912,983
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations	781,886	7,199,258	3,653,416	46,099,766		XXX	57,734,327	0.4	59,154,241	0.4	57,734,327	
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals	781,886	7,199,258	3,653,416	46,099,766		XXX	57,734,327	0.4	59,154,241	0.4	57,734,327	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations	4,313,653	51,885,208	6,599,837	40,714,204	114,842,375	XXX	218,355,277	1.6	185,176,775	1.4	93,070,291	125,284,986
4.02.	Residential Mortgage-Backed Securities						XXX						
4.03.	Commercial Mortgage-Backed Securities						XXX						
4.04.	Other Loan-Backed and Structured Securities						XXX						
4.05.	Totals	4,313,653	51,885,208	6,599,837	40,714,204	114,842,375	XXX	218,355,277	1.6	185,176,775	1.4	93,070,291	125,284,986
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	729,524	37,598,095	112,582,318	137,397,253	287,599,810	XXX	575,906,999	4.2	572,545,593	4.2	571,814,113	4,092,886
5.02.	Residential Mortgage-Backed Securities	3,727,851	14,544,998	56,307,249	71,713,233	26,123,095	XXX	172,416,425	1.3	166,682,117	1.2	172,416,425	
5.03.	Commercial Mortgage-Backed Securities	2,746,255	12,518,621	23,940,080	39,978,396	12,585,352	XXX	91,768,705	0.7	80,366,338	0.6	90,562,776	1,205,929
5.04.	Other Loan-Backed and Structured Securities	1,145,717	5,902,482	9,302,031	22,973,400	27,082,131	XXX	66,405,762	0.5	67,134,373	0.5	1,456,480	64,949,281
5.05.	Totals	8,349,347	70,564,195	202,131,679	272,062,282	353,390,388	XXX	906,497,890	6.6	886,728,421	6.6	836,249,794	70,248,096
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	117,743,120	794,158,470	985,265,798	3,378,797,427	2,980,081,554	XXX	8,256,046,370	59.9	8,039,310,181	59.4	6,120,712,440	2,135,333,930
6.02.	Residential Mortgage-Backed Securities	22,734,840	69,678,291	12,619,108	14,128,043	25,207,504	XXX	144,367,787	1.0	149,016,519	1.1	120,835,815	23,531,972
6.03.	Commercial Mortgage-Backed Securities	29,883,804	224,124,678	142,196,904	5,854,850	1,577,544	XXX	403,637,780	2.9	413,032,141	3.1	148,674,457	254,963,324
6.04.	Other Loan-Backed and Structured Securities	127,273,609	676,458,981	609,793,318	57,116,473	32,115,922	XXX	1,502,758,303	10.9	1,594,126,116	11.8	100,109,332	1,402,648,971
6.05.	Totals	297,635,373	1,764,420,421	1,749,875,129	3,455,896,794	3,038,982,524	XXX	10,306,810,240	74.8	10,195,484,956	75.3	6,490,332,044	3,816,478,196
7.	Hybrid Securities												
7.01.	Issuer Obligations	1,970,586	33,421,750	30,088,145	88,400,034	158,421,266	XXX	312,301,782	2.3	283,000,262	2.1	211,219,193	101,082,589
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities					3,348,129	XXX	3,348,129	0.0	3,330,645	0.0	3,348,129	
7.05.	Totals	1,970,586	33,421,750	30,088,145	88,400,034	161,769,396	XXX	315,649,911	2.3	286,330,906	2.1	214,567,322	101,082,589
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)**

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans						XXX						
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired	2,007,315	63,224,336	7,171,625	14,343,251	8,486,423	XXX	95,232,950	0.7	95,339,509	0.7	32,568,507	62,664,443
10.03.	Totals	2,007,315	63,224,336	7,171,625	14,343,251	8,486,423	XXX	95,232,950	0.7	95,339,509	0.7	32,568,507	62,664,443
11.	Unaffiliated Certificates of Deposit						XXX						
11.01.	Totals						XXX						
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	131,070,783	942,916,851	1,138,883,544	3,696,935,563	5,368,922,476	XXX	11,278,729,218	81.8	XXX	XXX	8,902,021,845	2,376,707,373
12.02.	Residential Mortgage-Backed Securities	26,346,233	84,440,376	69,408,099	94,546,005	61,671,886	XXX	336,412,600	2.4	XXX	XXX	312,880,628	23,531,972
12.03.	Commercial Mortgage-Backed Securities	32,838,186	237,139,727	166,509,857	46,201,647	14,172,276	XXX	496,861,691	3.6	XXX	XXX	240,692,439	256,169,252
12.04.	Other Loan-Backed and Structured Securities	128,559,763	682,490,682	619,095,350	80,089,873	62,546,183	XXX	1,572,781,850	11.4	XXX	XXX	105,183,597	1,467,598,252
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06.	Affiliated Bank Loans						XXX			XXX	XXX		
12.07.	Unaffiliated Bank Loans	2,007,315	63,224,336	7,171,625	14,343,251	8,486,423	XXX	95,232,950	0.7	XXX	XXX	32,568,507	62,664,443
12.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	320,822,279	2,010,211,972	2,001,068,475	3,932,116,339	5,515,799,244		13,780,018,309	100.0	XXX	XXX	9,593,347,016	4,186,671,293
12.10.	Lines 12.09 as a % Col. 7	2.3	14.6	14.5	28.5	40.0		100.0	XXX	XXX	XXX	69.6	30.4
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	137,354,985	781,609,285	1,074,268,059	3,734,766,654	5,218,935,745	XXX	XXX	XXX	10,946,934,728	80.9	8,550,938,947	2,395,995,781
13.02.	Residential Mortgage-Backed Securities	31,468,125	111,261,805	66,194,119	74,228,352	46,472,874	XXX	XXX	XXX	329,625,275	2.4	302,613,336	27,011,939
13.03.	Commercial Mortgage-Backed Securities	29,977,372	244,988,300	163,231,195	43,015,907	13,704,955	XXX	XXX	XXX	494,917,729	3.7	223,444,428	271,473,301
13.04.	Other Loan-Backed and Structured Securities	58,330,668	470,582,853	920,748,490	150,143,188	65,169,836	XXX	XXX	XXX	1,664,975,035	12.3	101,251,304	1,563,723,731
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06.	Affiliated Bank Loans						XXX	XXX	XXX				
13.07.	Unaffiliated Bank Loans	3,022,991	53,483,061	15,470,922	13,810,366	9,552,170	XXX	XXX	XXX	95,339,509	0.7	28,091,598	67,247,911
13.08.	Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09.	Totals	260,154,140	1,661,925,304	2,239,912,786	4,015,964,466	5,353,835,581		XXX	XXX	13,531,792,277	100.0	9,206,339,613	4,325,452,664
13.10.	Line 13.09 as a % of Col. 9	1.9	12.3	16.6	29.7	39.6		XXX	XXX	100.0	XXX	68.0	32.0
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	45,636,283	520,795,520	677,274,417	3,095,716,892	4,562,598,734	XXX	8,902,021,845	64.6	8,550,938,947	63.2	8,902,021,845	XXX
14.02.	Residential Mortgage-Backed Securities	25,153,417	78,111,297	66,723,979	87,304,314	55,587,622	XXX	312,880,628	2.3	302,613,336	2.2	312,880,628	XXX
14.03.	Commercial Mortgage-Backed Securities	18,618,867	129,935,652	39,794,720	40,152,685	12,190,515	XXX	240,692,439	1.7	223,444,428	1.7	240,692,439	XXX
14.04.	Other Loan-Backed and Structured Securities	4,307,654	67,318,984	7,264,448	8,571,256	17,721,256	XXX	105,183,597	0.8	101,251,304	0.7	105,183,597	XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06.	Affiliated Bank Loans						XXX						XXX
14.07.	Unaffiliated Bank Loans		32,568,507				XXX	32,568,507	0.2	28,091,598	0.2	32,568,507	XXX
14.08.	Unaffiliated Certificates of Deposit						XXX						XXX
14.09.	Totals	93,716,221	828,729,960	791,057,564	3,231,745,146	4,648,098,126		9,593,347,016	69.6	9,206,339,613	68.0	9,593,347,016	XXX
14.10.	Line 14.09 as a % of Col. 7	1.0	8.6	8.2	33.7	48.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.7	6.0	5.7	23.5	33.7		69.6	XXX	XXX	XXX	69.6	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations	85,434,500	422,121,332	461,609,127	601,218,671	806,323,743	XXX	2,376,707,373	17.2	2,395,995,781	17.7	XXX	2,376,707,373
15.02.	Residential Mortgage-Backed Securities	1,192,816	6,329,079	2,684,120	7,241,692	6,084,265	XXX	23,531,972	0.2	27,011,939	0.2	XXX	23,531,972
15.03.	Commercial Mortgage-Backed Securities	14,219,318	107,204,074	126,715,137	6,048,962	1,981,761	XXX	256,169,252	1.9	271,473,301	2.0	XXX	256,169,252
15.04.	Other Loan-Backed and Structured Securities	124,252,108	615,171,698	611,830,902	71,518,617	44,824,927	XXX	1,467,598,252	10.7	1,563,723,731	11.6	XXX	1,467,598,252
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
15.06.	Affiliated Bank Loans						XXX						XXX
15.07.	Unaffiliated Bank Loans	2,007,315	30,655,829	7,171,625	14,343,251	8,486,423	XXX	62,664,443	0.5	67,247,911	0.5	XXX	62,664,443
15.08.	Unaffiliated Certificates of Deposit						XXX						XXX
15.09.	Totals	227,106,058	1,181,482,012	1,210,010,911	700,371,193	867,701,119		4,186,671,293	30.4	4,325,452,664	32.0	XXX	4,186,671,293
15.10.	Line 15.09 as a % of Col. 7	5.4	28.2	28.9	16.7	20.7		100.0	XXX	XXX	XXX	XXX	100.0
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.6	8.6	8.8	5.1	6.3		30.4	XXX	XXX	XXX	XXX	30.4

601S

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	7,630,088	7,630,088			
2. Cost of short-term investments acquired.....	9,379,264	9,379,264			
3. Accrual of discount.....	757	757			
4. Unrealized valuation increase / (decrease).....					
5. Total gain (loss) on disposals.....	(23,237)	(23,237)			
6. Deduct consideration received on disposals.....	16,973,346	16,973,346			
7. Deduct amortization of premium.....	13,526	13,526			
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).....	-	-			
11. Deduct total nonadmitted amounts.....					
12. Statement value at end of current period (Line 10 minus Line 11).....	-	-			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book / Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		(171,799,932)
2.	Cost Paid/(Consideration Received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase / (decrease):		
3.1	Section 1, Column 17	(14,398,140)	
3.2	Section 2, Column 19		(14,398,140)
4.	SSAP No. 108 adjustments		
5.	Total Gain (Loss) on Termination Recognized, Section 2, Column 22		
6.	Considerations Received/(Paid) on Terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to Book/Adjusted Carrying Value of Hedged Item:		
8.1	Section 1, Column 20		
8.2	Section 2, Column 23		
9.	Total Foreign Exchange Change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/Adjusted Carrying Value at End of Current Period (1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		(186,198,072)
11.	Deduct Nonadmitted Assets		
12.	Statement Value at End of Current Period (Line 10 minus Line 11)		(186,198,072)

**SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All Other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments		
3.3.	Subtotal (Line 3.1 minus Line 3.2)		
4.1.	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.23	SSAP No. 108 adjustments		
4.3.	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1.	Total gain (loss) recognized for terminations in prior year		
5.2.	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book / Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

**NONE**

(SI-12) Schedule DB - Part C - Section 1

**NONE**

(SI-13) Schedule DB - Part C - Section 2

**NONE**

**SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	<u>(186,198,082)</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>(186,198,082)</u>
3.	Total (Line 1 plus Line 2).....	<u>(186,198,082)</u>
4.	Part D, Section 1, Column 6.....	<u>11,505,967</u>
5.	Part D, Section 1, Column 7.....	<u>(197,704,049)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>                  -</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>(186,198,082)</u>
8.	Part B, Section 1, Column 13.....	<u>(186,198,082)</u>
9.	Total (Line 7 plus Line 8).....	<u>(186,198,082)</u>
10.	Part D, Section 1, Column 9.....	<u>11,505,967</u>
11.	Part D, Section 1, Column 10.....	<u>(197,704,049)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>                  -</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>36,971,273</u>
14.	Part B, Section 1, Column 20.....	<u>36,971,273</u>
15.	Part D, Section 1, Column 12.....	<u>36,971,273</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>                  -</u>

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	41,160,839		35,206,906	5,953,933
2. Cost of cash equivalents acquired.....	2,287,435,185	399,865,996	1,875,198,353	12,370,836
3. Accrual of discount.....	1,202,004	1,202,004		
4. Unrealized valuation increase / (decrease).....	(901)		(901)	
5. Total gain (loss) on disposals.....	1,309		1,309	
6. Deduct consideration received on disposals.....	2,196,107,839	401,068,000	1,789,913,331	5,126,507
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).....	133,690,597	-	120,492,336	13,198,262
11. Deduct total nonadmitted amounts.....				
12. Statement value at end of current period (Line 10 minus Line 11).....	133,690,597	-	120,492,336	13,198,262

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:



(E-01) Schedule A - Part 1

**NONE**

(E-02) Schedule A - Part 2

**NONE**

(E-03) Schedule A - Part 3

**NONE**

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value / Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other- Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
000000000		New York	NY		03/15/2022	4.93	56,157,329		57,601				109,075,341	03/08/2022
000000000		New York	NY		03/15/2022	7.68	13,517,141		21,173				118,479,835	02/23/2022
000000000		Inglewood	CA		07/08/2020	4.85	34,500,000						380,000,000	05/26/2020
105111322	O	Tampa	FL		04/01/2017	3.56	1,267,334		(8,539)				4,210,000	07/11/2022
105111389	O	San Diego	CA		04/01/2017	3.61	2,104,155		(10,517)				15,200,000	08/07/2023
105111397	O	San Diego	CA		04/01/2017	3.61	2,134,719		(10,670)				14,100,000	08/07/2023
105111405	O	San Diego	CA		04/01/2017	3.61	2,805,541		(14,023)				17,800,000	08/07/2023
105111413	O	San Diego	CA		04/01/2017	3.67	2,244,303		(10,651)				15,900,000	08/07/2023
105131155	O	Port Wentworth	GA		04/01/2017	3.97	8,756,393		(48,979)				26,874,568	08/07/2023
105131221	O	Houston	TX		04/01/2017	3.68	3,282,361		(10,076)				11,400,000	08/07/2023
105131403	O	Antelope	CA		04/01/2017	4.14	10,072,664		4,597				32,530,233	07/18/2022
105131551	O	Yorba Linda	CA		04/01/2017	3.63	4,952,670		(19,344)				10,300,000	09/01/2022
105131593	O	Chantilly	VA		04/01/2017	3.80	36,891,347		(109,587)				110,200,000	08/30/2022
105131890	O	Napa	CA		04/01/2017	3.97	2,634,482		(10,376)				13,500,000	08/07/2023
105131908	O	Napa	CA		04/01/2017	3.97	3,656,819		(14,403)				21,600,000	08/07/2023
105131965	O	Ammon	ID		04/01/2017	3.84	7,590,273		(79,417)				19,400,000	08/07/2023
105132203	O	Houston	TX		04/01/2017	3.47	1,454,331		(8,768)				7,800,000	10/26/2022
105132229	O	Los Angeles	CA		04/01/2017								7,700,000	08/07/2023
105132237	O	Casa Grande	AZ		04/01/2017	3.72	2,302,302		(15,030)				19,100,000	07/07/2022
105141402	O	Fargo	ND		04/01/2017	4.25	5,958,817		(4,631)				9,900,000	10/06/2022
105141428	O	Houston	TX		04/01/2017	3.75	8,036,647		(12,360)				20,200,000	10/16/2022
105141493	O	Santa Ana	CA		04/01/2017	3.79	3,130,968		(11,608)				8,600,000	07/12/2023
105141618	O	Seattle	WA		04/01/2017	4.14	3,264,672		(1,558)				6,250,000	10/18/2022
105141642	O	Brookfield	WI		04/01/2017	4.37	5,725,383		(6,039)				10,900,000	09/16/2022
105141675	O	Portland	OR		04/01/2017	4.32	3,381,571		1,175				5,600,000	09/13/2023
105141709	O	Sumner	WA		04/01/2017	3.64	5,776,152		(19,415)				16,500,000	08/07/2023
105141717	O	Sparks	NV		04/01/2017	4.12	13,651,398		(10,243)				55,400,000	08/07/2023
105141733	O	Delray Beach	FL		04/01/2017	4.19	5,112,744		(2,617)				9,800,000	10/26/2022
105141758	O	Anchorage	AK		04/01/2017	3.77	6,482,974		(8,408)				15,500,000	10/16/2022
105141766	O	Copley	OH		04/01/2017	4.63	12,881,013		18,451				27,900,000	08/07/2023
105141782	O	Liverpool	NY		04/01/2017	4.15	14,191,860		(28,166)				42,600,000	10/18/2022
105142046	O	Los Angeles	CA		04/01/2017	3.53	4,490,549		(16,714)				18,500,000	05/03/2022
105142053	O	Roseville	CA		04/01/2017	4.06	10,161,200		(2,621)				30,346,716	07/12/2022
10514205A	O	Roseville	CA		01/26/2022	4.12	2,232,946						6,668,667	07/12/2022
105142129	O	Vancouver	WA		04/01/2017	4.17	10,542,608		3,235				25,700,000	08/07/2023
105142186	O	Valencia	CA		04/01/2017	3.71	4,698,880		(8,078)				15,200,000	07/07/2022
105142251	O	Sterling	VA		04/01/2017	4.32	14,798,451		(48,483)				27,638,889	10/17/2022
105151021	O	Bellevue	NE		04/01/2017	4.26	3,583,824		3,060				7,700,000	09/22/2022
105151260	O	Mt. Juliet	TN		04/01/2017	4.36	38,433,154		46,804				100,700,000	08/09/2023
105151435	O	Vernon	CA		04/01/2017	3.98	4,951,964		923				34,900,000	08/07/2023
105151476	O	Brunswick	OH		04/01/2017	4.16	4,771,915		(50)				17,500,000	08/23/2022
105151518	O	Lakewood	OH		04/01/2017	4.06	2,971,936		(963)				10,700,000	12/16/2022
105152276	O	San Diego	CA		04/01/2017	4.25	12,138,661		(23,607)				27,750,000	04/19/2023

E04

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value / Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other- Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
105152284		Sacramento	CA		04/01/2017	4.14	4,334,102		(4,864)				10,600,000	07/14/2022
105161962	O	Riviera Beach	FL		04/01/2017	3.98	3,628,237		1,235				9,800,000	08/07/2023
185181294	O	Colorado Springs	CO		06/13/2018	4.33	2,403,590		(1,413)				13,589,189	07/07/2022
185191731		Franklin	TN		10/08/2019	3.78	9,019,746						17,000,000	10/26/2022
876BROAD7		New York	NY		06/08/2018	4.54	8,483,297						18,750,000	04/04/2018
87943	O	Costa Mesa	CA		04/01/2017	3.03	445,173		(11,064)				14,600,000	08/07/2023
88255A	O	Chesterfield	MO		04/01/2017	3.41	15,794,231		(473,132)				59,043,575	08/31/2022
88255B	O	Chesterfield	MO		04/01/2017	3.48	2,070,120		(63,847)				7,697,840	08/31/2022
88465		Mankato	MN		04/01/2017	3.58	1,657,248		(26,619)				9,900,000	08/07/2023
88750	O	Atlanta	GA		04/01/2017	3.33	2,763,315		(40,441)				30,933,333	08/07/2023
88830	O	Lincoln	NE		04/01/2017	3.52	3,140,143		(33,968)				14,900,000	08/07/2023
88880		Jacksonville	FL		04/01/2017	3.26	288,133		(2,865)				12,400,000	08/07/2023
89002	O	Santa Maria	CA		04/01/2017	3.14	218,614		(3,629)				15,800,000	08/07/2023
89051	O	Branchburg Twp	NJ		04/01/2017	3.48	1,676,343		(18,978)				8,600,000	08/07/2023
89103	O	Sioux City	IA		04/01/2017	3.30	1,166,683		(16,744)				9,295,775	08/07/2023
89171	O	Garner	NC		04/01/2017	3.13	507,433		(8,163)				12,600,000	08/07/2023
89299	O	West Orange	NJ		04/01/2017	3.14	834,828		(9,821)				11,200,000	08/07/2023
89300	O	Corona	CA		04/01/2017	3.15	372,324		(4,038)				11,900,000	08/07/2023
89301	O	Corona	CA		04/01/2017	3.15	199,147		(2,160)				5,300,000	08/07/2023
89323	O	Chicago	IL		04/01/2017	3.31	675,683		(8,634)				4,050,000	06/13/2023
89329	O	Spokane	WA		04/01/2017	3.20	1,126,807		(13,196)				14,100,000	08/07/2023
89363	O	Moon Township	PA		04/01/2017	3.30	4,288,107		(51,804)				29,200,000	10/16/2022
89397	O	Fayetteville	NC		04/01/2017	3.37	1,344,506		(14,112)				9,000,000	08/07/2023
89413	O	Ogden	UT		04/01/2017	3.19	1,220,372		(14,689)				13,210,000	08/07/2023
89421	O	Knoxville	TN		04/01/2017	3.27	432,315		(5,662)				2,760,000	08/07/2023
89456	O	Fresno	CA		04/01/2017	3.25	346,605		(4,874)				4,320,000	08/07/2023
89483		Albuquerque	NM		04/01/2017	4.17	2,615,454		(32,979)				6,100,000	11/18/2022
89505		Clarksburg	WV		04/01/2017	3.47	3,025,881		(44,867)				8,900,000	07/12/2022
89508	O	Fresno	CA		04/01/2017	3.23	498,519		(5,973)				6,900,000	08/07/2023
89549	O	Tampa	FL		04/01/2017	3.25	777,698		(8,979)				8,900,000	08/07/2023
89636		Chula Vista	CA		04/01/2017	3.28	660,506		(6,475)				10,200,000	08/07/2023
89791	O	Piscataway	NJ		04/01/2017	3.92	4,705,339		(52,840)				18,600,000	08/07/2023
89858A	O	Fresno	CA		04/01/2017	3.40	7,363,631		(100,353)				33,200,000	07/19/2023
89879	O	Omaha	NE		04/01/2017	3.43	2,358,159		(31,301)				11,250,000	08/04/2023
905191664		East Setauket	NY		11/19/2019	3.73	7,832,925						18,400,000	10/26/2022
ALBERTSON		Melrose Park	IL		02/11/2019	5.38	12,988,610		834				27,600,849	11/28/2018
CIRAA		Philadelphia	PA		03/28/2022	5.71	12,494,695		16,523				13,465,590	02/15/2022
EQUUS		Alpharetta, Che			04/21/2021	4.14	12,494,016		1,504				13,736,264	03/31/2021
FRCMA		Palo Alto	CA		01/27/2021	4.04	10,891,917		829				18,989,547	12/14/2020

E04.1

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value / Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other- Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
ILPT11		Union, Whitestown, Petersburg, St. Louis			11/15/2019	4.29	13,000,000						20,317,143	07/15/2019
ILPT22SR0		Burlington, Chester, Columbus, Eldridge			03/04/2022	5.48	5,000,000						3,577,818	02/17/2022
IVCINDUS4		Bridgeview , Richfield , Charlotte			05/14/2019	4.17	6,195,315		2,707				15,267,176	03/20/2019
NEWPORT		Bridgeview , Richfield , Charlotte	WA		05/28/2019	4.67	12,994,967		369				34,482,759	03/21/2019
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							582,029,185		(1,513,405)				2,148,061,105	XXX
0899999 – Total Mortgages in Good Standing							582,029,185		(1,513,405)				2,148,061,105	XXX
3399999 – Total Mortgages							582,029,185		(1,513,405)				2,148,061,105	XXX

General Interrogatory:  
 1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.  
 2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.  
 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.  
 4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

E04.2

**SCHEDULE B - PART 2**

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages								

**NONE**

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
<b>Mortgages closed by repayment</b>																	
105131833	Alexandria	VA		04/01/2017	10/01/2023	44,041,912		(269,184)				(269,184)		43,772,728	43,772,728		
89889	Shelton	CT		04/01/2017	11/01/2023	4,439,333		(94,817)				(94,817)		4,344,516	4,344,516		
0199999 - Mortgages closed by repayment						48,481,245		(364,001)				(364,001)		48,117,245	48,117,245		
<b>Mortgages with partial repayments</b>																	
105131221	Houston	TX		04/01/2017		276,807		(9,311)				(9,311)		267,496	267,496		
105131551	Yorba Linda	CA		04/01/2017		161,994		(1,718)				(1,718)		160,276	160,276		
105131593	Chantilly	VA		04/01/2017		1,186,110		(22,828)				(22,828)		1,163,281	1,163,281		
105131890	Napa	CA		04/01/2017		117,020		(8,047)				(8,047)		108,974	108,974		
105131908	Napa	CA		04/01/2017		162,431		(11,169)				(11,169)		151,262	151,262		
105132203	Houston	TX		04/01/2017		239,716		(9,174)				(9,174)		230,542	230,542		
105132229	Los Angeles	CA		04/01/2017		3,357,571		(26,941)				(26,941)		3,330,630	3,330,630		
105132237	Casa Grande	AZ		04/01/2017		166,494		(12,761)				(12,761)		153,734	153,734		
105141493	Santa Ana	CA		04/01/2017		138,317		(875)				(875)		137,443	137,443		
105141709	Sumner	WA		04/01/2017		259,572		(1,489)				(1,489)		258,084	258,084		
105141733	Delray Beach	FL		04/01/2017		106,431		(444)				(444)		105,987	105,987		
105141758	Anchorage	AK		04/01/2017		465,648		(5,196)				(5,196)		460,452	460,452		
105141766	Copley	OH		04/01/2017		372,549		8,822				8,822		381,371	381,371		
105142046	Los Angeles	CA		04/01/2017		198,736		(1,464)				(1,464)		197,272	197,272		
105142129	Vancouver	WA		04/01/2017		311,477		1,558				1,558		313,035	313,035		
105142251	Sterling	VA		04/01/2017		271,934		(14,409)				(14,409)		257,525	257,525		
105161962	Riviera Beach	FL		04/01/2017		137,280		199				199		137,479	137,479		
88255A	Chesterfield	MO		04/01/2017		2,418,770		(250,533)				(250,533)		2,168,237	2,168,237	-	-
88255B	Chesterfield	MO		04/01/2017		287,215		(30,434)				(30,434)		256,781	256,781		
89051	Branchburg Twp	NJ		04/01/2017		248,650		(18,581)				(18,581)		230,068	230,068		
89300	Corona	CA		04/01/2017		328,646		(7,359)				(7,359)		321,287	321,287		
89301	Corona	CA		04/01/2017		175,877		(3,936)				(3,936)		171,851	171,851		
89323	Chicago	IL		04/01/2017		190,551		(10,066)				(10,066)		180,485	180,485		
89329	Spokane	WA		04/01/2017		856,668		(22,355)				(22,355)		834,313	834,313		
89413	Ogden	UT		04/01/2017		767,324		(22,863)				(22,863)		744,461	744,461		
89421	Knoxville	TN		04/01/2017		230,589		(8,215)				(8,215)		222,374	222,374		
89456	Fresno	CA		04/01/2017		194,322		(7,197)				(7,197)		187,126	187,126		
89508	Fresno	CA		04/01/2017		253,870		(8,541)				(8,541)		245,329	245,329		
89791	Piscataway	NJ		04/01/2017		457,602		(45,715)				(45,715)		411,887	411,887		
105142053	Roseville	CA		04/01/2017		347,263		(1,448)				(1,448)		345,815	345,815		
105141428	Houston	TX		04/01/2017		363,480		(956)				(956)		362,524	362,524		
105151518	Lakewood	OH		04/01/2017		121,767		(794)				(794)		120,974	120,974		
105152276	San Diego	CA		04/01/2017		221,777		(4,329)				(4,329)		217,448	217,448		
105152284	Sacramento	CA		04/01/2017		262,008		(4,262)				(4,262)		257,746	257,746		
89483	Albuquerque	NM		04/01/2017		274,709		(11,291)				(11,291)		263,418	263,418		
89505	Clarksburg	WV		04/01/2017		348,791		(16,817)				(16,817)		331,974	331,974		
89636	Chula Vista	CA		04/01/2017		283,035		(8,745)				(8,745)		274,290	274,290		
105111322	Tampa	FL		04/01/2017		148,301		(8,175)				(8,175)		140,125	140,125		
105111389	San Diego	CA		04/01/2017		207,394		(9,840)				(9,840)		197,554	197,554		
105111397	San Diego	CA		04/01/2017		210,406		(9,983)				(9,983)		200,423	200,423		
105111405	San Diego	CA		04/01/2017		276,525		(13,120)				(13,120)		263,405	263,405		
105111413	San Diego	CA		04/01/2017		221,152		(9,980)				(9,980)		211,171	211,171		
105131155	Port Wentworth	GA		04/01/2017		270,223		(9,264)				(9,264)		260,958	260,958		
105131403	Antelope	CA		04/01/2017		329,934		2,135				2,135		332,069	332,069		
105141618	Seattle	WA		04/01/2017		96,360		(376)				(376)		95,985	95,985	-	-
105141642	Brookfield	WI		04/01/2017		161,291		(2,731)				(2,731)		158,560	158,560		
105141675	Portland	OR		04/01/2017		147,308		808				808		148,116	148,116		
105141717	Sparks	NV		04/01/2017		400,503		(6,864)				(6,864)		393,639	393,639		
105141782	Liverpool	NY		04/01/2017		591,003		(22,309)				(22,309)		568,694	568,694		

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
105142186	Valencia	CA		04/01/2017		175,875			(1,344)			(1,344)	174,531	174,531			
105151021	Bellevue	NE		04/01/2017		152,389			2,596			2,596	154,985	154,985			
105151260	Mt. Juliet	TN		04/01/2017		1,102,962			37,114			37,114	1,140,076	1,140,076			
105151435	Vernon	CA		04/01/2017		208,385			777			777	209,162	209,162			
105151476	Brunswick	OH		04/01/2017		195,075			(41)			(41)	195,034	195,034			
89363	Moon Township	PA		04/01/2017		1,286,596			(61,747)			(61,747)	1,224,849	1,224,849			
89397	Fayetteville	NC		04/01/2017		625,210			(19,571)			(19,571)	605,639	605,639			
89549	Tampa	FL		04/01/2017		416,121			(13,100)			(13,100)	403,021	403,021			
105141402	Fargo	ND		04/01/2017		256,733			(3,789)			(3,789)	252,944	252,944			
88750	Atlanta	GA		04/01/2017		1,169,795			(53,532)			(53,532)	1,116,262	1,116,262			
88830	Lincoln	NE		04/01/2017		531,056			(34,556)			(34,556)	496,500	496,500			
89103	Sioux City	IA		04/01/2017		590,803			(23,722)			(23,722)	567,081	567,081			
89171	Garner	NC		04/01/2017		650,338			(18,018)			(18,018)	632,321	632,321			
89858A	Fresno	CA		04/01/2017		1,553,689			(106,838)			(106,838)	1,446,850	1,446,850			
89879	Omaha	NE		04/01/2017		534,976			(34,086)			(34,086)	500,891	500,891		-	-
89299	West Orange	NJ		04/01/2017		736,189			(17,861)			(17,861)	718,328	718,328			
87943	Costa Mesa	CA		04/01/2017		567,145			(24,013)			(24,013)	543,132	543,132			
88465	Mankato	MN		04/01/2017		459,237			(30,342)			(30,342)	428,895	428,895			
105131965	Ammon	ID		04/01/2017		331,922			(10,813)			(10,813)	321,109	321,109			
88880	Jacksonville	FL		04/01/2017		559,622			(8,276)			(8,276)	551,346	551,346			
89002	Santa Maria	CA		04/01/2017		423,547			(10,374)			(10,374)	413,172	413,172			
876BROAD7	New York	NY		06/08/2018		156,295							156,295	156,295			
185181294	Colorado Springs	CO		06/13/2018		463,169			(1,571)			(1,571)	461,598	461,598			
IVCINDUS4				05/14/2019		3,761,721			2,098			2,098	3,763,819	3,763,819			
185191731	Franklin	TN		10/08/2019		202,252							202,252	202,252			
905191664	East Setauket	NY		11/19/2019		176,121							176,121	176,121			
10514205A	Roseville	CA		01/26/2022		41,461							41,461	41,461			
0299999 - Mortgages with partial repayments						36,951,994			(1,120,390)			(1,120,390)	35,831,604	35,831,603		-	-
<b>Mortgages disposed</b>																	
105141410	Indianapolis	IN		04/01/2017	02/22/2023	20,424,157			273,700			273,700	20,697,857	20,697,857			
88381	Cicero	NY		04/01/2017	04/06/2023	1,494,564			(29,014)			(29,014)	1,465,550	1,465,550			
88809	American Canyon	CA		04/01/2017	07/05/2023	5,446,082			(110,821)			(110,821)	5,335,261	5,335,261			
88846	Chicago	IL		04/01/2017	06/01/2023	3,296,729			(54,359)			(54,359)	3,242,370	3,242,370			
88899	Huntsville	AL		04/01/2017	06/14/2023	483,218			(3,995)			(3,995)	479,222	479,222			
88917	Charlotte	NC		04/01/2017	06/29/2023	2,958,299			(39,077)			(39,077)	2,919,222	2,919,222			
89246	Buford	GA		04/01/2017	10/16/2023	975,601			(24,754)			(24,754)	950,847	950,847			
89424	Pooler	GA		04/01/2017	07/18/2023	3,972,670			(111,363)			(111,363)	3,861,308	3,861,308			
0399999 - Mortgages disposed						39,051,318			(99,682)			(99,682)	38,951,637	38,951,637			
0599999 - Total						124,484,558			(1,584,073)			(1,584,073)	122,900,485	122,900,485		-	-

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated</b>																			
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		CA		GUGGENHEIM PRT OPP INV GRADE SEC L	4.B YE	03/01/2011		73,254,454	103,874,816	103,874,816	9,753,831					1,157,628		
1599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									73,254,454	103,874,816	103,874,816	9,753,831				1,157,628		XXX	
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated</b>																			
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC GP 2017, LLC		04/26/2018	1	26,395,401	28,702,511	28,702,511	(4,376,191)					3,499,132	971,764	0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC		04/01/2021	1	7,867,647	6,503,705	6,503,705	(1,086,056)					1,316,910	5,649,645	1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP		10/09/2018	1	11,237,017	11,113,060	11,113,060	189,714					408,510	441,463	0.710
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.		03/15/2019	1	7,058,163	9,420,432	9,420,432	(573,038)					378,238	1,169,637	0.230
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	Trident Capital VIII, L.P.		04/05/2019	1	10,573,922	13,422,738	13,422,738	496,353					233,594	1,062,000	0.270
000000-00-0	Whitehorse Liquidity Partners III, LP		WILMINGTON	DE	Whitehorse Liquidity Partners Inc		04/01/2021	1	7,921,358	6,402,065	6,402,065	(852,955)					1,019,837	5,864,747	0.690
000000-00-0	WCAS XIII, L.P.		NEW YORK	NY	WCAS XIII ASSOCIATES LLC		06/21/2019	1	8,297,546	9,055,471	9,055,471	1,260,597					48,969	1,698,523	0.220
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		BOSTON	MA	GREAT HILL PARTNERS GP VII, L.P.		07/01/2019	1	3,795,567	6,161,507	6,161,507	618,057						1,704,433	0.350
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	NY	VERITAS CAPITAL PARTNERS VII, LLC		08/16/2019	1	11,098,717	15,173,073	15,173,073	106,031						577,762	0.180
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI LP		WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS VI GP LP		12/31/2019	1	10,441,860	15,005,062	15,005,062	618,715					758,229	495,774	0.140
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	CYM	INSIGHT ASSOCIATES XI L.P.		12/17/2019	1	9,730,000	14,135,855	14,135,855	(1,385,266)					62,281	284,287	0.270
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.		GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.		09/01/2020	1	1,652,146	1,709,468	1,709,468	47,303					794	389,530	0.010
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.		WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.		09/01/2020	1	1,595,984	1,874,680	1,874,680	226,812					9,858	422,988	0.020
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.		09/01/2020		1,544,285	1,817,604	1,817,604	143,674					31,770	480,679	0.180
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP			DE	WHITEHORSE LIQUIDITY PARTNERS INC		09/01/2020		6,795,049	6,136,467	6,136,467	44,353					116,590	5,482,952	0.250
000000-00-0	FITZCARRALDO EQUITY FUNDED				FITZCARRALDO EQUITY FUNDED	2.B	08/11/2020		12,264,202	12,026,558	12,264,202								
000000-00-0	MOLLY AIDA EQUITY FUNDED				MOLLY AIDA EQUITY FUNDED	2.B	08/11/2020		15,047,549	7,756,649	15,047,549						1,624		
000000-00-0	BAIN CAPITAL FUND XIII, L.P.			DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC		11/01/2020		3,164,656	3,209,795	3,209,795	109,249					40,000	900,000	0.040
000000-00-0	T-VIII CELESTIAL CO-INVEST LP			DE	TRIDENT CAPITAL VIII, L.P.		04/01/2021		10,012,699	8,190,979	8,190,979	(486,049)						(12,699)	0.630
000000-00-0	INVESCO CLO EQUITY FUND 3 LP				INVESCO CLO EQUITY FUND 3 LP	2.B FE	06/15/2021		15,039,806	14,776,609	15,039,806						1,064,390		
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP			DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I		06/01/2021		31,865,941	34,502,270	34,502,270	1,845,088					791,241	22,048,856	13.560
000000-00-0	INSIGHT PARTNERS XII, L.P.			CYM	INSIGHT ASSOCIATES XII, L.P.		08/01/2021		5,812,500	5,168,360	5,168,360	146,543					3	3,562,500	0.040
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED				HYPNOS HOLDCO LLC INTERESTS FUNDED	2.B	10/22/2021		3,149,476	4,184,032	3,149,476						348,915		
000000-00-0	TRIDENT IX, L.P.			CYM	TRIDENT CAPITAL IX, L.P.		12/01/2021		16,241,043	17,066,669	17,066,669	1,477,164						18,758,957	0.690
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.			CYM	CD&R Associates XII, L.P.		02/03/2023		-	-	-							40,000,000	0.160
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 4 - ABS				GPAM PDFNI 2017 LLC INTEREST 4 - ABS	2.B	05/11/2017		3,812,711	2,758,460	1,981,555		(1,831,156)				2,288,196		
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 5 - ABS				GPAM PDFNI 2017 LLC INTEREST 5 - ABS	2.B	06/09/2017		3,277,513	2,371,249	1,703,400		(1,574,112)				1,966,997		
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 2 - ABS				GPAM PDFNI 2016 LLC INTEREST 2 - ABS	2.B	07/05/2016		5,586,343	4,041,666	2,903,194		(2,683,149)				3,352,641		

EO7



**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book / Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase / (Decrease)	14 Current Year's (Depreciation) or (Amortization) / Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 3 - ABS				GPAM PDFNI 2016 LLC INTEREST 3 - ABS	2.B.	08/26/2016		4,355,659	3,151,278	2,263,737						2,614,047		
45032M-AG-3	ISAIL 2013 SENIOR A - ABS			NY	ISAIL 2013 SENIOR A - ABS	2.B.	05/24/2013		1,574,548	2,017,355	1,574,548		(2,091,921)				48,545		
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS			NY	ISAIL 2013 JUNIOR PART B - ABS	2.B.	05/24/2013		2,307	2,956	2,307						369		
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1				GPAM PDFNI LLC INTEREST 1	2.B.	07/11/2012		3,975,515	862,254	3,975,515						288,476		
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2				GPAM PDFNI LLC INTEREST 2	2.B.	10/26/2012		611,618	132,655	611,618						44,381		
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3				GPAM PDFNI LLC INTEREST 3	2.B.	03/12/2013		1,235,467	267,962	1,235,467						89,649		
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1 - ABS				GPAM PDFNI 2016 LLC INTEREST 1 - ABS	2.B.	04/12/2016		13,996,024	10,125,990	7,273,663		(6,722,361)				8,399,706		
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT				OP-IG FD ALT INVESTMENT CO LLC INT	2.B.	12/07/2017		62,000	55,086	62,000								
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT	0			OP-IG FD ALT INVESTMENT CO LLC INT	2.B.	12/07/2017		80,906	67,848	80,906								
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED				ROSALES HOLDCO EQUITY FUNDED	2.B.	12/06/2019		11,691,793	15,744,484	11,691,793						1,956,073		
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED				ULMUS HOLDCO EQUITY FUNDED	2.B.	12/06/2019		11,835,967	13,838,779	11,835,967						2,718,854		
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY			NY	HYPERSCALE FUNDING RESIDUAL EQUITY	2.B.	07/08/2020		7,062,500	5,972,064	7,062,500								
BGH71S-02-4	ACRI HOLDINGS LLC INTERESTS FUNDED				ACRI HOLDINGS LLC INTERESTS FUNDED		02/19/2021		4,968,164	6,018,930	4,968,164								
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED				ORINOCO FUNDING EQUITY FUNDED	2.B.	10/05/2021		16,651,028	17,108,513	16,650,247		(782)						
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED				CAMPA FUNDING EQUITY FUNDED	2.B.	10/05/2021		15,592,648	14,971,646	15,593,404		756						
BGH8B5-21-1	GLAM 3 MILHSG FEE LLC RESIDUAL				GLAM 3 MILHSG FEE LLC RESIDUAL	2.B.	02/16/2022			7,022,841							320,149		
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated									344,975,244	360,047,634	351,742,789	(1,429,903)	(14,902,725)			34,218,970	111,953,798	XXX	
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated</b>																			
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC		07/30/2019	2	12,476,367	11,863,340	11,863,340	(1,294,073)						844,797	4.550
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V LP		WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC		09/01/2020	2	22,139,900	21,871,199	21,871,199	(311,972)					2,310,701	3,374,217	0.960
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.		WILMINGTON	DE	VOYA CML GP LLC		09/01/2020		73,742,447	73,072,528	73,072,528	1,705,239					7,071,181	1,257,553	7.060
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.		WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.		11/01/2020	2	5,274,135	5,124,045	5,124,045	(791,198)					20,612	745,602	0.510
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.		11/01/2020	2	6,958,709	6,525,145	6,525,145	(454,523)						2,161,754	0.470
000000-00-0	ARGOSY REAL ESTATE PARTNERS V, L.P.		WILMINGTON	DE	ARGOSY REAL ESTATE PARTNERS V GP, LLC		11/01/2022		6,000,000	6,081,310	6,081,310	81,310					24,157	4,000,000	2.280
000000-00-0	WHEELOCK STREET REAL ESTATE FUND VII, LP		WILMINGTON	DE	WHEELOCK STREET REAL ESTATE FUND VII GP		11/01/2022		2,822,864	2,507,974	2,507,974	(312,878)					12,905	7,177,136	0.870
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS		Norcross, Atlanta, Danvers, Chantilly, D		PROMENADE HOLDCO LLC INTERESTS	2.B.	08/21/2019		4,412,741	10,082,615	4,412,741						3,604,861		
BGH86Z-UP-7	GRE-SAMARA FUNDING FUNDED LLC		Bakersfield, Southaven, Morrisville		GRE-SAMARA FUNDING FUNDED LLC	2.B.	03/20/2023		8,705,532	9,007,370	8,705,532								
BGH86Z-UQ-5	GRE-ASPEN FUNDING LLC FUNDED		Portage, Wilton, Chester, Plano, Port AI		GRE-ASPEN FUNDING LLC FUNDED	2.B.	03/20/2023		8,840,175	9,685,013	8,840,175								

E07.1

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BGH86Z-VS-0	GRE-BIRCH FUNDING LLC FUNDED		San Antonio, Bay City, Seekonk, Longview		GRE-BIRCH FUNDING LLC FUNDED	2.B	03/20/2023		9,183,346	10,764,222	9,183,346						25,440		
BGH86Z-VV-3	GRE-PINE FUNDING FUNDED LLC		De Pere, Elmendorf, Muncie		GRE-PINE FUNDING FUNDED LLC	2.B	03/20/2023		7,621,290	7,441,474	7,621,290						37,139		
BGH86Z-WO-0	GRE-SPRUCE FUNDING LLC FUNDED		Duncan, Kansas City, New Hudson		GRE-SPRUCE FUNDING LLC FUNDED	2.B	03/20/2023		8,684,001	8,889,812	8,684,001						2,973		
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated									176,861,507	182,916,046	174,492,626	(1,378,095)				13,109,970	19,561,059	XXX	
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated</b>																			
000000-00-0	SPC Opportunities Fund LP		CAMANA BAY	CYM	SPC Opps Fund GP LP		10/19/2018	1	69,694,976	68,733,247	68,733,247	(1,652,294)					6,157,364	(5,598,761)	19.570
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									69,694,976	68,733,247	68,733,247	(1,652,294)				6,157,364	(5,598,761)	XXX	
<b>Surplus Debentures, etc., Unaffiliated</b>																			
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF AMERICA			MI	ACCIDENT FUND INSURANCE COMPANY OF AMERICA	2.B FE	10/31/2022		10,000,000	10,147,142	10,000,000						623,333		
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY			IA	EMPLOYERS MUTUAL CASUALTY COMPANY	2.A FE	08/15/2019		12,025,000	11,958,962	12,025,000						691,438		
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY	C		IA	EMPLOYERS MUTUAL CASUALTY COMPANY	2.A FE	08/15/2019		1,850,000	1,839,840	1,850,000						106,375		
309588-AC-5	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		12,249,400	10,231,952	11,042,429		(202,520)				705,000		
309588-AC-5	FARMERS EXCHANGE CAPITAL	O		CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		3,037,851	2,537,524	2,738,438		(50,208)				174,840		
309588-AE-1	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		5,860,220	5,016,856	5,782,371		(13,779)				360,000		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	O		CA	FARMERS EXCHANGE CAPITAL II	2.A FE	09/27/2018		3,159,645	2,955,879	3,118,469		(8,808)				184,530		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III	O		CA	FARMERS EXCHANGE CAPITAL III	2.A FE	09/27/2018		10,941,029	9,240,000	10,944,561						599,940		
309601-AA-0	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE	2.A FE	04/01/2017		5,553,315	4,528,647	4,557,414		(167,979)				388,125		
309601-AE-2	FARMERS INSURANCE EXCHANGE	O		CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/10/2017		5,507,700	4,228,418	5,506,033		(301)				261,085		
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)			MA	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)	1.F FE	08/30/2023		2,748,236	2,733,387	2,734,914		(13,322)						
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO			MI	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	01/29/2014		384,765	318,327	326,205		(7,335)				24,450		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO	O		MI	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	04/01/2017		3,463,630	2,833,111	2,971,540		(85,873)				217,605		
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	09/06/2019		518,592	372,271	502,073		(4,056)				21,500		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	02/28/2019		21,250,000	19,350,354	21,250,000						1,078,863		
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/16/2023		2,505,036	2,769,498	2,507,466		2,430						
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		496,085	323,511	496,193		51				16,000		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	C		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		248,043	161,755	248,096		25				8,000		
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	12/05/2023		207,845	216,963	207,848		2						
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO	1.F FE	04/01/2017		11,844,002	9,862,166	10,048,697		(302,336)				783,750		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		2,512,510	2,615,457	2,531,278		2,053				180,700		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO	O		NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		2,763,642	2,856,884	2,780,066		1,792				197,380		
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		2,218,722	2,707,647	2,204,978		(3,085)				221,550		
636792-AA-1	NATIONAL LIFE INSURANCE CO	O		VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		3,097,066	3,169,615	2,967,836		(15,544)				259,350		
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		7,238,750	6,461,335	7,239,090		60				380,625		

E07.2

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
636792-AB-9	NATIONAL LIFE INSURANCE CO	C	VT		NATIONAL LIFE INSURANCE CO	1.G FE	04/23/2019		246,250	222,805	246,356		20				13,125		
636792-AB-9	NATIONAL LIFE INSURANCE CO	O	VT		NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		20,745,215	18,492,787	20,745,656		78				1,089,375		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	C	OH		NATIONWIDE MUTUAL INSURANCE CO	2.A FE	04/01/2017		2,812,724	2,272,760	2,502,803		(51,937)				165,000		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	O	OH		NATIONWIDE MUTUAL INSURANCE CO	2.A FE	04/01/2017		15,469,982	12,500,181	13,765,415		(285,654)				907,500		
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO		OH		NATIONWIDE MUTUAL INSURANCE CO	2.A FE	04/01/2017		6,814,670	5,650,600	6,206,723		(102,287)				393,750		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		2,431,278	2,639,926	2,339,558		(11,261)				187,500		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO	O	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		1,316,404	1,372,761	1,255,965		(7,340)				97,500		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO		OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		46,847,871	37,693,822	46,855,175		2,106				2,033,625		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO	C	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		1,247,088	1,001,941	1,247,276		54				54,375		
64952G-AE-8	NEW YORK LIFE INSURANCE CO		NY		NEW YORK LIFE INSURANCE CO	1.C FE	08/30/2023		516,109	528,710	515,726		(382)				14,688		
64952G-AF-5	NEW YORK LIFE INSURANCE CO	C	NY		NEW YORK LIFE INSURANCE CO	1.C FE	02/14/2014		5,824,688	5,174,398	5,510,658		(42,075)				303,750		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NY		NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		28,320,558	24,043,818	28,315,710		(1,871)				1,250,450		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/11/2019		21,895,796	22,402,013	21,872,627		(11,811)				645,710		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	C	WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	02/14/2014		3,463,119	3,192,686	3,352,607		(13,793)				181,890		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	O	WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	04/01/2017		15,850,875	13,302,858	15,175,166		(112,490)				757,875		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/21/2017		4,153,732	3,522,562	4,173,326		5,480				169,400		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO	O	WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/21/2017		11,475,505	9,206,696	11,478,631		541				442,750		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/15/2021		1,245,650	932,723	1,245,851		91				21,563		
677412-AF-5	AUGUSTAR LIFE INSURANCE CO	O	OH		AUGUSTAR LIFE INSURANCE CO	2.C FE	09/27/2018		14,066,708	10,318,082	13,733,870		(70,617)				790,625		
694475-AA-2	PACIFIC LIFE INSURANCE CO		CA		PACIFIC LIFE INSURANCE CO	1.F FE	04/01/2017		3,676,199	3,076,711	3,418,011		(44,057)				218,763		
694475-AA-2	PACIFIC LIFE INSURANCE CO	O	CA		PACIFIC LIFE INSURANCE CO	1.F FE	04/01/2017		5,354,970	4,481,721	4,978,565		(64,159)				318,663		
69448F-AA-9	PACIFIC LIFE INSURANCE CO		CA		PACIFIC LIFE INSURANCE CO	1.F FE	10/17/2017		5,347,648	4,207,036	5,343,910		(1,094)				227,900		
69448F-AA-9	PACIFIC LIFE INSURANCE CO	C	CA		PACIFIC LIFE INSURANCE CO	1.F FE	10/31/2017		996,100	793,780	996,267		28				43,000		
69448F-AA-9	PACIFIC LIFE INSURANCE CO	O	CA		PACIFIC LIFE INSURANCE CO	1.F FE	10/17/2017		11,976,452	9,684,121	11,983,302		1,412				524,600		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO		PA		PENN MUTUAL LIFE INSURANCE CO	1.F FE	04/22/2021		19,981,750	13,390,739	19,980,413		(364)				758,100		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO	C	PA		PENN MUTUAL LIFE INSURANCE CO	1.F FE	04/22/2021		250,484	167,804	250,468		(6)				9,500		
71909V-AA-2	PHOENIX LIFE INSURANCE CO		CT		PHOENIX LIFE INSURANCE CO	3.A FE	03/26/2012		28,868,440	36,693,330	31,813,310		393,814				2,867,293		
71909V-AA-2	PHOENIX LIFE INSURANCE CO	O	CT		PHOENIX LIFE INSURANCE CO	3.A FE	03/26/2012		8,906,400	11,318,550	9,812,649		121,505				884,455		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY		TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	02/14/2014		9,587,580	8,491,145	9,110,051		(71,852)				504,845		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	O	NY		TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	04/01/2017		20,660,250	18,007,679	19,658,208		(168,588)				1,070,655		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY		TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/04/2020		907,928	813,287	908,215		249				16,500		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	C	NY		TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	01/07/2021		262,668	184,335	261,816		(297)				8,250		
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO		OH		WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	01/17/2019		12,467,675	11,624,095	12,470,207		555				643,750		
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO		OH		WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	04/21/2021		5,971,620	4,183,845	5,972,484		332				225,000		

E07.3

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2799999 - Surplus Debentures, etc., Unaffiliated									471,641,468	421,027,809	464,077,969		(1,403,698)				25,326,161		XXX
<b>Collateral Loans, Unaffiliated</b>																			
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN				PROMENADE HOLDCO COLLATERAL LOAN	2.B	08/21/2019		35,980,987	35,980,987	35,980,987						1,865,824		
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED				ROSALES COLLATERAL LOAN FUNDED	2.B	12/06/2019		46,155,497	46,155,497	46,155,497						3,264,686		
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED				ULMUS COLLATERAL LOAN FUNDED	2.B	12/06/2019		47,043,237	47,043,237	47,043,237						2,944,224		
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN			NY	HYPERSCALE FUNDING COLLATERAL LOAN	2.B	07/08/2020		21,187,500	21,187,500	21,187,500						1,299,260		
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED			CA	FITZCARRALDO COLL LOAN FUNDED	2.B	08/11/2020		36,788,903	36,792,605	36,789,559		656				24,819		
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED			CA	MOLLY AIDA COLLATERAL LOAN FUNDED	2.B	08/11/2020		44,388,411	44,388,411	44,388,427		6				11,083		
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED				ORINOCO COLLATERAL LOAN FUNDED	2.B	10/05/2021		49,900,372	49,916,837	49,901,460		1,088				(37,740)		
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED				CAMPA COLLATERAL LOAN FUNDED	2.B	10/05/2021		46,748,576	46,813,019	46,754,696		6,120				(31,494)		
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND				HYPNOS HOLDCO COLLATERAL LOAN FUND	2.B	10/22/2021		9,447,735	9,448,429	9,447,769		33				343,613		
2999999 - Collateral Loans, Unaffiliated									337,641,218	337,726,521	337,649,132		7,904				9,684,276		XXX
<b>Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments, Unaffiliated</b>																			
06760Q-AJ-8	BMM 171R SUB				BMM 171R SUB		12/08/2021		9,332,049	5,672,858	5,672,858	(3,659,191)					1,121,838		
06761N-AC-9	BMM 2018-I SUB - CDO				BMM 2018-I SUB - CDO		12/31/2020		11,850,654	13,634,400	13,634,400	(198,119)	1,337,598				2,365,188		
06761U-AD-1	BMM 2019-I SUB - CDO				BMM 2019-I SUB - CDO		12/31/2020		11,509,993	8,938,967	8,938,967	(1,227,063)	832,058				1,857,434		
06761U-AD-1	BMM 2019-I SUB - CDO	C			BMM 2019-I SUB - CDO		12/31/2020		426,295	331,073	331,072	(45,447)	30,817				81,360		
BGH7SX-87-5	RECEIVABLE - CRKST CL A - ABS			IRL	RECEIVABLE - CRKST CL A - ABS		03/01/2022			83									
BGH7T5-UD-7	RECEIVABLE - CRKST CL B - ABS			IRL	RECEIVABLE - CRKST CL B - ABS		03/01/2022			230									
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments, Unaffiliated									33,118,991	28,577,611	28,577,297	(5,129,819)	2,200,473				5,425,820		XXX
<b>Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated</b>																			
75932V-20-5	REIGN EXCHANGE LTD EQUITY			CYM	REIGN EXCHANGE LTD EQUITY		10/27/2022		1,615,050	2,022,975	1,615,050								
75932V-20-5	REIGN EXCHANGE LTD EQUITY	C		CYM	REIGN EXCHANGE LTD EQUITY		10/27/2022		29,100	36,450	29,100								
5699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated									1,644,150	2,059,425	1,644,150								XXX
6099999 - Subtotals, Unaffiliated									1,508,832,007	1,504,963,109	1,530,792,026	163,719	(14,098,046)				95,080,189	125,916,096	XXX
6299999 - Totals									1,508,832,007	1,504,963,109	1,530,792,026	163,719	(14,098,046)				95,080,189	125,916,096	XXX

E07.4

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$91,640,301	1D \$55,149,966	1E \$	1F \$78,177,239	1G \$90,413,235
1B	2A \$83,337,400	2B \$527,099,071	2C \$13,733,870				
1C	3A \$41,625,959	3B \$	3C \$				
1D	4A \$	4B \$103,874,816	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		City	State								
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated</b>											
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC GP 2017, LLC	04/26/2018	1		1,251,697		0.700	
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	04/01/2021	1		300,828		1.390	
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	1		1,131,216		0.790	
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	1		807,413		0.230	
000000-00-0	Global Infrastructure Partners IV-A/B, L.P	WILMINGTON	DE	Global Infrastructure Investors IV, LLC	02/01/2019	1		1,373,520		0.200	
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	1		4,913,655		0.500	
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	04/05/2019	1		200,557		0.270	
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	04/01/2021	1		660,491		0.690	
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	04/29/2019	1		1,450,336		0.180	
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	1		569,150		0.220	
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.	BOSTON	DE	GREAT HILL PARTNERS GP VII, L.P.	07/01/2019	1		366,499		0.350	
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	1		413,639		0.180	
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.	WILMINGTON	CYM	CLEARLAKE CAPITAL PARTNERS VI GP LP	12/31/2019	1		323,661		0.140	
000000-00-0	BLACKSTONE LIFE SCIENCES V LP	WILMINGTON	DE	BXLS V LLC	12/31/2019	1		472,779		0.110	
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	09/01/2020	1		387,939			
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	09/01/2020	1		598,258			
000000-00-0	STERLING GROUP PARTNERS V LP	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020			715,065			
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020			895,614			
000000-00-0	FITZCARRALDO EQUITY FUNDED			FITZCARRALDO EQUITY FUNDED	08/11/2020		1,314,843				
000000-00-0	MOLLY AIDA EQUITY FUNDED			MOLLY AIDA EQUITY FUNDED	08/11/2020		2,106,372				
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020			1,420,000			
000000-00-0	INVESCO CLO EQUITY FUND 3 LP			INVESCO CLO EQUITY FUND 3 LP	06/15/2021		5,465,718				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021			7,378,100			
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM	INSIGHT ASSOCIATES XII, L.P.	08/01/2021			862,500			
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED			HYPNOS HOLDCO LLC INTERESTS FUNDED	10/22/2021		1,101,186				
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021			2,528,565			
000000-00-0	TRIDENT IX, L.P.		CYM	TRIDENT CAPITAL IX, L.P.	12/01/2021			9,200,920			
000000-00-0	THOMA BRAVO FUND XV, L.P.		DE	THOMA BRAVO UGP XV, LLC	11/01/2022			1,423,156			
000000-00-0	WCAS XIV, L.P.		NY	WCAS XIV Associates LLC	12/01/2022			1,061,502			
000000-00-0	General Atlantic Investment Partners 2022, L.P.		DE	General Atlantic GP 2022, LLC	02/01/2023			-			
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.		CYM	CD&R Associates XII, L.P.	02/03/2023			-			
BGH71S-02-4	ACRI HOLDINGS LLC INTERESTS FUNDED			ACRI HOLDINGS LLC INTERESTS FUNDED	02/19/2021		10,018				
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED			ORINOCO FUNDING EQUITY FUNDED	10/05/2021		2,263,684				
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED			CAMPA FUNDING EQUITY FUNDED	10/05/2021		3,185,575				
1999999	Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							15,447,397	40,707,061		XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated</b>											
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	07/30/2019	2		2,724,448		3.300	
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	2		3,669,522		2.480	
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	2		1,221,161		2.290	
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	2		6,597,857			
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	2		7,363,200		0.960	
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	2		2,106,264		0.530	
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	2		568,341		0.590	
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP	WILMINGTON	DE	MREI V GP, LLC	05/31/2021			1,712,948			
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.	DOVER	DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	06/01/2021			5,040,000			
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.	WILMINGTON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	11/01/2021			1,286,328			
000000-00-0	ARGOSY REAL ESTATE PARTNERS V, L.P.	WILMINGTON	DE	ARGOSY REAL ESTATE PARTNERS V GP, LLC	11/01/2022			2,000,000			
000000-00-0	WHEELLOCK STREET REAL ESTATE FUND VII, LP	WILMINGTON	DE	WHEELLOCK STREET REAL ESTATE FUND VII GP,	11/01/2022			1,249,041			
BGH86Z-UP-7	GRE-SAMARA FUNDING FUNDED LLC	Bakersfield, Southaven, Morrisville		GRE-SAMARA FUNDING FUNDED LLC	03/20/2023		8,705,532				
BGH86Z-UQ-5	GRE-ASPEN FUNDING LLC FUNDED	Portage, Wilton, Chester, Plano, Port Al		GRE-ASPEN FUNDING LLC FUNDED	03/20/2023		8,840,175				
BGH86Z-VS-0	GRE-BIRCH FUNDING LLC FUNDED	San Antonio, Bay City, Seekonk, Longview		GRE-BIRCH FUNDING LLC FUNDED	03/20/2023		9,183,346				

**SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
BGH86Z-VV-3	GRE-PINE FUNDING FUNDED LLC	De Pere, Elmendorf, Muncie		GRE-PINE FUNDING FUNDED LLC	03/20/2023		7,621,290			
BGH86Z-W0-0	GRE-SPRUCE FUNDING LLC FUNDED	Duncan, Kansas City, New Hudson		GRE-SPRUCE FUNDING LLC FUNDED	03/20/2023		8,684,001			
2199999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated							43,034,344	35,539,109		XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated</b>										
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	SPC Opps Fund GP LP	10/19/2018	1		13,710,362		19.570
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated								13,710,362		XXX
<b>Surplus Debentures, etc., Unaffiliated</b>										
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)		MA	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)	08/30/2023		2,748,236			
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	11/16/2023		2,505,036			
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	12/05/2023		207,845			
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	12/04/2023		206,799			
64952G-AE-8	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	08/30/2023		516,109			
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	08/30/2023		21,549,216			
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	12/04/2023		408,593			
2799999 – Surplus Debentures, etc., Unaffiliated							28,141,834			XXX
<b>Collateral Loans, Unaffiliated</b>										
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		CA	FITZCARRALDO COLL LOAN FUNDED	08/11/2020		3,940,829			
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		CA	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020		6,319,117			
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED			ORINOCO COLLATERAL LOAN FUNDED	10/05/2021		6,738,338			
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED			CAMPA COLLATERAL LOAN FUNDED	10/05/2021		9,527,357			
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND			HYPNOS HOLDCO COLLATERAL LOAN FUND	10/22/2021		3,302,865			
2999999 – Collateral Loans, Unaffiliated							29,828,507			XXX
<b>Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated</b>										
75932V-20-5	REIGN EXCHANGE LTD EQUITY		CYM	REIGN EXCHANGE LTD EQUITY	10/27/2022		1,644,150			
5699999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated							1,644,150			XXX
6099999 – Subtotals, Unaffiliated							118,096,231	89,956,532		XXX
6299999 – Totals							118,096,231	89,956,532		XXX

E08.1

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 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	9 Change in Book / Adjusted Carrying Value						15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	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, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated</b>																			
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	04/01/2021	12/29/2023	1,022,882							1,022,882	1,022,882				
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.	WILMINGTON	DE	Global Infrastructure Investors IV, LLC	02/01/2019	09/30/2023	12,556,264	(626,056)					(626,056)	11,930,208	12,475,990		545,782	545,782	420,638
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	10/01/2023	21,575,880	(1,299,370)					(1,299,370)	20,276,511	20,569,393		292,882	292,882	1,287,541
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc	04/01/2021	12/29/2023	1,496,962							1,496,962	1,496,962				
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	04/29/2019	10/01/2023	16,467,509	(3,488,424)					(3,488,424)	12,979,085	14,963,772		1,984,687	1,984,687	1,225,993
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	01/06/2023	300,807							300,807	300,807				
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.	WILMINGTON	DE	BXLS V LLC	12/31/2019	09/30/2023	1,888,876	(29,733)					(29,733)	1,859,142	1,921,175		62,033	62,033	25,289
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020	12/29/2023	696,473							696,473	696,473				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021	01/31/2023	1,619,297							1,619,297	1,619,297				
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021	10/01/2023	6,689,970	409,278					409,278	7,099,248	6,947,876		(151,372)	(151,372)	44,184
000000-00-0	THOMA BRAVO FUND XV, L.P.		DE	THOMA BRAVO UGP XV, LLC	11/01/2022	10/01/2023	6,790,118	-					-	6,790,118	6,699,311		(90,807)	(90,807)	
000000-00-0	WCAS XIV, L.P.		NY	WCAS XIV Associates LLC	12/01/2022	09/30/2023	1,372,015	-					-	1,372,015	985,553		(386,462)	(386,462)	
000000-00-0	General Atlantic Investment Partners 2022, L.P.		DE	General Atlantic GP 2022, LLC	02/01/2023	10/01/2023								-	11,002		11,002	11,002	
45032M-AG-3	ISAIL 2013 SENIOR A - ABS		NY	ISAIL 2013 SENIOR A - ABS	05/24/2013	12/29/2023	80,445							80,445	80,445		-	-	2,533
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS		NY	ISAIL 2013 JUNIOR PART B - ABS	05/24/2013	12/29/2023	447							447	333		(114)	(114)	60
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT			OP-IG FD ALT INVESTMENT CO LLC INT	12/07/2017	12/31/2023	7,094							7,094	5,683		(1,411)	(1,411)	
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED			G-PIPE LLC INTERESTS FUNDED	07/19/2021	12/31/2023	119,975							119,975	119,975				2,288,561
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							72,685,015	(5,034,305)					(5,034,305)	67,650,710	69,916,929		2,266,219	2,266,219	5,294,798
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated</b>																			
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.	GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.	06/20/2018	10/01/2023	9,413,244	385,124					385,124	9,798,367	11,320,535		1,522,167	1,522,167	81,746
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.	WILMINGTON	DE	SDOF II GP, LP	11/07/2019	09/30/2023	17,983,187	(3,559,903)					(3,559,903)	14,423,284	17,739,468		3,316,184	3,316,184	732,304
000000-00-0	SCULPTOR REAL ESTATE FUND IV LP	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	10/01/2023	12,371,037	(92,718)					(92,718)	12,278,319	12,872,366		594,047	594,047	163,060

EO9

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	09/30/2023	17,691,175	(4,459,194)				(4,459,194)		13,231,981	16,109,089		2,877,108	2,877,108	572,080
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND LP	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	09/30/2023	15,051,700	550,790				550,790		15,602,490	15,050,856		(551,634)	(551,634)	
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V LP	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	10/16/2023	2,248,524							2,248,524	2,248,524				
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP	WILMINGTON	DE	MREI V GP, LLC	05/31/2021	09/30/2023	8,092,579	(660,863)				(660,863)		7,431,716	7,780,299		348,583	348,583	700,001
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.	DOVER	DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	06/01/2021	09/30/2023	9,637,486							9,637,486	9,994,178		356,692	356,692	
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.	WILMINGTON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	11/01/2021	09/30/2023	3,284,495	70,461				70,461		3,354,956	3,338,976		(15,980)	(15,980)	1,530
000000-00-0	WHEELLOCK STREET REAL ESTATE FUND VII, LP	WILMINGTON	DE	WHEELLOCK STREET REAL ESTATE FUND VII GP,	11/01/2022	06/05/2023	198,428							198,428	198,428				
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated							95,971,855	(7,766,304)				(7,766,304)		88,205,551	96,652,718		8,447,167	8,447,167	2,250,721
<b>Surplus Debentures, etc., Unaffiliated</b>																			
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA		NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	10/01/2009	09/25/2023	4,771,681		(3,727)			(3,727)		4,767,954	4,851,949		83,995	83,995	337,304
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	05/27/2009	09/25/2023	742,125		163			163		742,287	893,265		150,978	150,978	54,544
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	04/01/2019	09/25/2023	248,254		21			21		248,272	186,270		(62,002)	(62,002)	9,611
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO		PA	PENN MUTUAL LIFE INSURANCE CO	06/24/2010	08/25/2023	1,327,237		851			851		1,328,088	1,328,088				94,359
2799999 - Surplus Debentures, etc., Unaffiliated							7,089,297		(2,693)			(2,693)		7,086,601	7,259,571		172,970	172,970	495,818
<b>Collateral Loans, Unaffiliated</b>																			
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED			ULMUS COLLATERAL LOAN FUNDED	12/06/2019	03/24/2023	24,642							24,642	24,642				550
BGH7BP-GB-2	GOES PIPE LLC SR SEC REV FUNDED - ABS		DE	GOES PIPE LLC SR SEC REV FUNDED - ABS	07/19/2021	06/20/2023	2,079,000							2,079,000	2,079,000				32,331
2999999 - Collateral Loans, Unaffiliated							2,103,642							2,103,642	2,103,642				32,881
<b>Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated</b>																			
BGH7P7-1X-5	GLAM MILHSG FEE LLC RESIDUAL			Adjustment	02/16/2022	06/30/2023													14,937
5699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated																			14,937
6099999 - Subtotals, Unaffiliated							177,849,809	(12,800,609)	(2,693)			(12,803,302)		165,046,504	175,932,861		10,886,356	10,886,356	8,089,155
6299999 - Totals							177,849,809	(12,800,609)	(2,693)			(12,803,302)		165,046,504	175,932,861		10,886,356	10,886,356	8,089,155



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
<b>U.S. Governments, Issuer Obligations</b>																						
88059G-BB-4	TENNESSEE VALLEY AUTHORITY	@			1.A	203,317	14.812	151,082	1,020,000	252,316						3.690	N/A				02/02/2018	03/15/2062
88059G-BF-5	TENNESSEE VALLEY AUTHORITY	@			1.A	188,333	13.559	138,299	1,020,000	233,824			9,059			3.697	N/A				02/02/2018	03/15/2064
911759-KZ-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C			1.A	272,000	100.007	272,018	272,000	272,000					4.480	4.480	FA	5,077	12,186	07/14/2010	08/01/2030	
911759-LV-8	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C		2	1.A	353,000	94.202	332,532	353,000	353,000					3.460	3.460	FA	5,089	12,214	11/09/2011	08/01/2031	
911759-MK-1	HOUSING URBAN DEVELOPMNT	C		2	1.A	150,000	96.154	144,230	150,000	150,000					3.250	3.250	FA	2,031	4,875	05/18/2015	08/01/2028	
911759-MR-6	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C		2	1.A	147,000	93.924	138,069	147,000	147,000					3.700	3.700	FA	2,266	5,439	05/18/2015	08/01/2034	
912803-EV-1	UNITED STATES TREASURY	@			1.A	208,282,900	38.156	179,928,047	471,560,000	264,201,597			9,059,830			2.820	N/A				12/15/2017	11/15/2046
912803-EW-9	UNITED STATES TREASURY	@			1.A	252,198,280	37.739	217,404,187	576,080,000	299,170,663			8,350,405			2.851	N/A				12/26/2017	02/15/2047
912803-EY-5	UNITED STATES TREASURY	@			1.A	256,313,481	37.391	217,086,990	580,585,000	303,167,455			8,307,106			2.798	N/A				12/26/2017	05/15/2047
912803-EZ-2	UNITED STATES TREASURY	@			1.A	250,548,213	37.053	215,116,366	580,560,000	297,241,323			8,300,470			2.853	N/A				12/26/2017	08/15/2047
912803-FA-6	UNITED STATES TREASURY	@			1.A	91,480,190	36.786	78,667,744	213,850,000	108,566,736			3,037,281			2.858	N/A				12/20/2017	11/15/2047
912803-FE-8	UNITED STATES TREASURY	@			1.A	145,091,940	35.823	127,888,853	357,000,000	168,892,092			5,053,537			3.061	N/A				12/31/2018	08/15/2048
912803-FJ-7	UNITED STATES TREASURY	@			1.A	144,999,090	35.058	103,646,651	295,645,000	160,489,999			4,088,460			2.428	N/A				11/07/2019	05/15/2049
912803-FK-4	UNITED STATES TREASURY	@			1.A	93,584,096	34.878	66,790,985	191,500,000	103,541,576			2,630,604			2.420	N/A				11/08/2019	08/15/2049
912803-FL-2	UNITED STATES TREASURY	@			1.A	100,341,494	34.664	71,616,574	206,600,000	110,996,437			2,823,259			2.421	N/A				11/08/2019	11/15/2049
912810-FF-0	UNITED STATES TREASURY	SD			1.A	50,088	106.020	53,010	50,000	50,029			(5)		5.250	5.236	MN	339	2,625	12/10/2003	11/15/2028	
912810-FP-8	UNITED STATES TREASURY	SD			1.A	242,215	109.582	235,601	215,000	227,553			(1,471)		5.375	4.411	FA	4,365	11,556	04/07/2011	02/15/2031	
912828-2U-3	UNITED STATES TREASURY	C			1.A	3,298,888	97.953	3,183,477	3,250,000	3,256,803			(10,131)		1.875	1.556	FA	20,592	60,938	09/30/2019	08/31/2024	
912828-B6-6	UNITED STATES TREASURY				1.A	205,790	99.685	199,369	200,000	200,110			(893)		2.750	2.294	FA	2,077	5,500	03/17/2017	02/15/2024	
912828-B6-6	UNITED STATES TREASURY	SD			1.A	288,106	99.685	279,117	280,000	280,154			(1,251)		2.750	2.294	FA	2,908	7,700	03/17/2017	02/15/2024	
912828-ZL-7	UNITED STATES TREASURY	SD			1.A	1,133,094	94.633	1,069,351	1,130,000	1,130,842			(630)		0.375	0.319	AO	722	4,238	05/29/2020	04/30/2025	
91282C-AZ-4	UNITED STATES TREASURY	C			1.A	3,398,566	92.863	3,250,215	3,500,000	3,450,875			25,262		0.375	1.119	MN	1,148	13,125	12/01/2021	11/30/2025	
91282C-BT-7	UNITED STATES TREASURY	C			1.A	3,228,302	92.777	3,015,264	3,250,000	3,240,068			4,354		0.750	0.888	MS	6,194	24,375	04/12/2021	03/31/2026	
91282C-CZ-2	UNITED STATES TREASURY	C			1.A	493,381	91.848	459,238	500,000	496,277			1,325		0.875	1.151	MS	1,112	4,375	10/20/2021	09/30/2026	
91282C-DN-8	UNITED STATES TREASURY	C			1.A	1,500,767	96.434	1,446,504	1,500,000	1,500,250			(260)		1.000	0.982	JD	697	15,000	12/29/2021	12/15/2024	
91282C-EF-4	UNITED STATES TREASURY	SD			1.A	741,565	95.574	716,807	750,000	744,326			1,647		2.500	2.745	MS	4,764	18,750	04/26/2022	03/31/2027	
91282C-EF-4	UNITED STATES TREASURY				1.A	14,831	95.574	14,336	15,000	14,886			33		2.500	2.745	MS	95	375	04/26/2022	03/31/2027	
91282C-FB-2	UNITED STATES TREASURY	C			1.A	3,470,891	95.992	3,359,727	3,500,000	3,478,688			5,567		2.750	2.930	JJ	40,279	96,250	08/03/2022	07/31/2027	
91282C-FM-8	UNITED STATES TREASURY	SD			1.A	98,859	100.633	100,633	100,000	99,109			217		4.125	4.386	MS	1,048	4,125	11/07/2022	09/30/2027	
91282C-GA-3	UNITED STATES TREASURY	C			1.A	2,600,313	99.465	2,586,086	2,600,000	2,600,257			(56)		4.000	3.995	JD	4,831	104,000	01/10/2023	12/15/2025	
91282C-GC-9	UNITED STATES TREASURY	C			1.A	2,515,536	99.836	2,495,898	2,500,000	2,512,737			(2,798)		3.875	3.737	JD	48,704	48,438	01/10/2023	12/31/2027	
0019999999 - U.S. Governments, Issuer Obligations						1,567,434,525	XXX	1,301,787,257	3,499,682,000	1,840,958,983			51,689,330		XXX	XXX	XXX	154,337	456,082	XXX	XXX	
<b>U.S. Governments, Residential Mortgage-Backed Securities</b>																						
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS	CF		4	1.A	775,527	104.041	797,292	766,323	766,904			(549)		5.500	5.467	MON	3,512	40,919	09/23/2009	08/16/2039	
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS	CF		4	1.A	1,704,005	100.690	1,694,656	1,683,039	1,682,922			350		5.500	5.448	MON	7,714	92,217	09/23/2009	08/16/2039	
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	C		4	1.A	614,740	102.484	613,875	598,997	599,340			819		6.000	5.840	MON	2,995	35,940	09/23/2009	08/16/2039	
38374F-P6-5	GNR 0418B Z - CMO/RMBS	C		4	1.A	443,237	98.284	379,739	386,369	422,157			(1,398)		4.500	2.014	MON	1,449	17,387	09/28/2012	03/16/2034	
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS	C		4	1.A	250,759	98.041	225,201	229,700	242,209			(505)		4.500	2.953	MON	861	10,337	09/28/2012	02/16/2034	
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	C		4	1.A	720,604	102.651	722,387	703,733	703,671			(1,630)		6.000	5.879	MON	3,519	40,883	09/23/2009	05/20/2039	
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	O		4	1.A	1,972,943	102.651	1,807,543	1,760,868	1,843,726			(22,698)		6.000	4.951	MON	8,804	102,297	09/27/2018	05/20/2039	
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS	C		4	1.A	661,779	103.588	669,474	646,286	646,727			(1,326)		6.000	5.888	MON	3,231	37,546	09/23/2009	05/16/2039	
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	C		4	1.A	41,535	100.978	41,321	40,921	41,065			(3)		5.500	5.342	MON	188	2,251	09/23/2009	05/16/2039	
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	C		4	1.A	105,897	100.978	102,878	101,882	102,403			(7)		5.500	5.287	MON	467	5,604	05/11/2010	05/16/2039	
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	C		4	1.A	371,901	102.243	374,958	366,732	367,481			309		5.500	5.413	MON	1,681	20,170	09/23/2009	06/20/2039	
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	C		4	1.A	333,994	102.201	331,686	324,543	326,375			204		6.000	5.781	MON	1,623	19,473	09/23/2009	07/16/2039	
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS	C		4	1.A	492,694	102.382	497,759	486,178	486,423			275		5.500	5.429	MON	2,228	26,740	09/23/2009	09/16/2039	
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS	O		4	1.A	95,581		95,581							3.500	3.950	MON	3,026		07/11/2017	05/20/2047	
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS			4	1.A	95,581		95,581							3.500	4.030	MON	631		07/11/2017	05/20/2047	

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	O		4	1.A	147,964	88.589	138,794	156,672	149,264		(2,811)			3.000	3.625	MON	392	4,700	12/08/2017	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	O		4	1.A	209,206	89.448	187,531	209,653	209,246		(25)			3.500	3.527	MON	611	7,338	01/05/2018	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	O		4	1.A	225,891	72.276	173,453	239,988	229,275		(825)			3.000	3.260	MON	600	7,084	12/08/2017	11/20/2047
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS	O		4	1.A	473,753	94.124	453,441	481,750	477,359		(486)			4.000	4.126	MON	1,606	19,032	01/28/2019	11/20/2048
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS	O		4	1.A	516,078	57.535	303,041	526,703	516,934		405			2.500	2.589	MON	1,097	12,991	11/16/2021	11/20/2051
38383V-8C-5	GNR 2023-023 ZC - CMO/RMBS	O		4	1.A	1,707,497	101.796	1,827,742	1,795,496	1,708,802		1,305			5.500	5.789	MON	8,229	24,463	09/14/2023	02/20/2053
38384D-DR-5	GNR 2023-154 Z - CMO/RMBS	O		4	1.A	6,688,217	116.739	7,924,116	6,787,892	6,689,595		1,377			6.500	6.665	MON	36,768	72,942	10/18/2023	10/20/2053
38384D-MN-4	GNR 2023-163 BZ - CMO/RMBS	O		4	1.A	1,415,194	111.681	1,692,014	1,515,038	1,416,461		1,267			6.000	6.411	MON	7,575	15,038	10/03/2023	10/20/2053
911760-GZ-3	VENDE 1995-3 Z - CMO/RMBS	O		4	1.A	56	99.981	48	48	49		(1)			8.791	2.151	MON	-	4	04/01/2017	07/15/2025
0029999999 - U.S. Governments, Residential Mortgage-Backed Securities						19,873,471	XXX	20,958,949	19,808,811	19,628,387		(25,953)			XXX	XXX	XXX	98,808	615,354	XXX	XXX
<b>U.S. Governments, Commercial Mortgage-Backed Securities</b>																					
38373M-6D-7	GNR 2009-027 Z - CMBS	O		4	1.A	79,668	99.671	79,406	79,668	79,668					5.366	5.364	MON	356	4,275	03/23/2009	01/16/2051
38373M-HM-5	GNR 2003-83 Z - CMBS	C		4	1.A	84,048	99.669	73,319	73,562	78,115		(516)			5.188	2.985	MON	318	3,816	09/28/2012	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS	C		4	1.A	586,285	98.372	500,162	508,442	538,825		(4,267)			5.695	3.167	MON	2,413	28,953	09/28/2012	11/16/2043
38373M-WW-6	GNR 2007-013 Z - CMBS	O		4	1.A	9,683	99.668	10,093	10,127	9,921		22			5.000	5.713	MON	42	506	04/02/2009	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS	O		4	1.A	211,186	99.673	185,206	185,813	199,993		(1,037)			6.029	3.708	MON	934	11,202	09/25/2012	10/16/2042
38374L-Q5-3	GNR 2005-067 Z - CMBS	O		4	1.A	15,238	99.667	15,819	15,872	15,524		21			4.723	5.319	MON	62	750	07/27/2010	08/16/2045
38376G-UP-3	GNR 2010-100 Z - CMBS	O		4	1.A	103,631	92.185	108,351	117,536	108,902		400			4.300	6.373	MON	421	5,054	07/09/2010	10/16/2052
38378B-WL-9	GNR 2012-079 Z - CMBS	C		4	1.A	412,949	66.496	297,819	447,874	424,258		1,183			2.833	3.341	MON	1,057	12,570	06/22/2012	05/16/2054
0039999999 - U.S. Governments, Commercial Mortgage-Backed Securities						1,502,689	XXX	1,270,176	1,438,895	1,455,206		(4,195)			XXX	XXX	XXX	5,604	67,125	XXX	XXX
<b>U.S. Governments, Other Loan-Backed and Structured Securities</b>																					
83162C-PK-3	SBAP 2005-20 B A - ABS	O		4	1.A	47,137	99.707	44,466	44,596	45,393		(456)			4.950	2.186	MS	736	2,208	04/01/2017	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS	O		4	1.A	224,263	102.321	229,467	224,263	224,263					6.770	6.759	MN	2,530	15,183	11/04/2008	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS	O		4	1.A	100,785								6.220	6.216	JD		(61)	12/09/2008	12/01/2028	
0049999999 - U.S. Governments, Other Loan-Backed and Structured Securities						271,400	XXX	273,933	268,859	269,656		(456)			XXX	XXX	XXX	3,266	17,329	XXX	XXX
0109999999 - Subtotals - U.S. Governments						1,589,082,085	XXX	1,324,290,316	3,521,198,565	1,862,312,233		51,658,727			XXX	XXX	XXX	262,016	1,155,890	XXX	XXX
<b>All Other Governments, Issuer Obligations</b>																					
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA	O	C	1	1.G FE	5,158,370	90.195	4,506,163	4,996,000	5,117,880		(8,569)		4.950	4.660	JJ	104,416	247,302	09/27/2018	07/29/2035	
29135L-AJ-9	EMIRATE OF ABU DHABI UNITED ARAB EMIRATES (GOVERNMENT)	O	C		1.C FE	5,287,480	83.750	4,606,250	5,500,000	5,302,017		4,126		3.875	4.100	AO	44,401	213,125	04/08/2020	04/16/2050	
31424E-AC-6	ISRAEL, STATE OF (GOVERNMENT)	O	C		1.E FE	242,463	76.107	190,268	250,000	243,086		288		2.875	3.078	AO	1,438	7,188	10/06/2021	10/19/2041	
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	O	C		1.E FE	3,220,685	80.752	2,624,453	3,250,000	3,224,017		618		4.125	4.178	JJ	61,073	134,063	01/10/2018	01/17/2048	
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	O	C		1.E FE	1,090,078	80.752	888,276	1,100,000	1,091,260		208		4.125	4.178	JJ	20,671	45,375	01/10/2018	01/17/2048	
71654Q-CC-4	PETROLEOS MEXICANOS	O	C	1	4.A FE	1,351,598	65.432	928,474	1,419,000	1,356,159		993		6.750	7.140	MS	26,606	95,783	09/27/2018	09/21/2047	
71654Q-CG-5	PETROLEOS MEXICANOS	O	C	1	4.A FE	601,800	93.213	549,957	590,000	595,193		(1,425)		6.500	6.192	MS	11,505	38,350	09/27/2018	03/13/2027	
74730D-AD-5	QATAR ENERGY	C	C	1,2	1.D FE	250,000	73.000	182,500	250,000	250,000				3.300	3.300	JJ	3,873	8,250	06/30/2021	07/12/2051	
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA	O	D	1	1.G FE	247,800	90.195	216,469	240,000	245,868		(407)		4.950	4.660	JJ	5,016	11,880	09/27/2018	07/29/2035	
0219999999 - All Other Governments, Issuer Obligations						17,450,273	XXX	14,692,811	17,595,000	17,425,481		(4,168)			XXX	XXX	XXX	278,999	801,315	XXX	XXX
0309999999 - Subtotals - All Other Governments						17,450,273	XXX	14,692,811	17,595,000	17,425,481		(4,168)			XXX	XXX	XXX	278,999	801,315	XXX	XXX
<b>U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations</b>																					
13063A-5G-5	CALIFORNIA ST	O		1	1.C FE	150,021	126.261	126,261	100,000	136,889		(1,689)		7.550	4.240	AO	1,888	7,550	10/24/2014	04/01/2039	
13063B-JC-7	CALIFORNIA ST	O		1	1.C FE	30,952,606	127.324	25,070,096	19,690,000	28,766,861		(376,988)		7.600	3.852	MN	249,407	1,496,440	09/11/2017	11/01/2040	
13063B-JC-7	CALIFORNIA ST	O		1	1.C FE	7,330,526	127.324	6,028,791	4,735,000	6,913,334		(90,419)		7.600	3.858	MN	59,977	359,860	03/26/2020	11/01/2040	
373384-L5-3	GEORGIA ST	SD		1,2	1.A FE	4,046,992	98.888	4,019,797	4,065,000	4,062,963		1,807		3.800	3.848	FA	64,363	154,470	07/31/2013	02/01/2025	
373385-DS-9	GEORGIA ST	O		1,2	1.A FE	499,785	94.245	471,225	500,000	499,853		8		3.950	3.953	JJ	9,875	19,750	07/25/2018	07/01/2037	
452152-FP-1	ILLINOIS ST	O		1	1.E FE	7,156,880	98.848	6,919,360	7,000,000	7,113,026		(9,260)		5.100	4.884	JD	29,750	357,000	10/31/2018	06/01/2033	
452152-FP-1	ILLINOIS ST	C		1	1.E FE	249,603	98.848	247,120	250,000	249,737		21		5.100	5.114	JD	1,063	12,750	11/16/2016	06/01/2033	
57582P-UE-8	MASSACHUSETTS (COMMONWEALTH OF)	O		1	1.B FE	9,949,040	104.820	8,385,600	8,000,000	9,532,829		(68,769)		5.456	3.836	JJ	218,240	436,480	04/01/2017	12/01/2039	

E10.1

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57582P-WH-9	MASSACHUSETTS (COMMONWEALTH OF)	C		1	1.B FE	218,360	99.604	199,208	200,000	208,835		(1,208)			4.500	3.714	FA	3,750	9,000	11/12/2014	08/01/2031
68609T-A6-5	OREGON	C		1,2	1.B FE	250,000	70.606	176,515	250,000	250,000					2.419	2.419	FA	2,520	6,048	07/09/2020	08/01/2043
0419999999 - U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						60,803,813	XXX	51,643,973	44,790,000	57,734,327		(546,497)			XXX	XXX	XXX	640,831	2,859,348	XXX	XXX
0509999999 - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						60,803,813	XXX	51,643,973	44,790,000	57,734,327		(546,497)			XXX	XXX	XXX	640,831	2,859,348	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations</b>																					
010878-BA-3	ALAMEDA CNTY CALIF	O		2	1.A FE	4,213,393	90.036	3,826,530	4,250,000	4,220,523		1,461			3.820	3.882	FA	67,646	162,350	10/25/2018	08/01/2038
016059-DQ-7	ALHAMBRA CALIF UNI SCH DIST	@			1.C FE	852,660	56.460	1,129,200	2,000,000	1,095,531		41,508				3.900	N/A			06/29/2017	08/01/2039
03667P-ER-9	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	@		3	1.C FE	701,805	59.282	889,230	1,500,000	1,369,715		115,703				4.183	N/A			03/22/2018	08/01/2036
080401-RF-1	BELMONT MASS	C		2	1.A FE	270,410	100.739	251,848	250,000	261,310		(2,495)			4.000	2.850	MS	2,944	10,000	03/17/2020	03/15/2049
088023-LA-2	BEVERLY HILLS CALIF UNI SCH DIST	C		3	1.B FE	252,190	64.952	324,760	500,000	341,462		12,591				3.510	N/A			11/03/2016	08/01/2036
088023-MA-1	BEVERLY HILLS CALIF UNI SCH DIST	@		3	1.B FE	1,225,840	55.095	1,515,113	2,750,000	1,514,491		60,699				4.133	N/A			10/26/2018	08/01/2038
088023-MC-7	BEVERLY HILLS CALIF UNI SCH DIST	@		3	1.B FE	164,010	57.853	202,486	350,000	215,241		9,915				4.084	N/A			10/26/2018	08/01/2037
101565-YS-2	BOULDER LARIMER & WELD CNTYS COLO ST VRA	C		2	1.B FE	4,129,922	100.080	3,773,016	3,770,000	3,770,000					5.790	5.790	JD	9,701	218,283	02/14/2014	12/15/2033
139015-QV-6	CANYON TEX INDPT SCH DIST	2		2	1.A FE	518,705	101.770	508,850	500,000	509,445		(2,095)			4.000	3.504	FA	7,556	20,000	01/25/2019	02/15/2039
167486-ZQ-5	CHICAGO ILL	O			1.E FE	2,397,420	104.418	1,983,942	1,900,000	2,327,129		(12,826)			6.314	4.585	JJ	59,983	119,966	11/02/2017	01/01/2044
167486-ZQ-5	CHICAGO ILL	O			1.E FE	883,260	104.418	730,926	700,000	857,415		(4,727)			6.314	4.584	JJ	22,099	44,198	11/02/2017	01/01/2044
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	502,343	53.768	403,260	750,000	527,669		12,680				2.447	N/A			12/16/2021	06/15/2038
178882-NH-5	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	693,780	32.229	483,435	1,500,000	769,788		20,715				2.747	N/A			03/05/2020	06/15/2048
179162-GF-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG	@		3	1.B FE	258,580	62.994	314,970	500,000	316,213		12,398				4.040	N/A			12/12/2018	06/15/2035
179162-GL-0	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG	@		3	1.B FE	366,480	42.789	427,890	1,000,000	454,389		19,012				4.320	N/A			12/12/2018	06/15/2042
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	733,075	46.619	815,833	1,750,000	786,550		33,130				4.350	N/A			05/10/2022	08/01/2042
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	693,490	44.289	775,058	1,750,000	744,794		31,791				4.410	N/A			05/10/2022	08/01/2043
204736-FM-9	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	261,360	48.611	243,055	500,000	299,319		9,210				3.150	N/A			08/08/2019	06/01/2040
204736-FP-2	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	241,160	43.509	217,545	500,000	277,131		8,739				3.230	N/A			08/08/2019	06/01/2042
232723-HP-4	CYPRESS CALIF ELEM SCH DIST	@			1.D FE	4,244,512	30.917	4,884,886	15,800,000	5,708,436		274,397				4.294	N/A			08/21/2017	08/01/2048
232769-DV-8	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1.A FE	509,690	103.250	516,250	500,000	504,720		(1,040)			4.000	3.751	FA	7,556	20,000	10/18/2018	02/15/2036
232769-DX-4	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1.A FE	1,010,770	101.886	1,018,860	1,000,000	1,005,258		(1,156)			4.000	3.861	FA	15,111	40,000	10/18/2018	02/15/2038
242559-QJ-4	DEARBORN MICH	O		2	1.D FE	1,024,530	100.583	1,005,830	1,000,000	1,009,695		(2,758)			4.000	3.681	AO	10,000	40,000	02/21/2018	04/01/2043
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49-3	C		1	1.D FE	322,244	101.598	327,393	322,244	322,244					6.050	6.049	JD	1,625	19,496	06/14/2010	06/01/2025
283770-MC-6	EL PASO TEX INDPT SCH DIST	2		2	1.A FE	784,575	102.299	767,243	750,000	767,202		(3,826)			4.000	3.399	FA	11,333	30,000	01/31/2019	08/15/2037
283770-ME-2	EL PASO TEX INDPT SCH DIST	2		2	1.A FE	1,072,964	101.470	1,050,215	1,035,000	1,053,916		(4,194)			4.000	3.520	FA	15,640	41,400	01/31/2019	08/15/2039
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC	1			2.C FE	1,415,536	89.116	1,230,703	1,381,010	1,413,465		(479)			6.090	5.915	JJ	38,781	84,104	01/24/2019	01/15/2051
406792-2U-4	HAMDEN CONN	2			2.B FE	490,375	95.498	477,490	500,000	491,902		212			5.200	5.330	FA	9,822	26,000	02/25/2015	08/15/2044
410360-JT-9	HANFORD CALIF JT UN HIGH SCH DIST	@		3	1.D FE	408,912	44.213	530,556	1,200,000	524,834		22,844				4.500	N/A			04/27/2018	08/01/2042
432272-GD-8	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	182,256	49.334	155,402	315,000	203,952		6,385				3.206	N/A			05/29/2020	09/01/2037

E10.2

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
432272-GD-8	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	104,257	49.334	98,668	200,000	113,821		4,480				4.067	N/A				04/19/2022	09/01/2037
432272-GF-3	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	662,200	43.850	548,125	1,250,000	744,387		24,225				3.336	N/A				05/29/2020	09/01/2039
432272-GG-1	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	126,863	41.276	103,190	250,000	142,856		4,717				3.386	N/A				05/29/2020	09/01/2040
442331-3K-8	HOUSTON CITY	C		1	1.D FE	1,145,000	89.096	1,020,149	1,145,000	1,145,000					3.961	3.961	MS	15,118	45,353	12/20/2017	03/01/2047	
44236P-MD-7	HOUSTON TEX CMNTY COLLEGE SYS			2	1.B FE	100,000	71.444	71,444	100,000	100,000					2.259	2.259	FA	853	2,259	01/22/2021	02/15/2039	
44563@-AE-5	HUNT MH BORROWER LLC FEE II			5	1.F PL	39,000,000	106.490	41,531,100	39,000,000	39,000,000					5.250	5.250	JD	170,625	1,979,033	11/27/2019	12/01/2055	
44563@-AF-2	HUNT FEE III 2021-1			5	1.F PL	3,826,423	106.490	3,982,201	3,739,507	3,826,974		551			4.500	4.363	JD	14,023	371,297	09/29/2021	12/01/2055	
44563@-AG-0	HUNT FEE III 2021-2			5	1.F PL	5,591,905	106.490	5,967,288	5,603,614	5,592,675		419			4.250	4.263	JD	125,692	326,489	10/20/2021	12/21/2048	
44563@-AH-8	HUNT FEE IV 2023			2	1.F PL	36,000,000	106.490	38,336,400	36,000,000	36,000,000					6.200	6.200	N/A	186,000	272,800	10/25/2023	12/01/2055	
50207#-AA-0	LMH FEE			2,5	2.B PL	3,461,668	100.660	3,468,502	3,445,760	3,451,873		(2,597)			5.900	5.076	JD	108,220	412,928	07/18/2016	06/21/2048	
50208@-AA-1	LMH FEE II			2,5	2.B PL	32,000,000	97.180	31,097,600	32,000,000	32,000,000					4.350	4.350	JD	38,667	1,392,000	11/20/2020	06/21/2048	
50208@-AB-9	LMH FEE II-2			2,5	2.B PL	4,000,000	97.270	3,890,800	4,000,000	4,000,000					4.400	4.400	N/A	34,222	176,000	12/07/2020	06/21/2048	
515390-NZ-1	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	115,978	28.121	70,303	250,000	124,680		3,120				2.550	N/A				02/10/2021	06/15/2051
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST	O		1	1.B FE	7,538,587	124.685	6,203,079	4,975,000	7,241,907		(50,829)			6.750	3.915	FA	139,922	335,813	07/07/2017	08/01/2049	
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	1,505,580	124.685	1,246,850	1,000,000	1,447,562		(9,975)			6.750	3.953	FA	28,125	67,500	07/07/2017	08/01/2049	
567609-CS-9	MARIEMONT OHIO CITY SCH DIST	C		1	1.C FE	252,728	102.280	255,700	250,000	250,682		(212)			5.150	5.048	JD	1,073	12,875	08/19/2010	12/01/2026	
56781R-JA-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	1,295,838	105.170	1,314,625	1,250,000	1,269,208		(5,804)			4.000	3.470	FA	20,833	50,000	01/25/2019	08/01/2039	
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	2,000,000	92.332	1,846,640	2,000,000	2,000,000					4.032	4.032	FA	33,600	80,640	01/25/2019	08/01/2038	
569203-NT-5	MARION & POLK CNTYS ORE SCH DIST NO 24J	@		3	1.B FE	593,940	46.812	468,120	1,000,000	650,534		16,777				2.630	N/A				06/25/2020	06/15/2040
58661P-DX-7	MENDOCINO LAKE CMNTY COLLEGE DIST CALIF	@		3	1.D FE	132,850	23.438	117,190	500,000	144,552		6,593				4.723	N/A				02/17/2022	08/01/2050
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	C		1	1.B FE	4,035,035	104.928	3,882,336	3,700,000	3,913,746		(15,162)			5.707	4.993	JJ	105,580	211,159	02/14/2014	07/01/2034	
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	O		1	1.B FE	116,657	104.928	104,928	100,000	112,255		(909)			5.707	4.248	JJ	2,854	5,707	09/12/2018	07/01/2034	
592112-TN-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	O		2	1.B FE	254,413	103.187	257,968	250,000	252,244		(449)			4.000	3.781	JJ	5,000	10,000	10/16/2018	07/01/2036	
592112-TP-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.B FE	2,027,140	102.439	2,048,780	2,000,000	2,013,914		(2,782)			4.000	3.830	JJ	40,000	80,000	11/02/2018	07/01/2037	
64966J-AR-7	NEW YORK N Y			1	1.C FE	1,229,842	110.283	1,047,689	950,000	1,185,315		(12,482)			6.271	3.577	JD	4,965	59,575	03/26/2020	12/01/2037	
652113-XD-8	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	1,684,328	53.009	1,987,838	3,750,000	2,045,651		73,369				3.686	N/A				03/26/2020	08/01/2040
652113-XF-3	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	2,120,117	48.409	2,715,745	5,610,000	2,719,623		103,921				3.934	N/A				08/01/2017	08/01/2042
652113-XG-1	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	286,950	46.379	347,843	750,000	307,792		13,685				4.600	N/A				06/14/2022	08/01/2043
652113-XH-9	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	1,825,326	44.425	2,354,525	5,300,000	2,345,632		91,078				4.000	N/A				03/20/2018	08/01/2044
671205-4Z-2	OAK GROVE CALIF SCH DIST			2	1.D FE	177,500	69.643	174,108	250,000	180,384		1,887			2.870	5.064	FA	2,990	7,175	06/13/2022	08/01/2044	
671205-X4-9	OAK GROVE CALIF SCH DIST	O		3	1.D FE	717,300	59.343	890,145	1,500,000	932,062		42,649				5.761	FA				12/12/2018	08/01/2042
671205-X9-8	OAK GROVE CALIF SCH DIST	O		3	1.D FE	243,415	60.435	302,175	500,000	316,695		14,552				5.757	FA				12/12/2018	08/01/2038
686053-CP-2	OREGON SCH BRDS ASSN	C		1	1.C FE	111,133	100.268	100,268	100,000	101,040		(2,050)			5.630	3.490	JD	2,831	2,815	09/12/2018	06/30/2024	
686053-DR-7	OREGON SCH BRDS ASSN	O		1	1.C FE	334,610	101.449	304,709	300,357	317,780		(3,463)			5.528	4.102	JD	8,348	8,302	09/12/2018	06/30/2028	
686053-DR-7	OREGON SCH BRDS ASSN	C		1	1.C FE	95,603	101.449	87,060	85,816	90,794		(989)			5.528	4.102	JD	2,385	2,372	09/12/2018	06/30/2028	
717883-A6-9	PHILADELPHIA PA SCH DIST			2	1.E FE	1,249,030	112.450	1,388,758	1,235,000	1,248,847		(183)			5.250	5.102	MS	8,105		10/20/2023	09/01/2043	
717883-LV-2	PHILADELPHIA PA SCH DIST			1	1.E FE	211,339	104.741	209,482	200,000	205,442		(667)			5.995	5.498	MS	3,997	11,990	05/10/2012	09/01/2030	

E10.3

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA	C		1	1.B FE	250,000	73.192	182,980	250,000	250,000					2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	O			1.B FE	364,648	101.020	348,519	345,000	353,530		(2,285)			4.810	4.028	JD	1,383	16,595	09/12/2018	06/01/2027
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	C			1.B FE	58,132	101.020	55,561	55,000	56,360		(364)			4.810	4.028	JD	220	2,646	09/12/2018	06/01/2027
738850-QZ-2	POWAY CALIF UNI SCH DIST	@			1.D FE	391,945	72.124	360,620	500,000	412,757		7,411				1.820	N/A			02/19/2021	08/01/2034
738850-RF-5	POWAY CALIF UNI SCH DIST	@			1.D FE	361,200	53.509	1,337,725	2,500,000	826,085		53,360				6.790	N/A			07/29/2011	08/01/2040
738850-RG-3	POWAY CALIF UNI SCH DIST	@			1.D FE	673,800	51.002	2,550,100	5,000,000	1,542,848		99,797				6.800	N/A			07/29/2011	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST	@			1.D FE	2,313,760	37.426	2,994,080	8,000,000	2,912,881		127,440				4.524	N/A			11/06/2018	08/01/2046
752147-FL-7	RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	C			1.C FE	242,256	82.197	328,788	400,000	323,728		11,433				3.670	N/A			11/14/2016	09/01/2030
762494-RS-3	RIALTO CALIF UNI SCH DIST	@	3		1.D FE	475,320	44.709	447,090	1,000,000	543,308		17,547				3.310	N/A			11/07/2019	08/01/2042
762494-RT-1	RIALTO CALIF UNI SCH DIST	@	3		1.D FE	456,770	42.380	423,800	1,000,000	522,732		17,032				3.340	N/A			11/07/2019	08/01/2043
762494-RU-8	RIALTO CALIF UNI SCH DIST	@	3		1.D FE	440,810	40.130	401,300	1,000,000	504,671		16,491				3.350	N/A			11/07/2019	08/01/2044
779631-EP-1	ROWLAND CALIF UNI SCH DIST	@			1.D FE	965,161	52.950	3,319,965	6,270,000	2,341,464		143,374				6.420	N/A			05/11/2010	08/01/2039
796711-C3-1	SAN BERNARDINO CALIF CITY UNI SCH DIST	O		2	1.E FE	249,063	101.435	253,588	250,000	249,208		28			4.000	4.024	FA	4,167	10,000	11/15/2018	08/01/2042
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	@			1.C FE	354,440	41.681	416,810	1,000,000	447,030		17,148				3.950	N/A			01/23/2018	08/01/2044
796720-PQ-7	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			2	1.B FE	432,945	66.195	496,463	750,000	438,689		5,010			2.856	6.073	FA	8,925	21,420	11/03/2022	08/01/2049
797355-5X-8	SAN DIEGO CALIF UNI SCH DIST	2			1.C FE	1,485,000	100.514	1,507,710	1,500,000	1,486,298		343			4.000	4.061	JJ	30,000	60,000	03/20/2020	07/01/2047
797355-6N-9	SAN DIEGO CALIF UNI SCH DIST	@		3	1.C FE	936,015	77.524	1,162,860	1,500,000	1,155,452		39,514				3.510	N/A			11/29/2017	07/01/2031
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	778,738	65.634	820,425	1,250,000	868,867		24,917				2.931	N/A			03/26/2020	07/01/2036
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,061,350	43.421	1,085,525	2,500,000	1,246,201		41,611				3.425	N/A			04/05/2019	07/01/2044
798339-HD-2	SAN JUAN CAPISTRANO CALIF	C		2	1.A FE	250,000	94.220	235,550	250,000	250,000					4.090	4.090	FA	4,260	10,225	02/17/2017	08/01/2036
798339-HE-0	SAN JUAN CAPISTRANO CALIF	C		2	1.A FE	250,000	91.492	228,730	250,000	250,000					4.190	4.190	FA	4,365	10,475	02/17/2017	08/01/2040
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST	@			1.D FE	512,400	31.521	630,420	2,000,000	643,259		25,917				4.155	N/A			06/18/2018	08/01/2051
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST	C		2	1.D FE	258,848	102.978	257,445	250,000	254,006		(1,031)			4.000	3.520	FA	4,167	10,000	12/13/2018	08/01/2037
802385-QU-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	495,000	101.231	506,155	500,000	495,427		114			4.000	4.061	FA	8,333	20,000	03/20/2020	08/01/2047
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST	C		2	1.C FE	254,315	76.330	190,825	250,000	252,690		(433)			3.404	3.192	FA	3,546	8,510	01/24/2020	08/01/2049
852519-LQ-8	STAFFORD TEX MUN SCH DIST	C		1	1.A FE	252,090	79.713	199,283	250,000	251,799		(76)			3.084	3.031	FA	2,913	7,710	01/09/2020	08/15/2041
882722-KF-7	TEXAS ST	1			1.A FE	78,379	107.098	80,324	75,000	77,367		(99)			5.517	5.214	AO	1,034	4,138	09/25/2009	04/01/2039
882830-BH-4	TEXAS TRANSN COMMN	C		1,2	1.A FE	250,000	71.449	178,623	250,000	250,000					2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044
938429-X5-1	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	@		3	1.B FE	789,460	43.763	875,260	2,000,000	845,478		38,538				4.720	N/A			06/29/2022	06/15/2042
938429-Y3-5	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	@		3	1.B FE	3,601,710	31.302	4,069,260	13,000,000	3,857,396		186,850				5.028	N/A			10/24/2022	06/15/2048
94985X-AF-6	WELLS FARGO BANK, NATIONAL ASSOCIATION				1.E FE	541,963	107.000	535,000	500,000	541,927		(36)			6.734	6.062	N/A	2,806		12/13/2023	09/01/2047
969275-QS-8	WM S HART CALIF UN HIGH SCH DIST	@			1.D FE	994,463	74.544	931,800	1,250,000	1,048,068		19,093				1.847	N/A			02/19/2021	08/01/2033
983068-7D-3	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	51,503	40.157	66,259	165,000	65,398		2,566				4.042	N/A			01/29/2018	08/15/2046
983068-7N-1	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	83,391	59.100	103,425	175,000	102,287		3,891				3.916	N/A			10/02/2018	08/15/2037
983068-7U-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	42,739	45.650	54,780	120,000	54,116		2,095				3.988	N/A			01/30/2018	08/15/2043
983068-7X-9	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	416,707	37.927	506,325	1,335,000	530,519		21,206				4.121	N/A			01/29/2018	08/15/2046
983068-8G-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	393,129	58.740	484,605	825,000	483,043		18,613				3.968	N/A			10/02/2018	08/15/2037
983068-8N-0	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	331,229	44.423	413,134	930,000	420,726		16,668				4.083	N/A			01/30/2018	08/15/2043
0619999999	U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations					209,138,472	XXX	219,665,209	274,508,309	218,355,277		1,904,951			XXX	XXX	XXX	1,461,978	6,993,668	XXX	XXX

E10.4

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0709999999 - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						209,138,472	XXX	219,665,209	274,508,309	218,355,277		1,904,951			XXX	XXX	XXX	1,461,978	6,993,668	XXX	XXX
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations</b>																					
00164T-AB-4	AMCEST 2007 A A38 - RMBS	C		1	1.F FE	317,081	98.344	334,369	340,000	326,373		1,011		5.870	6.440	JJ	9,203	19,958	07/22/2010	01/15/2038	
00164T-AB-4	AMCEST 2007 A A38 - RMBS			1	1.F FE	559,554	98.344	590,063	600,000	575,918		1,742		5.870	6.441	JJ	16,240	35,220	07/22/2010	01/15/2038	
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R	C		2	1.E FE	1,186,238	96.610	1,207,625	1,250,000	1,195,084		1,060		5.250	5.584	FA	24,792	65,625	06/20/2013	02/15/2048	
01030U-AC-9	ALABAMA HOUSING FINANCE AUTHORITY				1.A FE	625,000	108.274	676,713	625,000	625,000				5.230	5.275	MON	2,815	8,263	09/21/2023	10/01/2041	
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	C		1	1.B FE	1,068,450	120.826	906,195	750,000	1,032,080		(8,185)		7.046	4.301	JD	4,404	52,845	03/05/2019	12/01/2044	
010869-JR-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV			2	1.E FE	457,940	54.319	543,190	1,000,000	458,555		419			5.518	AO			07/01/2022	10/01/2051	
01170R-JE-3	ALASKA HOUSING FINANCE CORPORATION			2	1.B FE	3,910,947	81.998	4,317,195	5,265,000	3,921,746		10,799		2.900	4.856	JD	12,724	76,343	09/12/2023	12/01/2044	
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	295,245	107.829	269,573	250,000	288,101		(1,192)		6.053	4.824	FA	5,717	15,133	02/01/2017	02/15/2043	
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV	O		1	1.F FE	1,275,017	123.613	1,050,711	850,000	1,234,685		(7,586)		7.499	4.527	FA	24,080	63,742	01/22/2018	02/15/2050	
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV	O		1	1.F FE	2,422,698	124.870	1,985,433	1,590,000	2,279,670		(26,959)		7.834	4.244	FA	47,056	124,561	03/02/2018	02/15/2041	
041806-RL-6	ARLINGTON HIGHER EDUCATION FINANCE CORPO	O		2	1.A FE	812,896	102.757	822,056	800,000	806,686		(1,300)		4.000	3.801	FA	12,089	32,000	10/19/2018	08/15/2034	
041806-RN-2	ARLINGTON HIGHER EDUCATION FINANCE CORPO	O		2	1.A FE	402,552	101.686	406,744	400,000	401,322		(256)		4.000	3.921	FA	6,044	16,000	10/19/2018	08/15/2036	
041806-RQ-5	ARLINGTON HIGHER EDUCATION FINANCE CORPO			2	1.A FE	1,000,000	100.504	1,005,040	1,000,000	1,000,000				4.000	4.000	FA	15,111	40,000	10/31/2018	08/15/2038	
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV	O		1	1.B FE	2,233,880	99.775	1,995,500	2,000,000	2,208,353		(4,848)		5.100	4.392	JD	8,500	102,000	02/27/2018	12/01/2047	
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.B FE	1,233,245	99.775	1,247,188	1,250,000	1,235,280		207		5.100	5.179	JD	5,313	63,750	07/08/2022	12/01/2047	
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.E FE	169,448	78.592	157,184	200,000	172,718		1,829		2.310	3.776	MN	590	4,620	04/05/2022	11/15/2034	
052451-BH-3	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.E FE	250,000	74.300	185,750	250,000	250,000				2.858	2.858	MN	913	7,145	02/10/2021	11/15/2042	
088518-CL-7	BEXAR CNTY TEX REV	O		1	1.B FE	7,963,373	109.192	7,266,728	6,655,000	7,569,516		(83,033)		6.980	4.998	FA	175,485	464,519	09/27/2018	08/15/2032	
115117-MD-2	BROWARD CNTY FLA WTR & SWR UTIL REV	C		2	1.B FE	270,175	102.247	255,618	250,000	262,837		(2,013)		4.000	3.020	AO	2,500	10,000	03/12/2020	10/01/2042	
13057E-EJ-9	CALIFORNIA PUB FIN AUTH REV			2	1.C FE	750,000	75.316	564,870	750,000	750,000				3.071	3.071	AO	4,862	23,033	02/25/2021	10/15/2040	
13058R-AU-8	CALIFORNIA SCH FACS FING AUTH REV	@			1.E FE	1,867,540	29.100	8,671,800	29,800,000	5,151,724		340,726			6.962	N/A			05/11/2010	08/01/2049	
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.A FE	1,613,102	107.337	1,449,050	1,350,000	1,555,432		(8,692)		6.400	4.975	JD	7,200	86,400	03/07/2016	06/01/2039	
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.C FE	303,752	117.238	263,786	225,000	286,665		(2,371)		7.550	5.067	MN	2,171	16,988	04/30/2015	05/15/2040	
13080S-L9-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1,2	1.C FE	250,000	108.906	272,265	250,000	250,000				7.140	7.141	FA	6,743	13,685	10/27/2022	08/15/2047	
13080S-M7-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.C FE	2,356,475	110.523	2,763,075	2,500,000	2,358,479		1,852		5.250	5.651	FA	49,583	100,625	10/27/2022	08/15/2052	
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.E FE	250,000	76.266	190,665	250,000	250,000				2.682	2.682	FA	2,794	6,705	01/15/2021	02/01/2039	
153476-AR-7	CENTRAL FLA EXPWY AUTH SR LIEN REV	C		2	1.E FE	263,973	102.101	255,253	250,000	255,010		(1,896)		4.000	3.160	JJ	5,000	10,000	12/18/2018	07/01/2031	
155498-JN-9	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	149,110	77.450	116,175	150,000	149,204		32		3.293	3.338	JJ	2,470	4,940	11/25/2020	01/01/2042	

E10.5

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	782,030	76,742	767,420	1,000,000	795,335		8,867		3.167	5.140	JJ	15,835	31,670	06/22/2022	01/01/2041	
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	100,170	72,627	72,627	100,000	100,138		(16)		3.267	3.246	JJ	1,634	3,267	12/29/2021	01/01/2045	
155839-DL-4	CENTRAL WASH UNIV SYS REV			1	1.G FE	328,800	112,997	338,991	300,000	325,699		(897)		6.950	6.113	MN	3,475	20,850	03/18/2020	05/01/2040	
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV	C		1	1.E FE	322,390	113,669	284,173	250,000	310,701		(2,596)		6.395	4.283	JJ	7,994	15,988	02/08/2019	01/01/2040	
196479-6Y-0	COLORADO HOUSING AND FINANCE AUTHORITY				1.B FE	2,456,579	86,617	2,127,815	2,456,579	2,456,579				2.870	2.898	MON	6,071	77,357	06/28/2019	08/01/2037	
196479-C3-1	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	207,785	90,313	187,657	207,785	207,785				3.030	3.030	MON	525	6,296	08/17/2017	09/01/2047	
19648G-BT-8	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,232,888	101,980	1,274,750	1,250,000	1,232,960		73		5.818	5.945	MN	12,121	8,283	09/21/2023	05/01/2041	
19648G-CR-1	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,000,000	105,371	1,053,710	1,000,000	1,000,000				6.458	6.458	MN	9,508		10/04/2023	05/01/2042	
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-				1.B FE	1,184,585	97,196	1,133,814	1,166,523	1,180,623		(923)		3.650	3.558	MON	10,980	44,589	07/29/2019	07/01/2036	
196707-HT-3	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS	O		1	1.C FE	5,871,100	106,320	5,316,000	5,000,000	5,613,501		(53,440)		5.957	4.321	MS	99,283	297,850	09/27/2018	03/01/2033	
197479-AB-4	COLUMBIA COUNTY HOSPITAL AUTHORITY			2	1.E FE	243,118	108,231	270,578	250,000	243,137		19		5.000	5.201	AO	2,049		10/20/2023	04/01/2048	
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	100,000	71,749	71,749	100,000	100,000				3.007	3.007	FA	1,253	3,007	03/04/2021	02/01/2049	
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	380,000	96,427	366,423	380,000	380,000				3.300	3.300	MN	1,602	17,475	04/24/2019	11/15/2039	
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	250,000	83,508	208,770	250,000	250,000				3.194	3.194	MN	1,331	7,985	08/08/2019	11/01/2038	
235036-4V-9	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	1,250,000	78,777	984,713	1,250,000	1,250,000				3.344	3.344	MN	6,967	41,800	08/08/2019	11/01/2045	
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV	C		1	1.E FE	500,920	83,574	417,870	500,000	500,777		(41)		2.994	2.978	MN	2,495	14,970	01/08/2020	11/01/2038	
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	4,000,000	93,350	3,734,000	4,000,000	4,000,000				4.507	4.507	MN	30,047	180,280	04/06/2022	11/01/2051	
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	256,533	111,754	279,385	250,000	255,145		(130)		5.999	5.825	JD	1,250	14,998	09/25/2009	12/01/2044	
246352-GV-4	DELAWARE RIV PORT AUTH PA & NJ REV	C		2	1.E FE	293,978	111,418	278,545	250,000	273,541		(4,307)		5.000	2.960	JJ	6,250	12,500	12/18/2018	01/01/2032	
24917D-BM-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	189,753	78,157	234,471	300,000	232,942		8,782			3.880	N/A			08/22/2018	08/01/2030	
24917D-BT-9	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	497,520	59,639	596,390	1,000,000	606,628		23,624			4.012	N/A			01/02/2019	08/01/2036	
24917D-BU-6	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	340,350	56,791	425,933	750,000	425,309		17,396			4.220	N/A			08/22/2018	08/01/2037	
24917D-BV-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	543,442	53,626	675,688	1,260,000	679,272		28,177			4.282	N/A			10/16/2018	08/01/2038	
24917D-BW-2	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	207,015	50,704	253,520	500,000	259,232		10,700			4.260	N/A			08/22/2018	08/01/2039	
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV	O		2	1.E FE	5,441,200	105,292	5,264,600	5,000,000	5,236,896		(42,879)		5.000	3.930	JD	20,833	250,000	11/02/2018	12/01/2037	
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	3,264,720	105,292	3,158,760	3,000,000	3,142,223		(25,743)		5.000	3.930	JD	12,500	150,000	11/02/2018	12/01/2037	
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	O		2	1.E FE	7,857,821	104,822	7,368,987	7,030,000	7,470,008		(80,431)		5.000	3.599	JD	29,292	351,500	12/11/2018	12/01/2038	
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	C		2	1.E FE	279,533	104,822	262,055	250,000	265,868		(2,902)		5.000	3.580	JD	1,042	12,500	12/11/2018	12/01/2038	

E106

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	1,396,650	104.822	1,310,275	1,250,000	1,326,989		(14,064)			5.000	3.621	JD	5,208	62,500	08/15/2018	12/01/2038
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV	C		1	1.B FE	121,855	105.056	105,056	100,000	114,214		(1,022)			5.591	3.973	JD	466	5,591	05/05/2015	12/01/2034
27149T-BG-5	EAST CENT REGL WASTEWATER TREATMENT FACS	C		2	1.B FE	283,158	104.238	260,595	250,000	267,415		(4,320)			5.000	3.020	AO	3,125	12,500	03/12/2020	10/01/2044
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	20,000	98.873	19,775	20,000	20,000					2.814	2.814	JJ	281	563	04/24/2015	07/01/2024
3128X0-AZ-2	FEDERAL HOME LOAN MORTGAGE CORP	@			1.B FE	282,515	65.798	328,990	500,000	343,340		12,663				3.793	N/A			10/22/2018	01/02/2034
3130AE-YE-4	FEDERAL HOME LOAN BANKS	C		2	1.A	999,000	92.663	926,630	1,000,000	999,241		50			4.030	4.038	MS	10,523	40,300	09/18/2018	09/27/2035
3130AF-LC-9	FEDERAL HOME LOAN BANKS	C		2	1.A	250,000	93.500	233,749	250,000	250,000					4.000	4.000	JD	278	10,000	12/14/2018	12/21/2033
3130AF-M2-0	FEDERAL HOME LOAN BANKS	C		2	1.A	250,000	88.903	222,256	250,000	250,000					4.100	4.100	JD	85	10,250	12/20/2018	12/28/2038
3130AJ-RH-4	FEDERAL HOME LOAN BANKS			2	1.A	978,510	67.718	1,015,762	1,500,000	984,205		5,695			2.070	5.201	JD	173	15,525	09/13/2023	06/29/2040
3130AJ-RW-1	FEDERAL HOME LOAN BANKS			2	1.B FE	964,170	66.927	1,003,910	1,500,000	969,947		5,777			2.000	5.219	JJ	14,583		09/13/2023	07/06/2040
3133EH-7J-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	677,775	93.777	656,442	700,000	687,607		1,823			3.000	3.326	JJ	9,567	21,000	03/05/2018	01/17/2030
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,402,646	88.313	1,236,377	1,400,000	1,402,032		(112)			3.310	3.297	JJ	19,952	46,340	01/23/2018	01/26/2038
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	O			1.A	500,500	88.313	441,563	500,000	500,384		(21)			3.310	3.303	JJ	7,126	16,550	01/19/2018	01/26/2038
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,402,338	81.122	1,135,702	1,400,000	1,401,945		(72)			3.380	3.370	JJ	20,374	47,320	01/23/2018	01/26/2043
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	O			1.A	1,300,000	81.122	1,054,581	1,300,000	1,300,000					3.380	3.380	JJ	18,919	43,940	01/19/2018	01/26/2043
3133EJ-BG-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1.B FE	700,000	81.212	568,485	700,000	700,000					3.710	3.710	FA	10,749	25,970	01/24/2018	02/02/2043
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	O		2	1.A	649,675	93.766	609,478	650,000	649,768		19			4.000	4.004	MS	6,861	26,000	09/19/2018	09/26/2033
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1.A	999,500	93.766	937,658	1,000,000	999,643		29			4.000	4.004	MS	10,556	40,000	09/19/2018	09/26/2033
3133EJ-CQ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.B FE	1,382,164	89.638	1,254,932	1,400,000	1,386,180		743			3.440	3.529	FA	18,060	48,160	02/16/2018	02/16/2038
3133EJ-EQ-8	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	299,619	92.371	277,112	300,000	299,725		20			3.530	3.540	MS	3,501	10,590	02/23/2018	03/02/2035
3133EJ-ER-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,400,000	90.969	1,273,571	1,400,000	1,400,000					3.570	3.570	MS	16,521	49,980	02/23/2018	03/02/2038
3133EJ-ES-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,107,183	85.325	938,572	1,100,000	1,105,962		(228)			3.670	3.629	MS	13,008	40,370	02/26/2018	03/05/2042
3133EJ-HX-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	498,335	94.054	470,272	500,000	498,955		116			3.340	3.371	MS	4,268	16,700	03/22/2018	09/29/2031
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	249,700	86.502	216,255	250,000	249,776		18			2.990	3.000	JJ	3,385	7,475	07/10/2019	07/18/2034
3133EL-KE-3	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.B FE	900,970	71.756	1,004,585	1,400,000	904,030		3,060			2.700	5.579	JJ	15,855		09/27/2023	01/30/2045
3133EL-LU-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.B FE	275,113	76.147	190,367	250,000	271,152		(1,214)			2.390	1.750	FA	2,390	5,975	09/01/2020	02/07/2039
3133EM-AP-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	637,100	65.066	650,658	1,000,000	640,957		3,857			1.990	5.239	MS	5,362	9,950	09/13/2023	09/24/2040
3133EM-EN-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	428,505	57.873	434,050	750,000	430,751		2,246			2.000	5.321	AO	2,667	7,500	09/13/2023	10/27/2045
3133EN-SQ-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	1,997,500	87.431	1,748,614	2,000,000	1,997,732		133			3.490	3.501	MS	18,613	69,800	03/21/2022	03/25/2037
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	427,097	73.364	924,380	1,260,000	862,577		43,979				5.307	N/A			12/18/2012	03/15/2031

E107



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	97,203	73.364	110,045	150,000	117,940		3,871				3.365	N/A				03/14/2018	03/15/2031
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	325,629	84.678	762,102	900,000	711,444		38,680				5.669	N/A				01/07/2010	03/15/2028
3134A4-KY-9	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	313,297	69.104	380,070	550,000	411,897		13,714				3.366	N/A				12/01/2015	07/15/2032
3134A4-NS-9	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	469,406	74.612	536,462	719,000	568,832		18,621				3.356	N/A				03/22/2018	01/15/2031
3134GV-5K-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	666,950	69.366	693,660	1,000,000	670,543		3,593			2.220	5.219	JJ	10,360			09/13/2023	07/13/2040
3134GW-6D-3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	636,230	66.776	667,760	1,000,000	640,079		3,849			2.000	5.247	AO	3,444	10,000		09/13/2023	10/29/2040
3134GW-7C-4	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	585,810	59.522	595,218	1,000,000	588,695		2,885			2.100	5.300	MN	2,975	10,500		09/13/2023	11/10/2045
3134GW-QD-1	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	538,500	55.535	555,351	1,000,000	540,758		2,258			2.050	5.282	FA	7,517			09/13/2023	08/19/2050
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1.A	1,330,000	77.713	1,554,253	2,000,000	1,625,280		54,889				3.465	N/A				02/27/2018	01/15/2030
31359Y-CY-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	C			1.A	330,271	82.877	770,758	930,000	709,663		41,042				6.047	N/A				01/07/2010	07/15/2028
347314-BF-2	FORT EUSTIS/FORT STORY LLC VA MILITARY H	O		2	1.D FE	572,855	93.987	469,936	500,000	546,018		(4,916)			5.510	4.117	JD	1,224	27,550		12/18/2017	12/15/2040
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV			1,2	1.C FE	500,000	68.922	344,610	500,000	500,000					2.877	2.877	MN	2,398	14,385		10/15/2020	11/01/2050
37353P-EA-3	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	3,655,000	86.908	3,176,487	3,655,000	3,655,000					3.200	3.200	JD	9,747	116,960		09/18/2019	12/01/2044
37353P-EB-1	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	2,060,000	83.013	1,710,068	2,060,000	2,060,000					3.250	3.250	JD	5,579	66,950		09/18/2019	12/01/2049
37353P-LV-9	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	500,000	108.500	542,500	500,000	500,000					5.200	5.199	JD	4,261			10/11/2023	12/01/2048
38611T-CQ-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.E FE	1,350,000	75.870	1,024,245	1,350,000	1,350,000					3.306	3.306	AO	11,158	44,631		02/12/2020	10/01/2049
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV	C			1.E FE	275,000	111.730	307,258	275,000	275,000					7.600	7.599	JD	929	20,900		12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1.E FE	1,588,720	111.730	1,664,777	1,490,000	1,561,948		(2,429)			7.600	7.084	JD	5,033	113,240		05/11/2010	12/15/2039
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	O		1,2	1.F FE	800,000	88.711	709,688	800,000	800,000					3.894	3.894	JJ	15,576	31,152		07/13/2017	07/01/2037
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	200,000	88.711	177,422	200,000	200,000					3.894	3.894	JJ	3,894	7,788		07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	O		1,2	1.F FE	6,250,000	86.599	5,412,438	6,250,000	6,250,000					4.144	4.144	JJ	129,500	259,000		07/13/2017	07/01/2047
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	2,300,000	86.599	1,991,777	2,300,000	2,300,000					4.144	4.144	JJ	47,656	95,312		07/13/2017	07/01/2047
45129Y-3V-6	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	996,850	102.212	1,022,120	1,000,000	996,842		(8)			5.713	5.745	JJ	19,202			09/19/2023	07/01/2038
45129Y-3W-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	740,378	102.370	767,775	750,000	740,415		37			5.877	5.989	JJ	14,815			09/21/2023	07/01/2043
45129Y-4D-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	1,000,000	103.650	1,036,500	1,000,000	1,000,000					6.160	6.160	JJ	1,882			11/30/2023	01/01/2054
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV			2	1.A FE	45,000	87.472	39,362	45,000	45,000					3.000	3.000	AO	338	1,350		06/12/2019	10/01/2039
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE				1.A FE	1,026,750	93.140	886,503	951,796	1,017,872		(4,474)			3.070	2.465	MON	487	32,059		12/16/2021	06/01/2036
45203M-SC-6	ILLINOIS HSG DEV AUTH REV			2	1.A FE	2,000,000	108.080	2,161,600	2,000,000	2,000,000					5.250	5.250	AO	19,250			10/04/2023	10/01/2043
45204F-HB-4	ILLINOIS FIN AUTH REV				1.C FE	138,584	124.084	124,084	100,000	133,898		(1,911)			5.000	2.280	AO	1,250	5,000		03/04/2021	10/01/2038
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	209,384	109.859	219,718	200,000	204,355		(435)			6.184	5.850	JJ	6,184	12,368		10/17/2011	01/01/2034
462460-8D-1	IOWA HIGHER EDUCATION LOAN AUTHORITY			1,2	1.A FE	2,985,939	74.471	3,686,315	4,950,000	2,991,075		5,136			3.033	5.960	JD	12,511	75,067		10/20/2023	12/01/2051

E108

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
485429-Z7-2	KANSAS ST DEV FIN AUTH REV	C		1	1.E FE	312,033	98.559	246,398	250,000	305,995		(1,759)			4.927	3.435	AO	2,600	12,318	05/28/2020	04/15/2045
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV	O		1	1.D FE	10,096,920	103.710	9,333,900	9,000,000	9,674,833		(87,954)			5.722	4.384	JJ	257,490	514,980	09/27/2018	07/01/2030
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM				1.B FE	1,191,683	96.539	1,132,972	1,173,590	1,187,950		(883)		3.650	3.562	MON	3,689	43,431	07/29/2019	01/01/2037	
537445-QF-8	LITTLE ROCK ARK SWR REV	C		2	1.D FE	281,413	102.484	256,210	250,000	256,698		(5,196)		5.000	2.800	AO	3,125	12,500	12/20/2018	10/01/2033	
544445-EN-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV	O		2	1.D FE	1,535,534	106.573	1,492,022	1,400,000	1,468,210		(14,091)		5.000	3.780	MN	8,944	70,000	11/02/2018	05/15/2036	
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	C		2	1.D FE	1,127,340	103.958	1,039,580	1,000,000	1,060,316		(12,554)		5.000	3.500	MN	6,389	50,000	03/01/2018	05/15/2044	
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	O		2	1.D FE	5,636,700	103.958	5,197,900	5,000,000	5,301,579		(62,771)		5.000	3.500	MN	31,944	250,000	03/01/2018	05/15/2044	
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	O		1	1.B FE	1,956,884	105.447	1,739,876	1,650,000	1,902,678		(11,292)		5.735	3.753	JD	7,886	94,628	09/26/2018	06/01/2039	
54601T-AA-4	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV	@		3	1.A FE	7,817,880	34.168	7,175,280	21,000,000	9,069,009		293,760			3.320	N/A			06/26/2019	07/01/2049	
56052F-PF-6	MAINE ST HSG AUTH MTG PUR			2	1.B FE	500,000	90.064	450,320	500,000	500,000				3.350	3.350	MN	2,140	16,750	05/16/2019	11/15/2044	
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE	O		2	1.F FE	275,758	106.410	266,025	250,000	263,572		(2,614)		5.000	3.721	MS	4,167	12,500	12/06/2018	09/01/2037	
57419R-7W-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	1,000,000	91.081	910,810	1,000,000	1,000,000				3.200	3.200	MS	10,667	32,000	05/23/2019	09/01/2039	
574218-4K-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	O		1	1.F FE	1,250,000	82.557	1,031,963	1,250,000	1,250,000				4.165	4.165	JJ	26,031	52,063	12/13/2017	07/01/2048	
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ	O		1	1.C FE	12,648,680	102.858	11,314,380	11,000,000	11,931,581		(148,371)		5.788	4.055	JJ	318,340	636,680	09/27/2018	07/01/2029	
575832-TW-0	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ	C		1	1.C FE	542,675	104.152	520,760	500,000	520,702		(2,709)		5.832	5.060	MN	4,860	29,160	12/03/2013	05/01/2030	
57584Y-WJ-4	MASSACHUSETTS ST DEV FIN AGY REV	C		1	1.A FE	322,425	122.678	306,695	250,000	316,944		(1,526)		5.000	3.450	JJ	6,250	12,500	03/19/2020	07/01/2050	
57586N-3A-7	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	400,000	94.969	379,876	400,000	400,000				4.484	4.483	JD	1,495	17,936	10/30/2018	12/01/2033	
57586N-3F-6	MASSACHUSETTS HOUSING FINANCE AGENCY	O			1.B FE	3,190,595	97.164	3,100,110	3,190,595	3,190,595				3.875	3.875	MON	2,061	125,012	12/07/2018	01/01/2039	
57586N-MV-0	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	75,281	97.316	72,987	75,000	75,000				4.836	4.836	JD	302	3,627	09/27/2012	06/01/2043	
57586N-YV-7	MASSACHUSETTS HOUSING FINANCE AGENCY	C		2	1.C FE	110,000	88.013	96,814	110,000	110,000				4.614	4.614	JD	423	5,151	03/18/2015	12/01/2053	
575896-WS-0	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	250,000	68.923	172,308	250,000	250,000				2.869	2.869	JJ	3,586	7,173	02/04/2021	07/01/2051	
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV	O		1	1.F FE	6,283,061	104.439	5,712,813	5,470,000	6,004,509		(58,351)		6.202	4.644	JJ	169,625	339,249	09/27/2018	07/01/2031	
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV	O		1	1.F FE	660,248	110.599	608,295	550,000	638,387		(4,590)		6.352	4.728	JJ	17,468	34,936	09/27/2018	07/01/2037	
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	C		2	1.C FE	275,543	104.309	260,773	250,000	261,233		(3,038)		5.000	3.590	JD	1,042	12,500	12/10/2018	06/01/2042	
591745-8C-1	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO			2	1.A FE	500,000	73.580	367,900	500,000	500,000				2.981	2.981	JJ	7,453	14,905	12/10/2021	07/01/2045	
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.A FE	250,000	64.774	161,935	250,000	250,000				2.250	2.283	MON	94	5,703	12/07/2021	07/01/2045	
59333N-ND-1	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	137,700	69.472	694,720	1,000,000	429,420		32,474			8.020	N/A			07/02/2009	10/01/2034	
59333N-NE-9	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	126,640	66.438	664,380	1,000,000	396,041		30,021			8.040	N/A			07/02/2009	10/01/2035	
59333N-NF-6	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	116,430	63.290	632,900	1,000,000	365,125		27,742			8.060	N/A			07/02/2009	10/01/2036	
59333N-NG-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	111,280	59.974	623,730	1,040,000	349,949		26,651			8.080	N/A			07/02/2009	10/01/2037	
59333N-NH-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	98,300	56.741	567,410	1,000,000	309,987		23,663			8.100	N/A			07/02/2009	10/01/2038	
59333N-NJ-8	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	90,270	53.871	538,710	1,000,000	285,458		21,841			8.120	N/A			07/02/2009	10/01/2039	

E109

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
59333N-NQ-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	374,693	39.575	692,563	1,750,000	592,730		28,782				5.040	N/A				10/08/2014	10/01/2045
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	500,000	83.810	419,050	500,000	500,000					3.490	3.490	AO	4,363	17,450	10/24/2019	10/01/2042	
594615-HY-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.C FE	250,000	76.134	190,335	250,000	250,000					2.705	2.705	AO	1,428	6,763	09/11/2020	10/15/2040	
594615-JA-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.C FE	250,750	69.720	174,300	250,000	250,527		(69)			3.085	3.050	AO	1,628	7,713	09/15/2020	10/15/2055	
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	565,000	94.887	536,112	565,000	565,000					3.650	3.650	JD	1,719	20,623	03/15/2019	12/01/2039	
59465M-3L-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	6,036,049	94.829	5,538,014	5,840,000	5,918,918		(26,880)			4.000	3.480	AO	58,400	233,600	05/09/2019	10/01/2053	
59465M-6K-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	250,000	86.653	216,633	250,000	250,000					3.000	3.000	AO	1,875	7,500	07/11/2019	10/01/2039	
59465M-6L-4	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	500,000	84.955	424,775	500,000	500,000					3.250	3.250	AO	4,063	16,250	07/11/2019	10/01/2044	
59465M-6M-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	1,250,975	83.677	1,045,963	1,250,000	1,250,536		(103)			3.350	3.340	AO	10,469	41,875	07/16/2019	10/01/2049	
594712-UF-6	MICHIGAN ST UNIV REVS	C		2	1.C FE	250,000	96.102	240,255	250,000	250,000					4.496	4.496	FA	4,246	11,240	02/08/2019	08/15/2048	
60416S-PZ-7	MINNESOTA ST HSG FIN AGY			2	1.B FE	190,000	98.939	187,984	190,000	190,000					4.200	4.200	JJ	3,990	8,289	05/26/2016	07/01/2037	
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	735,000	87.448	642,743	735,000	735,000					3.200	3.200	MN	3,920	23,533	06/27/2019	11/01/2044	
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	302,733	86.462	259,386	300,000	301,520		(286)			3.350	3.236	MN	1,675	10,050	07/02/2019	11/01/2049	
60637B-WJ-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	730,656	82.663	772,899	935,000	732,334		1,678			3.000	4.633	MN	4,675	14,025	09/12/2023	11/01/2044	
60637B-WL-0	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,294,472	81.131	1,395,453	1,720,000	1,296,928		2,456			3.050	4.705	MN	8,743	26,243	09/12/2023	11/01/2049	
63610E-AA-7	ATIONAL FINANCE AUTHORITY MULTIFAMILY MO				1.A FE	5,000,000	102.005	5,100,250	5,000,000	5,000,000					6.150	6.150	MON	4,271	311,771	11/01/2022	06/01/2042	
63610E-AB-5	ATIONAL FINANCE AUTHORITY MULTIFAMILY MO				1.A FE	1,999,902	104.385	2,087,700	2,000,000	1,999,919		17			5.770	5.770	MON	9,827		12/08/2023	07/01/2057	
63861U-AA-7	NATIONWIDE CHILDREN'S HOSPITAL			1,2	1.C FE	6,000,000	93.640	5,618,380	6,000,000	6,000,000					4.556	4.556	MN	45,560	273,360	05/03/2022	11/01/2052	
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	240,000	89.205	214,092	240,000	240,000					3.300	3.300	AO	1,980	7,920	05/16/2019	10/01/2044	
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	846,232	85.177	873,064	1,025,000	847,217		985			3.400	4.523	AO	8,713	21,590	09/12/2023	10/01/2049	
641279-NT-7	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	1,315,084	88.372	1,471,394	1,665,000	1,317,879		2,795			3.250	4.856	AO	13,528	27,056	09/12/2023	10/01/2044	
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	2,175,757	86.854	2,071,468	2,385,000	2,176,955		1,198			3.350	3.864	AO	19,974	62,813	09/12/2023	10/01/2049	
646066-7K-0	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.F FE	2,750,000	80.272	2,207,480	2,750,000	2,750,000					3.513	3.513	JJ	48,304	96,608	06/18/2020	07/01/2042	
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV			2	1.F FE	500,000	88.248	441,240	500,000	500,000					4.293	4.292	JJ	10,733	26,593	03/03/2022	07/01/2042	
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	C		1	1.E FE	703,410	120.889	604,445	500,000	672,675		(6,823)			7.102	4.232	JJ	17,755	35,510	02/11/2019	01/01/2041	
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV	O		1	1.E FE	300,000	90.221	270,663	300,000	300,000					3.729	3.729	JJ	5,594	11,187	12/01/2017	01/01/2036	
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	100,000	90.221	90,221	100,000	100,000					3.729	3.729	JJ	1,865	3,729	12/01/2017	01/01/2036	
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV			2	1.E FE	495,985	75.135	375,675	500,000	496,336		178			2.782	2.839	JJ	6,955	13,910	12/28/2021	01/01/2040	
647201-GZ-9	NEW MEXICO MTG FIN AUTH			2	1.A FE	170,000	87.446	148,658	170,000	170,000					3.000	3.000	JJ	2,550	5,100	07/10/2019	07/01/2039	
647201-HA-3	NEW MEXICO MTG FIN AUTH			2	1.A FE	355,000	87.655	311,175	355,000	355,000					3.250	3.250	JJ	5,769	11,538	07/10/2019	07/01/2044	
647201-HB-1	NEW MEXICO MTG FIN AUTH			2	1.A FE	515,000	87.639	451,341	515,000	515,000					3.350	3.350	JJ	8,626	17,253	07/10/2019	07/01/2049	
647201-ZS-4	NEW MEXICO MTG FIN AUTH			2	1.A FE	1,000,000	106.243	1,062,430	1,000,000	1,000,000					5.300	5.300	MS	5,889		10/20/2023	09/01/2048	

E10.10

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64971X-UU-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	C		1	1.A FE	2,524,750	86.766	2,169,150	2,500,000	2,516,674		(2,686)			1.920	1.799	MN	8,000	48,000	12/04/2020	11/01/2029
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	250,000	97.105	242,763	250,000	250,000					3.400	3.400	MN	1,417	8,500	04/05/2019	11/01/2039
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	310,000	90.959	281,973	310,000	310,000					3.550	3.550	MN	1,834	11,005	04/05/2019	11/01/2044
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	590,000	89.637	528,858	590,000	590,000					3.000	3.001	MN	2,950	18,497	06/13/2019	11/01/2039
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	O		1	1.C FE	10,309,629	114.196	8,627,508	7,555,000	9,785,056		(90,864)			6.828	4.313	JJ	237,867	515,855	07/10/2017	07/15/2040
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	4,093,830	114.196	3,425,880	3,000,000	3,885,713		(36,090)			6.828	4.313	JJ	94,454	204,840	07/10/2017	07/15/2040
64987D-SU-9	NEW YORK ST HSG FIN AGY REV	O		2	1.C FE	1,250,000	99.988	1,249,850	1,250,000	1,250,000					3.875	3.875	MN	8,073	48,438	12/06/2018	11/01/2038
64987D-WS-9	NEW YORK ST HSG FIN AGY REV			2	1.C FE	220,000	93.726	206,197	220,000	220,000					3.700	3.700	MN	1,357	8,140	03/13/2019	11/01/2044
64987D-XM-1	NEW YORK ST HSG FIN AGY REV			2	1.C FE	280,000	93.726	262,433	280,000	280,000					3.700	3.700	MN	1,727	10,360	03/13/2019	11/01/2044
64988Y-AC-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	1,830,000	92.657	1,695,623	1,830,000	1,830,000					3.800	3.800	AO	17,385	69,540	03/01/2019	04/01/2045
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	291,500	107.678	236,892	220,000	281,206		(3,407)			5.905	3.376	MN	1,660	12,991	10/29/2020	11/15/2037
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML	C		1,2	1.C FE	363,238	110.647	276,618	250,000	349,889		(3,531)			5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043
649902-T4-5	NEW YORK STATE DORMITORY AUTHORITY	C			1.B FE	255,000	101.587	259,047	255,000	255,000					5.051	5.050	MS	3,792	12,880	09/16/2010	09/15/2027
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY	O		1,2	1.D FE	15,522,990	95.651	14,165,913	14,810,000	15,176,734		(72,541)			4.850	4.240	JJ	359,143	718,285	10/25/2018	07/01/2048
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	5,028,208	95.651	4,591,248	4,800,000	4,917,619		(23,261)			4.850	4.246	JJ	116,400	232,800	10/25/2018	07/01/2048
64990C-ZW-4	NEW YORK STATE DORMITORY AUTHORITY	O		1,2	1.D FE	299,907	90.326	270,978	300,000	299,929		3			3.998	4.000	JJ	5,997	11,994	07/19/2018	07/01/2039
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	451,743	103.544	465,948	450,000	450,917		(38)			5.628	5.607	MS	7,457	25,326	09/25/2009	03/15/2039
64990F-PV-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	3,471,370	99.730	3,490,550	3,500,000	3,474,178		665			4.000	4.049	FA	52,889	140,000	03/20/2020	02/15/2047
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	483,205	75.797	378,985	500,000	484,800		800			2.694	2.947	JJ	6,735	13,470	12/16/2021	07/01/2040
650014-TJ-2	NEW YORK ST TWY AUTH SECOND GEN HWY & BR	C		1	1.B FE	3,538,805	104.889	3,251,559	3,100,000	3,309,100		(28,226)			5.883	4.627	AO	45,593	182,373	02/14/2014	04/01/2030
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	O		2	1.B FE	492,775	91.540	457,700	500,000	495,375		476			3.470	3.601	MS	5,109	17,350	01/10/2018	03/15/2032
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	C		2	1.B FE	676,575	91.540	640,780	700,000	684,865		1,545			3.470	3.779	MS	7,152	24,290	02/21/2018	03/15/2032
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	835,000	91.172	761,286	835,000	835,000					3.350	3.350	JJ	13,986	27,973	05/22/2019	07/01/2042
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	O		1	1.F FE	4,629,704	101.252	4,434,838	4,380,000	4,551,918		(16,327)			5.246	4.676	JD	19,148	229,775	09/27/2018	06/01/2032
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	C		2	1.F FE	263,225	81.132	202,830	250,000	258,147		(1,359)			3.796	3.137	JD	791	9,490	01/30/2020	06/01/2044
66285W-A9-7	NORTH TEX TWY AUTH REV			2	1.D FE	100,000	80.660	80,660	100,000	100,000					3.029	3.029	JJ	1,515	3,029	10/02/2020	01/01/2040
66285W-ZC-3	NORTH TEX TWY AUTH REV	C		2	1.D FE	266,198	100.046	250,115	250,000	259,759		(1,775)			4.000	3.150	JJ	5,000	10,000	03/12/2020	01/01/2044
66353L-DK-0	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		2	1.E FE	277,350	104.038	260,095	250,000	262,879		(3,083)			5.000	3.550	MN	2,083	12,500	12/18/2018	11/01/2047
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		1	1.E FE	250,000	67.588	168,970	250,000	250,000					3.130	3.130	MN	1,304	7,825	09/18/2020	11/01/2050
664754-6W-3	NORTHERN ARIZ UNIV REVS			1	1.E FE	137,925	79.489	119,234	150,000	139,665		484			3.087	3.672	FA	1,929	4,631	03/17/2020	08/01/2039
664754-6X-1	NORTHERN ARIZ UNIV REVS			1	1.E FE	226,125	74.692	186,730	250,000	228,706		719			3.207	3.829	FA	3,341	8,018	03/17/2020	08/01/2043

E10.11

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP	C		1	1.B FE	510,000	102.887	524,724	510,000	510,000					5.610	5.610	JJ	13,193	28,611	05/27/2010	01/15/2027
677561-KW-1	OHIO ST HOSP FAC REV			2	1.C FE	2,111,380	100.519	2,010,380	2,000,000	2,062,104		(11,240)			4.000	3.321	JJ	40,000	80,000	04/17/2019	01/01/2043
677561-KX-9	OHIO ST HOSP FAC REV			2	1.C FE	3,420,008	98.858	3,212,885	3,250,000	3,344,900		(17,155)			4.000	3.361	JJ	65,000	130,000	04/17/2019	01/01/2046
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	750,000	103.828	778,710	750,000	750,000					6.087	6.088	MS	2,409		11/30/2023	09/01/2053
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	260,000	87.606	227,776	260,000	260,000					3.000	3.001	MS	2,600	7,800	06/26/2019	09/01/2039
67756Q-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	1,194,980	87.709	1,219,155	1,390,000	1,196,571		1,591			3.250	4.245	MS	15,058	12,838	09/12/2023	09/01/2044
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	910,530	73.177	731,770	1,000,000	917,982		2,073			3.196	3.731	FA	12,074	31,960	03/26/2020	02/15/2048
677704-E9-5	OHIO UNIV GEN RCPTS ATHENS	1,2		1	1.E FE	1,500,000	83.232	1,248,480	1,500,000	1,500,000					2.200	2.200	JD	2,750	33,000	02/26/2020	12/01/2031
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	150,000	87.475	131,213	150,000	150,000					3.000	3.000	MS	1,500	4,500	07/23/2019	09/01/2039
67920Q-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE	C		2	1.A FE	250,000	73.412	183,530	250,000	250,000					2.425	2.425	AO	1,516	6,063	09/11/2020	10/01/2040
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV			2	1.B FE	750,000	94.533	708,998	750,000	750,000					3.390	3.440	MON	424	25,778	03/07/2019	04/01/2036
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV	C		2	1.B FE	250,000	94.533	236,333	250,000	250,000					3.390	3.440	MON	141	8,593	03/07/2019	04/01/2036
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY			1	1.A	2,125,943	98.546	2,095,032	2,125,943	2,125,943					3.900	3.932	MON	7,140	83,893	12/10/2018	01/01/2035
70879Q-DV-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	1,250,000	90.622	1,132,775	1,250,000	1,250,000					3.350	3.350	AO	10,469	41,875	05/23/2019	10/01/2045
70879Q-UP-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	250,000	106.781	266,953	250,000	250,000					6.458	6.459	AO	1,390		10/25/2023	10/01/2043
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.D FE	450,000	82.928	373,176	450,000	450,000					3.337	3.337	JD	1,251	15,017	01/16/2020	12/01/2039
709224-QB-8	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.D FE	249,021	104.235	234,529	225,000	231,907		(2,687)			5.000	3.660	JD	938	11,250	11/23/2016	12/01/2033
73209M-AN-7	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX	O		2	1.C FE	1,000,000	97.014	970,140	1,000,000	1,000,000					4.180	4.181	FA	17,417	41,800	09/27/2018	02/01/2031
73358W-AJ-3	PORT AUTH N Y & N J			2	1.D FE	250,000	107.993	269,983	250,000	250,000					6.040	6.039	JD	1,258	15,100	06/18/2009	12/01/2029
73358W-CX-0	PORT AUTH N Y & N J			2	1.D FE	1,428,990	106.597	1,225,866	1,150,000	1,393,168		(10,033)			5.647	3.919	MN	10,823	64,941	03/26/2020	11/01/2040
73358X-DP-4	PORT AUTH N Y & N J	1,2		1	1.D FE	500,000	75.251	376,255	500,000	500,000					3.139	3.139	FA	5,929	15,695	12/16/2021	02/15/2051
735389-ZE-1	PORT SEATTLE WASH REV	O		2	1.D FE	3,900,000	90.780	3,540,420	3,900,000	3,900,000					3.755	3.755	MN	24,408	146,445	07/26/2017	05/01/2036
736746-YY-8	PORTLAND ORE URBAN RENEWAL & REDEV			2	1.E FE	1,000,000	94.003	940,030	1,000,000	1,000,000					5.152	5.152	JD	2,290	51,520	05/25/2022	06/15/2042
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH	O		1,2	1.F FE	25,200,000	77.788	19,602,647	25,200,000	25,200,000					3.930	3.930	AO	247,590	990,360	01/30/2018	10/01/2048
74439Y-BB-6	PUBLIC FIN AUTH WIS STUDENT HSG REV	O		2	1.E FE	545,920	106.294	531,470	500,000	523,761		(4,750)			5.000	3.840	JJ	12,500	25,000	12/13/2018	07/01/2037
759136-VN-1	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	100,000	75.147	75,147	100,000	100,000					2.387	2.387	MN	398	2,387	02/19/2021	11/01/2037
765418-FX-1	RICHMOND VA MET AUTH EXPWY REV	O		1	1.E FE	2,532,462	100.697	2,290,857	2,275,000	2,442,127		(18,668)			5.122	3.984	JJ	53,731	116,526	09/27/2018	07/15/2031
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	O		2	1.C FE	265,661	92.396	254,089	275,000	268,825		580			3.625	3.931	AO	2,492	9,969	12/13/2017	10/01/2032
76913A-LL-5	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	O		2	1.C FE	293,691	88.532	265,596	300,000	295,105		262			3.875	4.031	AO	2,906	11,625	12/13/2017	10/01/2037
793578-BN-4	ST TAMMANY PARISH LA UTILS REV	C		2	1.D FE	481,565	91.327	456,635	500,000	483,654		460			4.500	4.751	FA	9,375	22,500	12/07/2018	08/01/2044
796246-AP-1	SAN ANTONIO TEX CUSTOMER FAC CHARGE REV	O		2	1.G FE	5,184,750	95.517	4,775,850	5,000,000	5,046,826		(29,268)			5.871	5.214	JJ	146,775	293,550	09/27/2018	07/01/2045
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV			1,2	1.D FE	250,000	73.359	183,398	250,000	250,000					2.905	2.905	FA	3,026	7,263	10/21/2020	02/01/2048
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM			1	1.B FE	2,394,804	83.508	2,687,892	3,218,724	2,405,793		10,989			2.550	4.919	MON	8,276	20,747	09/05/2023	07/01/2039

E10.12

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	C		1	1.D FE	312,830	107.138	267,845	250,000	300,639		(2,014)		6.000	4.297	MN	2,500	15,000	02/28/2017	11/01/2040	
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	4,798,038	105.943	4,502,578	4,250,000	4,559,491		(51,907)		5.000	3.491	MN	35,417	212,500	01/11/2019	05/01/2039	
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	C		2	1.E FE	282,928	105.943	264,858	250,000	268,583		(3,120)		5.000	3.461	MN	2,083	12,500	01/16/2019	05/01/2039	
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	8,371,275	104.498	7,837,350	7,500,000	7,993,508		(82,402)		5.000	3.631	MN	62,500	375,000	01/11/2019	05/01/2044	
79770G-HB-5	SAN FRANCISCO CALIF CITY & CNTY REDEV AG	O		2	1.D FE	863,240	83.503	734,826	880,000	866,141		538		3.750	3.874	FA	13,750	33,000	03/21/2018	08/01/2041	
798703-BB-9	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG	@			1.B FE	5,365,710	75.541	6,798,690	9,000,000	6,882,827		318,166			4.789	N/A			09/27/2018	09/01/2029	
798703-BC-7	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG	@			1.B FE	1,739,128	71.367	2,194,535	3,075,000	2,236,171		104,334			4.836	N/A			09/27/2018	09/01/2030	
83712E-GZ-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MUL				1.B FE	225,000	90.657	203,978	225,000	225,000				3.500	3.551	MON	131	8,050	03/07/2019	03/01/2038	
87638Q-RJ-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	100,266	71.514	71,514	100,000	100,195		(26)		3.422	3.389	MS	1,141	3,422	02/25/2021	09/01/2050	
880461-C9-7	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	3,905,500	78.519	4,200,767	5,350,000	3,913,901		8,401		2.950	4.783	JJ	78,913		09/12/2023	07/01/2049	
880558-PG-0	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	504,498	72.976	364,880	500,000	503,424		(391)		2.561	2.464	MN	2,134	12,805	02/19/2021	11/01/2041	
880558-PH-8	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	501,242	68.041	340,205	500,000	500,951		(108)		2.661	2.634	MN	2,218	13,305	02/22/2021	11/01/2045	
880591-EH-1	TENNESSEE VALLEY AUTHORITY	C			1.A	259,632	106.108	212,216	200,000	241,523		(1,949)		5.250	3.518	MS	3,092	10,500	01/08/2013	09/15/2039	
880591-EJ-7	TENNESSEE VALLEY AUTHORITY				1.A	74,537,280	97.740	52,779,781	54,000,000	73,444,043		(287,223)		4.625	3.000	MS	735,375	2,497,500	01/09/2020	09/15/2060	
880591-ES-7	TENNESSEE VALLEY AUTHORITY				1.A	2,032,081	91.879	1,332,240	1,450,000	2,006,854		(7,145)		4.250	2.707	MS	18,145	61,625	05/19/2021	09/15/2065	
880591-ES-7	TENNESSEE VALLEY AUTHORITY	O			1.A	10,881,555	91.879	9,187,860	10,000,000	10,836,536		(8,163)		4.250	3.844	MS	125,139	425,000	02/15/2018	09/15/2065	
88059E-5Q-3	TENNESSEE VALLEY AUTHORITY	@			1.A	562,010	60.037	612,379	1,020,000	690,372		23,634			3.514	N/A			02/02/2018	03/15/2035	
88059E-5R-1	TENNESSEE VALLEY AUTHORITY	@			1.A	287,720	58.655	293,276	500,000	336,511		11,193			3.412	N/A			05/13/2019	09/15/2035	
88059E-5Y-6	TENNESSEE VALLEY AUTHORITY	@			1.A	482,990	47.030	479,701	1,020,000	595,331		20,712			3.573	N/A			02/02/2018	03/15/2039	
88059E-5Z-3	TENNESSEE VALLEY AUTHORITY	@			1.A	475,106	46.911	478,491	1,020,000	585,413		20,335			3.567	N/A			02/02/2018	09/15/2039	
88059E-6A-7	TENNESSEE VALLEY AUTHORITY	@			1.A	722,641	44.715	720,802	1,612,000	888,023		32,052			3.710	N/A			11/20/2018	03/15/2040	
88059E-6B-5	TENNESSEE VALLEY AUTHORITY	@			1.A	708,217	45.265	729,674	1,612,000	870,691		31,492			3.718	N/A			11/20/2018	09/15/2040	
88059E-6C-3	TENNESSEE VALLEY AUTHORITY	@			1.A	694,390	42.517	685,373	1,612,000	853,965		30,932			3.724	N/A			11/20/2018	03/15/2041	
88059E-6D-1	TENNESSEE VALLEY AUTHORITY	@			1.A	680,549	41.463	668,375	1,612,000	837,288		30,384			3.731	N/A			11/20/2018	09/15/2041	
88059E-6E-9	TENNESSEE VALLEY AUTHORITY	@			1.A	665,305	40.430	651,729	1,612,000	819,357		29,872			3.749	N/A			11/20/2018	03/15/2042	
88059E-6F-6	TENNESSEE VALLEY AUTHORITY	@			1.A	651,933	39.428	635,582	1,612,000	803,210		29,337			3.756	N/A			11/20/2018	09/15/2042	
88059E-6G-4	TENNESSEE VALLEY AUTHORITY	@			1.A	639,694	38.447	619,765	1,612,000	788,197		28,798			3.757	N/A			11/20/2018	03/15/2043	
88059E-6H-2	TENNESSEE VALLEY AUTHORITY	@			1.A	626,807	37.495	604,423	1,612,000	772,627		28,280			3.764	N/A			11/20/2018	09/15/2043	
88059E-6J-8	TENNESSEE VALLEY AUTHORITY	@			1.A	612,895	36.563	589,390	1,612,000	756,125		27,784			3.779	N/A			11/20/2018	03/15/2044	
88059E-6K-5	TENNESSEE VALLEY AUTHORITY	@			1.A	602,176	35.658	574,807	1,612,000	742,734		27,262			3.775	N/A			11/20/2018	09/15/2044	
88059E-6L-3	TENNESSEE VALLEY AUTHORITY	@			1.A	591,635	34.771	560,512	1,612,000	729,568		26,749			3.771	N/A			11/20/2018	03/15/2045	
88059E-6M-1	TENNESSEE VALLEY AUTHORITY	@			1.A	582,164	33.911	546,649	1,612,000	717,508		26,240			3.761	N/A			11/20/2018	09/15/2045	
88059E-6N-9	TENNESSEE VALLEY AUTHORITY	@			1.A	569,714	33.068	533,056	1,612,000	702,600		25,768			3.772	N/A			11/20/2018	03/15/2046	
88059E-6P-4	TENNESSEE VALLEY AUTHORITY	@			1.A	559,593	32.470	523,418	1,612,000	690,015		25,288			3.769	N/A			11/20/2018	09/15/2046	
88059E-6Q-2	TENNESSEE VALLEY AUTHORITY	@			1.A	549,100	32.113	517,659	1,612,000	677,117		24,820			3.770	N/A			11/20/2018	03/15/2047	
88059E-6R-0	TENNESSEE VALLEY AUTHORITY	@			1.A	540,057	31.240	503,588	1,612,000	665,698		24,355			3.762	N/A			11/20/2018	09/15/2047	
88059E-6S-8	TENNESSEE VALLEY AUTHORITY	@			1.A	530,048	29.775	479,965	1,612,000	653,374		23,905			3.762	N/A			11/20/2018	03/15/2048	
88059E-6T-6	TENNESSEE VALLEY AUTHORITY	@			1.A	521,691	29.775	479,965	1,612,000	642,765		23,463			3.754	N/A			11/20/2018	09/15/2048	
88059E-6U-3	TENNESSEE VALLEY AUTHORITY	@			1.A	511,896	29.041	468,135	1,612,000	630,742		23,031			3.755	N/A			11/20/2018	03/15/2049	
88059E-6V-1	TENNESSEE VALLEY AUTHORITY	@			1.A	499,620	28.320	456,525	1,612,000	616,221		22,602			3.772	N/A			11/20/2018	09/15/2049	
88059E-6W-9	TENNESSEE VALLEY AUTHORITY	@			1.A	490,227	27.622	445,259	1,612,000	604,671		22,183			3.773	N/A			11/20/2018	03/15/2050	
88059E-6X-7	TENNESSEE VALLEY AUTHORITY	@			1.A	480,937	26.936	434,215	1,612,000	593,261		21,772			3.774	N/A			11/20/2018	09/15/2050	
88059E-6Y-5	TENNESSEE VALLEY AUTHORITY	@			1.A	471,818	26.272	423,500	1,612,000	582,059		21,368			3.776	N/A			11/20/2018	03/15/2051	
88059E-6Z-2	TENNESSEE VALLEY AUTHORITY	@			1.A	462,919	25.621	413,007	1,612,000	571,118		20,971			3.776	N/A			11/20/2018	09/15/2051	

E10.13

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
88059E-7A-6	TENNESSEE VALLEY AUTHORITY	@			1.A	454,112	24.990	402,830	1,612,000	560,302		20,581				3.778	N/A				11/20/2018	03/15/2052
88059E-7B-4	TENNESSEE VALLEY AUTHORITY	@			1.A	445,526	24.373	392,885	1,612,000	549,744		20,198				3.779	N/A				11/20/2018	09/15/2052
88059E-7C-2	TENNESSEE VALLEY AUTHORITY	@			1.A	437,091	23.790	383,494	1,612,000	539,373		19,823				3.780	N/A				11/20/2018	03/15/2053
88059E-7E-8	TENNESSEE VALLEY AUTHORITY	@			1.A	420,634	22.671	365,459	1,612,000	519,147		19,091				3.782	N/A				11/20/2018	03/15/2054
88059E-7F-5	TENNESSEE VALLEY AUTHORITY	@			1.A	142,494	22.135	131,042	592,000	174,607		6,807				4.016	N/A				11/20/2018	09/15/2054
88059E-7G-3	TENNESSEE VALLEY AUTHORITY	@			1.A	404,792	21.616	348,453	1,612,000	499,670		18,386				3.785	N/A				11/20/2018	03/15/2055
88059E-7J-7	TENNESSEE VALLEY AUTHORITY	@			1.A	387,106	19.686	317,335	1,612,000	478,336		17,682				3.803	N/A				11/20/2018	03/15/2056
88059E-7N-8	TENNESSEE VALLEY AUTHORITY	@			1.A	358,318	17.774	286,509	1,612,000	442,895		16,391				3.807	N/A				11/20/2018	03/15/2058
88059E-7S-7	TENNESSEE VALLEY AUTHORITY	@			1.A	331,596	16.239	261,765	1,612,000	409,989		15,191				3.812	N/A				11/20/2018	03/15/2060
88059E-N5-9	TENNESSEE VALLEY AUTHORITY	@			1.A	568,589	29.497	427,699	1,450,000	658,272		21,274				3.312	N/A				07/12/2019	01/15/2048
88059F-BA-8	TENNESSEE VALLEY AUTHORITY	@			1.A	997,040	50.816	1,016,312	2,000,000	1,193,344		43,097				3.659	N/A				02/07/2019	01/15/2038
88059F-BP-5	TENNESSEE VALLEY AUTHORITY	@			1.A	1,916,982	19.991	1,559,302	7,800,000	2,013,321		36,806				4.008	N/A				12/04/2023	04/01/2056
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	@			1.A	10,008,932	46.911	9,233,465	19,683,000	11,651,103		380,990				3.354	N/A				02/04/2021	09/15/2039
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	@			1.A	2,256,524	15.865	1,540,988	9,713,000	2,647,970		91,918				3.565	N/A				02/24/2021	09/15/2060
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1.A	7,572,340	38.932	7,244,513	18,608,000	9,130,903		336,576				3.791	N/A				12/28/2018	12/15/2042
88059F-CG-4	TENNESSEE VALLEY AUTHORITY	@			1.A	203,551	13.707	110,206	804,000	219,093		6,569				3.057	N/A				12/19/2022	09/15/2065
88213A-NZ-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	2,500,000	92.406	2,310,150	2,500,000	2,500,000					4.077	4.077	MN	13,024	101,925	01/09/2019	05/15/2039	
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY	C		1,2	1.A FE	754,725	89.155	668,663	750,000	752,727		(445)			4.197	4.120	MN	4,022	31,478	03/06/2019	05/15/2048	
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,310,000	100.268	1,313,511	1,310,000	1,310,000					3.800	3.800	JJ	24,890	49,780	02/06/2019	07/01/2039	
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,310,000	97.708	1,279,975	1,310,000	1,310,000					3.900	3.900	JJ	25,545	51,090	02/06/2019	07/01/2044	
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,945,000	95.961	1,866,441	1,945,000	1,945,000					3.950	3.950	JJ	38,414	76,828	02/06/2019	01/01/2050	
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,131,008	92.815	1,155,547	1,245,000	1,127,625		(53)			3.625	4.221	MS	15,044	14,696	09/12/2023	09/01/2044	
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	421,054	94.374	386,933	410,000	416,146		(1,194)			3.750	3.400	MS	5,125	15,390	07/17/2019	09/01/2049	
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.B FE	262,470	94.085	228,918	243,309	258,371		(966)			3.500	2.961	MON	142	8,361	07/29/2019	08/01/2036	
88283K-AK-4	TEXAS TRANSN COMMN CENT TEX TPK SYS REV	@		3	1.F FE	489,620	55.490	554,900	1,000,000	528,524		24,171				4.736	N/A				05/11/2022	08/15/2037
88283K-AM-0	TEXAS TRANSN COMMN CENT TEX TPK SYS REV	@		3	1.F FE	1,029,060	58.112	1,162,240	2,000,000	1,110,468		50,575				4.716	N/A				05/11/2022	08/15/2036
882854-Q2-1	TEXAS WATER DEVELOPMENT BOARD	C		2	1.A FE	255,805	102.829	257,073	250,000	253,043		(570)			4.000	3.720	AO	2,111	10,000	09/19/2018	10/15/2037	
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1.B FE	250,000	91.198	227,995	250,000	250,000					3.000	3.000	MON	104	7,607	05/30/2019	06/01/2037	
91412G-DZ-5	UNIVERSITY CALIF REVS	C		1	1.D FE	343,298	109.615	274,038	250,000	333,754		(2,543)			5.946	3.670	MN	1,899	14,865	01/14/2020	05/15/2045	
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	400,000	69.808	279,232	400,000	400,000					2.811	2.811	JD	937	11,244	07/01/2020	06/01/2048	
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	C		2	1.C FE	250,000	83.057	207,643	250,000	250,000					3.504	3.504	MN	1,460	8,760	01/09/2020	11/01/2044	
915115-8F-9	UNIVERSITY TEXAS PERMANENT UNIVERSITY FU	O		1,2	1.A FE	488,385	81.021	405,105	500,000	489,887		274			3.376	3.503	JJ	8,440	16,880	01/19/2018	07/01/2047	
915115-8F-9	UNIVERSITY TEXAS PERMANENT UNIVERSITY FU	C		1,2	1.A FE	293,031	81.021	243,063	300,000	293,932		164			3.376	3.503	JJ	5,064	10,128	01/19/2018	07/01/2047	
91514A-DE-2	UNIVERSITY TEX FING SYS REV TAXABLE IAM	O		1	1.A FE	7,145,618	86.531	5,840,843	6,750,000	7,088,865		(9,658)			3.852	3.528	FA	98,226	260,010	07/06/2017	08/15/2046	
91514A-DE-2	UNIVERSITY TEX FING SYS REV TAXABLE IAM			1	1.A FE	2,117,220	86.531	1,730,620	2,000,000	2,100,466		(2,863)			3.852	3.528	FA	29,104	77,040	07/06/2017	08/15/2046	
91514A-GU-3	UNIVERSITY TEX FING SYS REV TAXABLE IAM	O		1,2	1.A FE	17,299,232	79.220	13,705,060	17,300,000	17,299,336		18			3.354	3.354	FA	219,203	580,242	11/02/2017	08/15/2047	

E10.14

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91514A-GU-3	UNIVERSITY TEX FING SYS REV TAXABLE IAM			1,2	1.A FE	7,719,690	79.220	6,099,940	7,700,000	7,717,868		(512)			3.354	3.339	FA	97,564	258,258	03/26/2020	08/15/2047
915217-RY-1	UNIVERSITY VA UNIV REVS			1	1.A FE	249,278	113.422	283,555	250,000	249,511		18			6.200	6.220	MS	5,167	15,500	04/15/2009	09/01/2039
92812V-GA-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,074,653	89.667	3,250,429	3,625,000	3,080,261		5,608			4.450	5.862	JD	13,443	80,656	09/13/2023	12/01/2040
92812V-VB-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	94.973	949,730	1,000,000	1,000,000					3.600	3.600	MS	12,000	36,000	02/27/2019	09/01/2039
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L	O		1	1.B FE	2,222,536	105.629	1,985,825	1,880,000	2,090,834		(27,449)			6.416	4.413	JJ	60,310	120,621	09/27/2018	07/01/2030
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH	O		1,2	1.D FE	500,000	92.011	460,055	500,000	500,000					4.312	4.312	AO	5,390	21,560	02/23/2018	10/01/2040
940157-X6-2	WASHINGTON SUBURBAN SANITARY DISTRICT	C		2	1.A FE	259,365	102.640	256,600	250,000	254,760		(979)			4.000	3.530	JD	833	10,000	12/11/2018	06/01/2038
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	1.E FE	1,000,000	72.269	722,690	1,000,000	1,000,000					3.846	3.846	MN	6,410	38,460	08/28/2020	11/01/2050
95737T-FR-2	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	2.C FE	1,047,780	112.847	1,128,470	1,000,000	1,047,351		(429)			5.750	5.131	MN	6,389		11/10/2023	11/01/2053
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	C		2	1.C FE	1,250,000	93.027	1,162,838	1,250,000	1,250,000					3.954	3.954	MN	8,238	49,425	01/12/2017	05/01/2036
0819999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						564,934,476	XXX	514,185,178	667,162,845	575,906,999		1,810,408			XXX	XXX	XXX	6,101,589	19,115,860	XXX	XXX
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities</b>																					
31293L-WX-8	FH C23362 - RMBS	O		4	1.A	82,390	103.706	76,807	74,062	77,274		(413)			6.500	4.095	MON	401	4,814	04/01/2017	03/01/2029
3132E0-BY-7	FH SD3655 - RMBS			4	1.A	1,652,583	100.956	1,745,147	1,728,615	1,652,702		120			5.000	5.658	MON	7,203	14,405	09/28/2023	08/01/2053
31339W-NA-0	FHR 2439A LH - CMO/RMBS	C		4	1.A	137,441	102.469	124,237	121,244	135,486		(1,447)			6.000	2.153	MON	606	7,275	09/28/2012	04/15/2032
3133TD-6W-1	FSPC T-010 A5 - RMBS	O		4	1.A	1,434	99.451	1,426	1,434	1,434					6.410	5.967	MON	8	92	04/01/2017	05/25/2029
3133TH-K8-9	FHR 2103 PS - CMO/RMBS	C		4	1.A	78,829	101.640	71,687	70,531	74,614		(1,057)			6.500	3.198	MON	382	4,585	09/28/2012	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS			4	1.A	15,280	101.130	15,205	15,035	15,118		(23)			6.000	5.656	MON	75	902	11/27/2006	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS			4	1.A	14,076	101.462	14,092	13,889	13,920		(17)			6.000	5.803	MON	69	833	11/16/2006	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS			4	1.A	17,854	100.766	17,720	17,585	17,657		(31)			6.000	5.675	MON	88	1,055	12/19/2006	07/15/2029
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS	C		4	1.A	154,812	95.751	148,235	154,812	154,812					4.000	3.978	MON	516	6,192	09/27/2011	10/25/2041
3136A5-ZX-7	FNR 2012-54 WH - CMO/RMBS			4	1.A	407,267	91.320	367,892	404,397	404,397		59			3.500	3.416	MON	1,175	14,100	05/21/2012	05/25/2042
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS	C		4	1.A	383,199	90.987	360,808	396,551	392,630		143			3.500	3.743	MON	1,157	13,879	05/29/2013	07/25/2043
3136AR-T5-7	FNR 2016-25 LB - CMO/RMBS			4	1.A	138,870	80.567	111,988	139,000	138,827		(6)			3.000	3.012	MON	348	4,170	05/24/2016	05/25/2046
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS	O		4	1.A	327,568	90.623	302,189	333,457	330,474		(183)			3.500	3.740	MON	2,172	10,698	01/19/2018	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS			4	1.A	1,063,040	89.946	1,024,519	1,139,035	1,063,605		(8,906)			3.500	4.758	MON	3,322	39,866	10/11/2018	05/25/2047
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS	O		4	1.A	1,107,363	90.401	1,018,140	1,126,253	1,117,101		2,142			3.500	3.653	MON	3,285	38,682	01/19/2018	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS	O		4	1.A	96,399		96,399		96,399					3.500	3.941	MON	9,864		07/11/2017	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS			4	1.A	96,399		96,399		96,399					3.500	4.166	MON	3,139		07/11/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS	O		4	1.A	1,207,113	89.950	1,110,215	1,234,258	1,203,859		(13,469)			3.500	3.787	MON	7,140	39,839	07/25/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS			4	1.A	402,371	89.950	370,072	411,419	399,355		(3,201)			3.500	3.851	MON	3,729	12,000	07/25/2017	08/25/2047
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS	O		4	1.A	336,164	76.489	267,710	350,000	338,201		156			3.000	3.229	MON	875	10,500	12/08/2017	09/25/2057
3136AY-XG-3	FNR 2017-94 DY - CMO/RMBS	O		4	1.A	97,441	86.844	86,844	100,000	98,491		205			3.000	3.255	MON	250	3,000	12/08/2017	11/25/2047
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS	O		4	1.A	370,270	85.128	315,883	371,069	370,307		(10)			3.500	3.523	MON	1,082	12,745	12/12/2017	12/25/2047
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS	O		4	1.A	5,197,803	83.541	4,654,151	5,571,087	5,329,674		(6,132)			3.000	3.421	MON	13,928	164,448	01/05/2018	01/25/2048
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS			4	1.A	1,340,098	83.541	1,199,934	1,436,338	1,378,258		1,606			3.000	3.383	MON	3,591	42,398	01/05/2018	01/25/2048
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS	O		4	1.A	491,636	86.413	425,052	491,886	491,380		43			3.500	3.513	MON	1,435	16,894	01/18/2018	02/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS	O		4	1.A	300,097	89.736	273,978	305,317	301,099		(1,146)			3.500	3.709	MON	1,861	9,796	01/22/2018	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS			4	1.A	430,504	92.764	404,000	435,515	429,545		(1,825)			4.000	4.238	MON	4,609	14,517	01/09/2018	06/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS	O		4	1.A	434,520	92.764	404,000	435,515	434,532		29			4.000	4.026	MON	4,609	14,517	09/05/2018	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	O		4	1.A	248,235	89.736	225,907	251,746	248,569		(869)			3.500	3.687	MON	1,534	8,077	01/22/2018	03/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS	O		4	1.A	1,031,691	93.772	967,706	1,031,974	1,030,990		257			4.000	4.003	MON	6,917	38,104	08/01/2018	06/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS			4	1.A	396,804	93.772	372,195	396,913	396,485		59			4.000	4.006	MON	4,221	13,231	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS			4	1.A	14,233,020	83.104	12,263,588	14,756,856	14,366,850		(3,316)			3.500	3.701	MON	43,041	506,830	01/10/2019	10/25/2058

E10.15



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS	C		4	1.A	289,639	83.104	249,603	300,349	292,364		(87)			3.500	3.702	MON	876	10,316	01/10/2019	10/25/2058
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS	O		4	1.A	277,305	92.844	264,902	285,321	278,386		(1,443)			4.000	4.418	MON	1,988	10,462	10/17/2018	09/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS	O		4	1.A	1,602,603	89.920	1,583,736	1,761,279	1,630,304		(26,754)			3.500	4.866	MON	5,137	61,645	10/23/2018	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS	O		4	1.A	444,455	89.365	422,419	472,692	445,988		(6,899)			3.500	4.542	MON	4,485	13,786	01/09/2019	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS	O		4	1.A	897,570	89.365	844,838	945,383	902,766		(11,463)			3.500	4.321	MON	8,969	27,573	08/30/2018	08/25/2048
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS	O		4	1.A	1,114,326	86.330	1,037,161	1,201,394	1,144,661		4,796			3.500	4.020	MON	3,504	41,262	10/29/2018	10/25/2058
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS	O		4	1.A	1,114,326	86.330	1,037,161	1,201,394	1,145,613		4,340			3.500	4.025	MON	3,504	41,262	10/29/2018	10/25/2058
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	O		4	1.A	298,009	91.474	297,118	324,811	302,502		(1,566)			3.500	5.052	MON	2,032	10,421	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	C		4	1.A	99,336	91.474	99,039	108,270	100,834		(522)			3.500	5.052	MON	316	3,789	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	O		4	1.A	397,345	91.474	396,157	433,081	404,473		(1,056)			3.500	4.981	MON	4,152	12,632	09/18/2018	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS	O		4	1.A	506,406	89.823	479,748	534,104	508,271		(631)			3.500	4.512	MON	1,558	18,694	01/09/2019	10/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS	O		4	1.A	2,284,582	89.753	2,285,052	2,545,927	2,368,700		(20,726)			3.500	4.729	MON	23,074	74,256	10/05/2018	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS	O		4	1.A	6,606,436	89.954	6,585,342	7,320,766	6,757,190		(86,404)			3.500	4.727	MON	44,175	234,875	10/17/2018	11/25/2048
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS	O		4	1.A	4,408,916	83.859	4,006,519	4,777,666	4,505,619		24,464			3.533	3.964	MON	14,846	164,091	10/30/2018	12/25/2058
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS	O		4	1.A	2,108,952	69.604	1,470,697	2,112,936	2,108,960		(1)			3.000	3.018	MON	5,282	62,370	02/01/2022	03/25/2052
3136BN-GM-2	FNR 2022-46 CZ - CMO/RMBS	O		4	1.A	1,028,601	87.901	940,270	1,069,695	1,071,048		22,249			4.500	2.157	MON	4,011	46,983	06/15/2022	07/25/2052
3136BN-NX-0	FNR 2022-37 ZK - CMO/RMBS	O		4	1.A	3,052,992	87.681	2,813,770	3,209,086	3,181,142		39,376			4.500	1.276	MON	12,034	140,950	06/13/2022	07/25/2052
3136FC-WG-7	FNS 361 PO - CMO/RMBS	@		4	1.A	51,683	85.265	51,269	60,129	52,224		657				3.405	N/A			04/01/2017	09/25/2035
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS	O		4	1.A	60,716	98.519	60,864	61,779	60,866		5			4.500	4.827	MON	232	2,780	07/08/2010	06/15/2040
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS	C		4	1.A	300,167	93.247	282,421	302,876	301,926		(93)			3.500	3.575	MON	883	10,601	06/21/2012	06/15/2042
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS	C		4	1.A	484,213	90.551	458,770	506,645	499,151		2,081			3.500	3.766	MON	1,478	17,401	05/31/2013	05/15/2043
3137B3-JF-6	FHR 4231 PY - CMO/RMBS	O		4	1.A	230,898	91.962	229,904	250,000	241,879		2,915			3.500	4.249	MON	729	8,750	09/24/2013	07/15/2043
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	O		4	1.A	4,135,864	86.593	3,643,593	4,207,709	4,168,210		1,037			3.500	3.633	MON	12,272	144,515	06/29/2017	02/15/2046
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS	O		4	1.A	310,414	82.409	256,648	311,434	310,575		(20)			3.000	3.030	MON	779	9,193	11/25/2019	08/15/2046
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS	O		4	1.A	1,733,340	88.802	1,569,417	1,767,323	1,747,691		2,113			3.500	3.640	MON	5,155	60,699	07/11/2017	04/15/2047
3137F6-HZ-3	FHR 5035 UH - CMO/RMBS	O		4	1.A	249,141	58.827	147,067	250,000	249,187		14			2.000	2.018	MON	417	5,000	10/09/2020	11/25/2050
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	O		4	1.A	286,089	87.053	267,031	306,745	295,804		(311)			3.000	3.656	MON	1,611	8,435	12/08/2017	12/15/2047
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	O		4	1.A	391,044	87.053	356,041	408,993	396,571		(128)			3.000	3.531	MON	2,148	11,247	03/26/2020	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	O		4	1.A	1,003,115	86.981	939,352	1,079,947	1,032,841		(4,414)			3.000	3.487	MON	2,700	31,878	12/08/2017	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	O		4	1.A	484,794	86.981	443,583	509,975	491,668		(426)			3.000	3.390	MON	1,275	15,054	03/26/2020	12/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	O		4	1.A	224,415	78.310	187,467	239,390	229,338		(110)			3.000	3.364	MON	598	7,066	01/05/2018	11/15/2047
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS	O		4	1.A	172,868	93.337	161,476	173,002	172,838		1			3.500	3.519	MON	505	6,033	12/19/2017	01/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS	O		4	1.A	2,550,625	93.773	2,461,185	2,624,624	2,545,589		(15,674)			4.000	4.577	MON	12,701	101,396	10/31/2018	09/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS	O		4	1.A	1,046,359	93.773	1,009,667	1,076,716	1,050,174		(3,222)			4.000	4.478	MON	7,541	39,480	10/31/2018	09/15/2048
3137FY-AL-0	FHR 5092 AC - CMO/RMBS	O		4	1.A	4,105,266	60.114	2,584,914	4,300,000	4,119,981		4,695			2.000	2.228	MON	7,167	86,000	02/24/2021	03/25/2051
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS	O		4	1.A	491,703	58.735	308,073	524,515	494,250		1,308			2.500	2.772	MON	1,093	12,937	01/07/2022	01/25/2052
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS	O		4	1.A	492,640	60.595	317,830	524,515	495,254		1,344			2.500	2.779	MON	1,093	12,937	01/07/2022	02/25/2052
3137H5-VT-1	FHR 5189 ZT - CMO/RMBS	O		4	1.A	773,726	60.197	473,613	786,773	774,787		566			2.500	2.581	MON	1,639	19,406	01/31/2022	01/25/2052
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS	O		4	1.A	1,526,812	69.912	1,107,903	1,584,702	1,532,038		2,385			3.000	3.198	MON	3,962	46,777	02/10/2022	03/25/2052
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS	O		4	1.A	2,087,641	85.538	1,828,485	2,137,641	2,092,047		1,631			4.000	4.153	MON	7,125	83,681	04/12/2022	05/25/2052
3137HA-RC-2	FHR 5348 HZ - CMO/RMBS	O		4	1.A	6,815,409	107.092	7,609,432	7,105,526	6,826,122		10,713			6.000	6.620	MON	35,528	105,526	09/27/2023	10/25/2053
3137HB-D3-5	FHR 5369 AZ - CMO/RMBS	O		4	1.A	495,000	105.155	525,776	500,000	495,024		24			6.000	6.101	MON	2,500		11/27/2023	05/25/2053
31388J-TR-6	FN 606360 - RMBS	O		4	1.A	3,514	103.171	3,256	3,156	3,315		(14)			7.000	4.676	MON	18	221	04/01/2017	10/01/2031
313921-6F-0	FNW 2001-W3 A - CMO/RMBS	O		4	1.A	49,042	97.469	46,921	48,140	42,223		(1,101)			4.848	4.067	MON	194	2,401	12/05/2006	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS	O		4	1.A	76,915	103.416	77,415	74,858	75,808		(144)			6.500	6.019	MON	405	4,866	11/15/2006	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS	C		4	1.A	143,922	102.533	133,182	129,892	142,503		(2,418)			6.000	2.719	MON	649	7,794	09/28/2012	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS	C		4	1.A	33,514	102.643	31,044	30,245	33,651		(625)			6.000	2.251	MON	151	1,815	09/25/2012	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS	O		4	1.A	160,339	101.415	160,204	157,969	159,399		(73)			6.500	6.339	MON	856	10,268	12/05/2006	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS	C		4	1.A	310,795	99.606	285,880	287,011	306,741		175			5.000	2.994	MON	1,196	14,351	02/14/2014	07/25/2033
31393R-CX-6	FHR 2617 JZ - CMO/RMBS	C		4	1.A	357,831	100.185	318,940	318,351	355,457		(3,748)			5.000	1.458	MON	1,326	15,918	09/28/2012	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS	C		4	1.A	99,522	99.522	598,137	601,010	646,695		329			5.620	3.693	MON	2,815	33,777	09/28/2012	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS	C		4	1.A	1,045,109	99.744	902,153	904,467	965,759		(5,820)			5.000	3.148	MON	3,769	45,223	09/28/2012	07/15/2033

E10.16

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31393X-7A-9	FNNGT 2004-T2 A1 - CMO/RMBS			4	1.A	69,302	100.699	69,267	68,786	69,119		(-)			6.000	5.862	MON	344	4,127	12/05/2006	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS			4	1.A	25,606	100.575	25,562	25,416	25,484		(10)			6.000	5.802	MON	127	1,525	12/05/2006	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS	C		4	1.A	338,299	99.912	302,030	302,295	335,313		3,379			5.750	4.442	MON	1,449	17,382	09/28/2012	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS			4	1.A	71,661	101.037	71,617	70,882	71,191		(34)			5.500	5.307	MON	325	3,899	03/04/2009	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS	C		4	1.A	405,233	100.359	372,552	371,220	396,429		(528)			5.000	3.240	MON	1,547	18,561	02/14/2014	03/25/2035
31394L-EG-3	FHR 2691 MG - CMO/RMBS	C		4	1.A	295,249	98.560	267,593	271,503	287,545		(2,959)			4.500	2.647	MON	1,018	12,218	02/14/2014	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS	C		4	1.A	388,613	101.338	335,944	331,509	352,640		(6,138)			5.500	3.205	MON	1,519	18,233	09/28/2012	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS	C		4	1.A	220,071	100.260	202,595	202,071	216,198		(2,883)			5.000	2.856	MON	842	10,104	02/14/2014	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS	C		4	1.A	422,663	100.337	390,026	388,716	421,846		(5,034)			5.000	2.475	MON	1,620	19,436	02/14/2014	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS	C		4	1.A	261,809	100.265	221,224	220,639	237,695		(4,994)			5.000	2.081	MON	919	11,032	09/28/2012	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS	C		4	1.A	522,553	100.269	432,973	431,811	461,657		(6,176)			5.000	2.642	MON	1,799	21,591	09/28/2012	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS	C		4	1.A	352,020	103.796	305,607	294,429	320,502		(2,049)			6.000	3.633	MON	1,472	17,666	09/28/2012	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS	C		4	1.A	44,227	98.539	39,074	39,653	40,219		(241)			5.500	2.724	MON	182	2,181	02/14/2014	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS			4	1.A	264,265	101.072	264,418	261,614	262,229		(85)			5.500	5.429	MON	1,199	14,389	03/10/2009	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS	C		4	1.A	354,536	102.925	308,876	300,099	321,945		(2,733)			6.000	3.748	MON	1,500	18,006	09/28/2012	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS	C		4	1.A	222,400	100.354	191,449	190,773	212,791		(1,661)			5.000	1.792	MON	795	9,539	09/28/2012	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS	C		4	1.A	278,348	100.372	255,207	254,262	274,295		(2,020)			5.000	2.764	MON	1,059	12,713	02/14/2014	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS	C		4	1.A	467,600	100.562	432,665	430,249	468,178		(5,272)			5.000	2.601	MON	1,793	21,512	02/14/2014	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS			4	1.A	121,138	101.737	125,006	122,871	121,860		70			5.500	5.747	MON	563	6,758	12/08/2006	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS	C		4	1.A	339,124	100.742	313,445	311,136	337,770		(1,386)			5.000	2.848	MON	1,296	15,557	02/14/2014	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS	C		4	1.A	254,944	101.823	223,724	219,719	240,565		(493)			5.500	3.203	MON	1,007	12,085	09/28/2012	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS	C		4	1.A	296,056	102.037	272,173	266,739	286,147		(2,370)			5.500	3.623	MON	1,223	14,671	02/14/2014	03/15/2036
31397B-CM-1	FHR 3212 PE - CMO/RMBS	C		4	1.A	361,494	104.404	342,053	327,623	373,567		4,169			6.000	2.841	MON	1,638	19,657	02/14/2014	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS			4	1.A	96,258	101.378	96,821	95,504	95,993		(42)			5.750	5.630	MON	458	5,492	03/03/2009	11/15/2036
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS	O		4	1.A	2,468,630	106.954	2,352,774	2,199,810	2,413,555		12,882			6.000	4.544	MON	10,999	131,989	09/27/2018	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS			4	1.A	138,845	103.226	143,532	139,046	138,667		-			6.500	6.544	MON	753	9,038	03/30/2009	05/25/2039
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS	C		4	1.A	21,939	92.972	20,806	22,379	21,893		12			5.000	5.414	MON	93	1,119	03/18/2010	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS	C		4	1.A	392,721	103.231	392,026	379,757	381,079		148			6.000	5.740	MON	1,899	22,785	01/15/2010	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS	C		4	1.A	19,976	98.232	20,909	21,286	20,131		(199)			4.500	5.511	MON	80	958	12/01/2009	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS			4	1.A	49,049	98.232	52,572	53,518	49,364		(594)			4.500	6.002	MON	201	2,408	03/19/2010	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS	C		4	1.A	16,050	100.258	16,424	16,382	15,987		12			5.000	5.473	MON	68	819	03/17/2010	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS	C		4	1.A	22,422	100.553	23,020	22,894	22,381		1			5.000	5.443	MON	95	1,145	03/18/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS	C		4	1.A	18,032	99.437	18,750	18,856	18,242		122			5.000	5.823	MON	79	943	02/05/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS			4	1.A	73,863	99.437	76,603	77,037	74,438		448			5.000	5.864	MON	321	3,852	03/19/2010	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS	C		4	1.A	23,097	100.258	23,672	23,611	23,114		12			5.000	5.397	MON	98	1,181	03/17/2010	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS	C		4	1.A	102,125	100.569	104,998	104,404	103,301		117			5.000	5.288	MON	435	5,220	03/18/2010	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS	C		4	1.A	110,836	100.531	114,254	113,650	112,372		55			5.000	5.338	MON	474	5,682	03/18/2010	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS	C		4	1.A	87,992	100.559	89,874	89,375	88,531		26			5.000	5.224	MON	372	4,469	03/17/2010	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS	C		4	1.A	116,278	100.497	118,377	117,792	116,961		34			5.000	5.167	MON	491	5,890	03/17/2010	03/25/2040
31402C-V5-8	FN 725236 - RMBS	O		4	1.A	1,418	100.300	1,320	1,317	1,408		(5)			4.500	2.570	MON	5	59	04/01/2017	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS	C		4	1.A	115,797	90.715	105,606	116,416	115,705		(7)			3.500	3.573	MON	340	4,075	03/05/2018	08/01/2056
3140Q9-DP-5	FN CA1909 - RMBS	O		4	1.A	9,139,969	98.417	8,767,181	8,908,217	9,421,048		16,339			4.500	3.617	MON	33,406	400,870	10/10/2018	06/01/2048
3140QP-SS-7	FN CB4128 - RMBS	C		4	1.A	866,287	96.966	867,518	894,665	866,883		258			4.500	4.956	MON	3,355	40,260	09/22/2022	07/01/2052
31410C-VS-8	FN 885425 - RMBS	O		4	1.A	98	104.363	91	87	97		-			6.500	2.517	MON	-	6	04/01/2017	06/01/2036
31411A-2E-4	FN 902673 - RMBS			4	1.A	11,620	102.979	12,061	11,712	11,489		(7)			5.500	5.973	MON	54	644	12/19/2006	12/01/2036
31411D-A3-3	FN 904626 - RMBS		4,5	1.A		9,987	100.577	9,715	9,659	10,751		411			6.105	1.808	MON	49	397	09/25/2009	12/01/2036
31411G-UY-6	FN 907899 - RMBS			4	1.A	13,397	100.504	13,123	13,057	13,224		(23)			6.400	4.524	MON	70	580	09/25/2009	01/01/2037
31418C-3J-1	FN MA3500 - RMBS			4	1.A	169,881	93.080	158,970	170,788	168,597		(52)			4.000	4.171	MON	569	6,832	10/10/2018	10/01/2048
31418C-3J-1	FN MA3500 - RMBS	O		4	1.A	453,015	93.080	423,919	455,435	449,456		(277)			4.000	4.176	MON	1,518	18,217	10/10/2018	10/01/2048
31418C-TP-9	FN MA3257 - RMBS	C		4	1.A	26,187	91.229	23,443	25,697	26,903		86			3.500	2.896	MON	75	899	12/08/2017	01/01/2048
31419H-QD-7	FN AE6751 - RMBS	O		4	1.A	82,381	99.850	76,397	76,511	85,561		40			4.500	2.434	MON	287	3,443	04/01/2017	01/01/2040
35563P-7G-8	SCRT 2022-1 MBU - CMO/RMBS			4	1.A	3,181,386	72.329	3,616,446	5,000,000	3,196,184		14,798			3.250	7.644	MON	13,542	27,067	10/19/2023	11/25/2061

E10.17

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	C		4	1.A	151,785	84.888	135,791	159,965	155,851		(1,881)			3.000	3.552	MON	400	4,480	03/09/2018	05/25/2057
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS	O		4	1.A	9,318,110	74.157	7,786,507	10,500,000	9,824,315		(218,124)			3.000	3.897	MON	26,250	335,509	03/09/2018	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	C		4	1.A	148,016	86.045	133,011	154,473	149,923		(1,467)			3.000	3.631	MON	386	4,414	03/09/2018	05/25/2057
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS	O		4	1.A	9,384,817	77.664	8,154,702	10,500,000	9,884,428		(125,938)			3.000	3.817	MON	26,250	308,639	03/09/2018	05/25/2057
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS	O		4	1.A	2,355,661	82.606	2,065,146	2,500,000	2,387,579		10,649			3.500	4.097	MON	7,292	83,529	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS	O		4	1.A	4,431,704	74.014	3,577,591	4,833,649	4,785,790		77,113			3.500	3.639	MON	14,098	166,014	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS	O		4	1.A	6,093,662	74.014	4,919,188	6,646,268	6,615,982		92,260			3.500	3.629	MON	19,385	228,269	08/09/2018	08/27/2057
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS	O		4	1.A	10,331,805	63.763	8,188,310	12,841,753	10,769,523		(20,225)			3.000	4.593	MON	32,104	379,065	11/08/2018	03/25/2058
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS	O		4	1.A	3,757,020	63.763	2,977,567	3,888,506	3,888,506		(15,122)			3.000	4.644	MON	11,674	137,842	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	O		4	1.A	2,687,267	82.220	2,466,610	3,000,000	2,773,741		16,733			3.500	4.492	MON	8,750	98,923	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	O		4	1.A	1,791,511	82.220	1,644,407	2,000,000	1,854,719		10,107			3.500	4.453	MON	5,833	65,949	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	O		4	1.A	1,046,180	73.179	876,615	1,197,900	1,083,464		(24,580)			3.500	4.495	MON	3,494	41,142	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	O		4	1.A	1,046,180	73.179	876,615	1,197,900	1,080,052		(28,151)			3.500	4.508	MON	3,494	41,142	11/08/2018	03/25/2058
0829999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						168,738,357	XXX	150,702,114	181,158,985	172,416,425		(329,381)			XXX	XXX	XXX	649,914	5,931,326	XXX	XXX
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities</b>																					
3132Y6-DU-8	FEDERAL HOME LOAN MORTGAGE CORPORATION -	C		4	1.A	1,727,322	88.727	1,567,442	1,766,588	1,732,304		2,915			3.350	3.634	MON	4,932	59,181	04/13/2022	01/01/2039
3132Y6-DU-8	FEDERAL HOME LOAN MORTGAGE CORPORATION -	C		4	1.A	240,171	88.727	217,941	245,631	240,864		405			3.350	3.634	MON	686	8,229	04/13/2022	01/01/2039
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	O		4	1.A	3,441,398	91.837	3,344,139	3,641,390	3,527,071		14,665			3.180	3.870	MON	9,650	115,796	10/25/2018	09/01/2033
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	O		4	1.A	5,162,097	91.837	5,016,208	5,462,085	5,285,726		20,646			3.180	3.890	MON	14,475	173,694	10/25/2018	09/01/2033
313637-VQ-0	FN 109623 - CMBS/RMBS	O		4	1.A	351,382	93.768	318,151	339,295	348,366		(543)			4.330	4.004	MON	1,265	14,896	08/09/2018	09/01/2048
313637-Z9-4	FN 109768 - CMBS/RMBS	O		4	1.A	2,705,063	91.826	2,479,299	2,700,000	2,696,860		(1,290)			3.910	3.870	MON	9,091	107,036	08/17/2018	09/01/2038
313637-Z9-4	FN 109768 - CMBS/RMBS	O		4	1.A	1,001,875	91.826	918,259	1,000,000	998,643		(535)			3.910	3.872	MON	3,367	39,643	08/17/2018	09/01/2038
31377U-6D-0	FN 387968 - CMBS/RMBS	O		4	1.A	988,663	88.757	859,779	968,684	981,621		(1,145)			4.060	3.874	MON	3,387	39,875	07/17/2018	08/01/2048
3137BF-XU-0	FHMS K-042 X1 - CMBS	C		3	1.A FE	38,040	0.641	2,860		4,457		(5,061)			1.013	-31.830	MON	377	4,841	01/21/2015	12/25/2024
3137BF-XU-0	FHMS K-042 X1 - CMBS	C		3	1.A FE	300,513	0.641	22,591		35,212		(39,979)			1.013	-31.830	MON	2,975	38,243	01/21/2015	12/25/2024
3137FD-ET-5	FHMS K-1504 A3 - CMBS	O		4	1.A	257,495	93.137	232,842	250,000	254,648		(520)			3.459	3.203	MON	721	8,648	01/11/2018	11/25/2032
3137FH-Q7-1	FHMS K-1507 A3 - CMBS	O		4	1.A	1,013,380	95.919	959,189	1,000,000	1,008,719		(962)			3.990	3.879	MON	3,325	39,900	09/20/2018	08/25/2033
3137H2-NY-6	FHMS K-1521 A2 - CMBS	O		4	1.A	484,375	76.943	384,716	500,000	486,092		896			2.184	2.442	MON	910	10,920	01/19/2022	08/25/2036
3137HA-MK-9	FRETE ML-17 A - CMBS	O		4	1.B FE	1,776,374	84.043	1,888,362	2,246,900	1,782,084		5,710			2.990	5.214	MON	5,598	16,970	09/12/2023	04/25/2043
3138L6-PW-2	FN AM5836 - CMBS/RMBS	C		4	1.A	211,901	95.980	201,120	209,543	209,725		(428)			4.050	3.923	MON	731	8,604	03/31/2014	04/01/2032
3138L9-4A-7	FN AM8916 - CMBS/RMBS	O		4	1.A	192,125	88.299	176,597	200,000	174,591		(21,110)			3.160	6.199	MON	544	6,408	05/05/2015	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS	C		4	1.A	199,344	81.709	163,419	200,000	199,169		24			3.450	3.469	MON	594	6,996	05/05/2015	05/01/2045
3138LA-CG-2	FN AM9070 - CMBS/RMBS	O		4	1.A	620,750	84.873	551,675	650,000	632,572		2,089			3.770	4.292	MON	2,110	24,845	09/20/2018	08/01/2045
3138LC-QA-6	FN AN0448 - CMBS/RMBS	C		4	1.A	176,907	91.269	158,199	173,332	174,567		(386)			3.880	3.650	MON	579	6,819	11/17/2015	01/01/2046
3138LJ-ZP-8	FN AN6149 - CMBS/RMBS	O		4	1.A	3,852,162	90.226	3,775,967	4,185,000	3,993,693		22,238			3.140	3.883	MON	11,316	133,234	10/17/2018	07/01/2032
3138LL-CX-1	FN AN7285 - CMBS/RMBS	O		4	1.A	302,438	90.668	272,005	300,000	300,750		(245)			3.250	3.151	MON	840	9,885	12/20/2017	01/01/2033
3138LL-MU-6	FN AN7570 - CMBS/RMBS	O		4	1.A	95,248	91.110	86,727	95,189	95,011		(26)			3.160	3.131	MON	259	3,050	12/20/2017	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS	O		4	1.A	455,747	88.131	401,637	455,729	454,562		(253)			3.740	3.716	MON	1,468	17,281	03/02/2018	02/01/2048
3138LM-RA-3	FN AN8580 - CMBS/RMBS	C		4	1.A	300,938	87.605	262,814	300,000	299,897		(148)			3.510	3.460	MON	907	10,676	02/07/2018	04/01/2038
3138LN-6W-6	FN AN9884 - CMBS/RMBS	O		4	1.A	1,100,859	84.455	929,009	1,100,000	1,097,593		(556)			4.020	3.991	MON	3,808	44,834	07/26/2018	09/01/2048
3138LN-6W-6	FN AN9884 - CMBS/RMBS	O		4	1.A	3,102,422	84.455	2,618,116	3,100,000	3,093,777		(1,392)			4.020	3.990	MON	10,731	126,351	07/26/2018	09/01/2048
3138LN-G7-0	FN AN9221 - CMBS/RMBS	C		4	1.A	301,781	92.183	276,550	300,000	300,320		(217)			3.660	3.578	MON	946	11,133	02/23/2018	05/01/2033
3138LN-PL-9	FN AN9426 - CMBS/RMBS	O		4	1.A	1,000,625	86.208	862,080	1,000,000	997,805		(436)			4.040	4.011	MON	3,479	40,961	06/21/2018	08/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS	O		4	1.A	233,463	90.855	209,882	231,009	232,438		(175)			4.050	3.936	MON	806	9,486	08/21/2018	09/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS	O		4	1.A	14,074,918	88.420	12,197,238	13,794,713	13,979,865		(16,360)			4.280	4.090	MON	50,841	598,614	11/14/2018	12/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS	O		4	1.A	6,032,108	88.420	5,227,388	5,912,020	5,990,015		(7,535)			4.280	4.093	MON	21,789	256,549	11/14/2018	12/01/2048
3140HR-N2-5	FN BL0408 - CMBS/RMBS	O		4	1.A	930,617	95.339	877,915	920,833	925,985		(836)			4.140	4.020	MON	3,283	38,652	10/01/2018	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS	O		4	1.A	2,801,710	93.305	2,599,504	2,786,039	2,797,248		(880)			4.220	4.176	MON	9,798	117,571	10/23/2018	06/01/2044
3140HR-SE-4	FN BL0516 - CMBS/RMBS	O		4	1.A	4,002,500	93.025	3,721,002	4,000,000												

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HR-SE-4	FN BL0516 - CMBS/RMBS			4	1.A	2,001,250	93.025	1,860,501	2,000,000	1,995,418		(1,005)			4.085	4.057	MON	7,035	82,835	10/24/2018	12/01/2038
3140HR-YH-0	FN BL0711 - CMBS/RMBS			4	1.A	433,459	98.293	415,574	422,790	429,605		(718)			4.320	4.010	MON	1,573	18,518	12/27/2018	11/01/2038
3140HS-2H-3	FN BL1675 - CMBS/RMBS			4	1.A	2,025,625	86.392	1,727,842	2,000,000	2,016,027		(1,929)			4.170	4.054	MON	7,182	84,558	01/28/2019	02/01/2049
3140HS-CK-5	FN BL0973 - CMBS/RMBS	O		4	1.A	927,895	96.490	887,564	919,847	923,287		(815)			4.270	4.152	MON	3,382	39,823	11/21/2018	12/01/2033
3140HS-LY-5	FN BL1242 - CMBS/RMBS			4	1.A	2,179,078	93.331	2,029,945	2,175,000	2,172,213		(1,227)			4.080	4.041	MON	7,642	89,973	12/10/2018	01/01/2039
3140HS-U4-1	FN BL1502 - CMBS/RMBS			4	1.A	5,615,084	90.583	4,995,760	5,515,122	5,597,198		(3,758)			4.080	3.935	MON	18,751	225,017	01/08/2019	02/01/2049
3140HS-W5-6	FN BL1567 - CMBS/RMBS	C		4	1.A	251,406	95.590	238,975	250,000	250,172		(220)			3.590	3.493	MON	773	9,100	01/14/2019	02/01/2029
3140HS-ZJ-3	FN BL1644 - CMBS/RMBS	C		4	1.A	250,781	92.678	231,695	250,000	250,007		(139)			3.660	3.606	MON	788	9,277	01/24/2019	03/01/2034
3140HT-CK-3	FN BL1873 - CMBS/RMBS			4	1.A	2,021,250	85.693	1,713,854	2,000,000	2,012,522		(1,740)			4.080	3.974	MON	7,027	82,733	02/21/2019	04/01/2049
3140HT-F2-0	FN BL1984 - CMBS/RMBS			4	1.A	140,088	92.159	129,022	140,000	139,760		(57)			3.590	3.557	MON	433	5,096	03/01/2019	05/01/2034
3140HT-F2-0	FN BL1984 - CMBS/RMBS	C		4	1.A	50,031	92.159	46,079	50,000	49,914		(20)			3.590	3.557	MON	155	1,820	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS			4	1.A	150,094	92.159	138,238	150,000	149,743		(61)			3.590	3.557	MON	464	5,460	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS	C		4	1.A	50,031	92.159	46,079	50,000	49,914		(20)			3.590	3.557	MON	155	1,820	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS			4	1.A	120,075	92.159	110,590	120,000	119,795		(49)			3.590	3.557	MON	371	4,368	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS	C		4	1.A	30,019	92.159	27,648	30,000	29,949		(12)			3.590	3.557	MON	93	1,092	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS			4	1.A	200,125	91.779	183,558	200,000	199,658		(82)			3.590	3.557	MON	618	7,280	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS	C		4	1.A	70,044	91.779	64,245	70,000	69,880		(29)			3.590	3.557	MON	216	2,548	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS			4	1.A	140,088	92.159	129,022	140,000	139,760		(57)			3.590	3.557	MON	433	5,096	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS	C		4	1.A	50,031	92.159	46,079	50,000	49,914		(20)			3.590	3.557	MON	155	1,820	03/01/2019	05/01/2034
3140HT-YC-7	FN BL2506 - CMBS/RMBS			4	1.A	491,162	84.944	530,897	625,000	492,569		1,407			3.830	6.279	MON	2,061	4,056	10/02/2023	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS			4	1.A	805,506	84.944	870,671	1,025,000	807,814		2,308			3.830	6.279	MON	3,381	6,652	10/02/2023	05/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS			4	1.A		95.008								3.990	3.742	MON	3,775		05/13/2019	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS			4	1.A	468,739	84.809	393,355	463,811	467,113		(346)			3.460	3.345	MON	1,382	16,271	07/12/2019	08/01/2049
3140J0-7C-8	FN BL8090 - CMBS/RMBS			4	1.A	603,032	69.721	652,987	936,578	605,369		2,337			2.000	6.077	MON	1,613	3,174	09/28/2023	09/01/2050
3140J1-RZ-3	FN BL8603 - CMBS/RMBS			4	1.A	2,226,821	70.037	2,403,008	3,431,054	2,235,259		8,438			2.070	6.055	MON	6,116	12,034	09/28/2023	10/01/2050
3140J2-6Z-4	FN BL9887 - CMBS/RMBS			4	1.A	3,765,747	72.076	4,059,792	5,632,668	3,778,195		12,448			2.240	6.101	MON	10,514	21,029	09/28/2023	01/01/2051
3140LB-5R-0	FN BS1755 - CMBS/RMBS			4	1.A	2,001,250	76.478	1,529,554	2,000,000	1,999,371		(679)			2.070	2.039	MON	3,565	41,975	02/22/2021	04/01/2036
3140LB-QD-8	FN BS1351 - CMBS/RMBS			4	1.A	1,000,625	70.576	705,756	1,000,000	999,672		(337)			2.150	2.120	MON	1,851	21,799	02/08/2021	03/01/2041
3140LD-ZS-1	FN BS3452 - CMBS/RMBS			4	1.A	1,170,703	63.714	1,274,275	2,000,000	1,180,046		9,343			2.435	8.292	MON	4,194	8,252	10/11/2023	10/01/2051
3140LE-V5-3	FN BS4235 - CMBS/RMBS			4	1.A	249,242	82.925	201,000	242,387	248,167		(553)			2.590	2.264	MON	541	6,365	01/18/2022	12/01/2036
3140LE-WG-8	FN BS4246 - CMBS/RMBS			4	1.A	506,250	79.507	397,536	500,000	504,930		(663)			2.370	2.218	MON	1,020	12,015	12/30/2021	12/01/2036
3140LM-AS-8	FN BS9916 - CMBS/RMBS			4	1.A	1,275,781	112.857	1,410,708	1,250,000	1,275,736		(45)			6.490	6.321	MON	6,760		10/17/2023	12/01/2048
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS	C		4	1.A	210,275	6.330	201,381		201,381		(8,384)			0.700	5.273	MON	316	19,145	10/07/2021	11/26/2055
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS			4	1.A	361,024	6.330	285,381		330,522		(13,606)			0.700	5.463	MON	526	31,908	12/16/2019	11/26/2055
35563C-AT-5	FMMHR 2015-R1 3XA - CMBS			4	1.A	582,492	5.683	480,663		522,302		(25,505)			0.646	4.934	MON	911	60,057	01/29/2020	11/25/2052
35563C-AW-8	FMMHR 2015-R1 3XB - CMBS			4	1.A	170,981	5.683	144,199		151,723		(8,625)			0.647	5.421	MON	274	18,017	01/29/2020	11/25/2052
0839999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						92,072,794	XXX	84,313,903	95,673,236	91,768,705		(67,648)			XXX	XXX	XXX	305,696	3,276,469	XXX	XXX
<b>U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities</b>																					
00164T-AD-0	AMCEST 2007 A A2 - RMBS			1	1.F FE	788,960	93.828	689,527	734,884	783,507		(1,261)			6.010	5.403	JJ	20,120	44,430	07/08/2022	01/15/2053
196711-LY-9	COLORADO ST CTFS PARTN	C		1	1.D FE	495,484	106.050	424,200	400,000	446,480		(7,123)			6.250	3.954	MS	7,361	25,000	03/03/2016	09/15/2029
35563C-AA-6	FMMHR 2015-R1 1A - CMBS			4	1.A	6,141,036	82.870	4,558,041	5,500,237	6,105,733		(18,943)			2.686	3.762	MON	2,462	256,006	05/22/2020	11/26/2055
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	O		4	1.A	10,067,484	82.870	7,845,808	9,467,621	10,046,311		(18,176)			2.686	4.158	MON	4,238	440,667	09/19/2018	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS			4	1.A	8,071,418	81.614	5,887,129	7,213,426	8,118,481		164,525			1.349	3.685	MON	1,622	335,746	03/26/2020	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS	O		4	1.A	13,994,328	81.614	10,118,504	12,398,076	14,015,990		221,805			1.349	3.647	MON	2,788	577,064	11/09/2017	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS			4	1.B	13,323,798	79.382	9,919,947	12,496,406	13,206,340		(29,728)			4.312	3.836	MON	8,982	539,961	03/26/2020	10/25/2052
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	C		4	1.B	241,503	79.382	183,703	231,415	239,938		(395)			4.312	4.001	MON	166	9,999	05/21/2019	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS	O		4	1.A	2,596,338	77.324	1,860,961	2,406,715	2,563,995		(1,067)			3.430	3.768	MON	1,376	103,993	11/09/2017	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS			4	1.A	1,386,021	77.324	1,002,056	1,295,924	1,373,673		293			3.430	3.811	MON	741	55,996	03/26/2020	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS			4	1.B	718,484	86.709	550,052	634,365	707,530		(4,269)			4.097	3.291	MON	2,166	28,273	05/22/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS			4	1.A	1,464,689	84.550	1,144,224	1,353,312	1,4											

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35563C-AV-0	FMMHR 2015-R1 3B - CMBS	O		4	1.A	2,897,462	84.550	2,252,691	2,664,333	2,866,314		(4,812)			4.097	3.715	MON	1,819	118,745	11/09/2017	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS			4	1.A	422,910	90.601	383,161	422,910	422,910					5.480	6.051	MON	386	25,192	09/10/2019	11/25/2052
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFB PARTN	C		1	1.E FE	510,000	105.852	539,845	510,000	510,000				6.485	6.485	JD	1,470	33,074	06/11/2010	06/15/2027	
59524E-AB-8	MIDATL 2005 2 - RMBS			1	1.E FE	558,089	91.318	408,751	447,614	547,489		(3,511)		5.240	3.390	FA	9,773	23,455	10/20/2020	08/01/2050	
59524E-AC-6	MIDATL 2005 3 - RMBS			4	2.B FE	2,528,233	88.487	2,298,614	2,597,695	2,498,888		2,504		5.300	5.681	FA	57,366	137,678	10/07/2016	08/01/2050	
678908-4G-6	OKSDEV 2022 A2 - ABS			4	1.A FE	500,000	97.942	489,710	500,000	500,000				4.623	4.622	JD	1,926	28,509	08/30/2022	06/01/2044	
0849999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						66,706,237	XXX	50,556,924	61,274,931	66,405,762		297,964			XXX	XXX	XXX	125,686	2,844,101	XXX	XXX
0909999999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						892,451,864	XXX	799,758,118	1,005,269,997	906,497,890		1,711,342			XXX	XXX	XXX	7,182,886	31,167,757	XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Issuer Obligations</b>																					
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior				1.F FE	10,235,676	99.946	10,411,041	10,416,666	10,379,758		48,646		6.900	7.416	N/A	205,642	553,525	09/27/2021	09/18/2024	
000000-00-0	Flat Rock Opportunity Fund Senior Secure				1.F FE	4,962,500	99.100	4,955,000	5,000,000	4,990,766		12,324		6.000	6.270	N/A	85,833	230,000	09/22/2021	09/18/2024	
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 SEN				1.G FE		99.998							5.750	6.303	N/A	27,781		09/21/2021	09/01/2023	
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED			5	1.E PL	11,997,839	100.000	12,028,053	12,028,053	12,002,302		4,463		7.931	8.035	MON	134,162	481,047	11/13/2023	04/01/2026	
00032@-AD-2	LENDLEASE AAFHHC PRA TL 2022			2	1.E PL	13,091,000	95.190	12,461,323	13,091,000	13,091,000				5.116	5.190	N/A	268,037	846,453	12/08/2021	07/01/2048	
00032@-AE-0	LENDLEASE AAFHHC PRA TL 2023			2	1.E PL	10,471,000	110.320	11,551,607	10,471,000	10,471,000				8.288	8.396	JJ	193,377		10/04/2023	07/01/2056	
00083Y-AA-3	ACC GROUP HSG LLC				1.C FE	1,728,695	100.058	1,430,850	1,430,025	1,685,108		(6,187)		6.350	4.866	JJ	41,872	90,807	08/17/2016	07/15/2054	
001055-AD-4	AFLAC INC	O		1	1.G FE	11,768,329	112.719	10,257,449	9,100,000	11,329,186		(92,064)		6.900	4.701	JD	24,418	627,900	09/27/2018	12/17/2039	
001055-AF-9	AFLAC INC	O		1	1.G FE	14,666,658	110.185	13,277,291	12,050,000	14,261,776		(85,140)		6.450	4.831	FA	293,618	777,225	09/27/2018	08/15/2040	
001055-AR-3	AFLAC INC	O		1,2	1.G FE	6,775,996	82.176	5,505,812	6,700,000	6,765,813		(1,817)		4.000	3.933	AO	56,578	268,000	08/21/2017	10/15/2046	
001055-AR-3	AFLAC INC	O		1,2	1.G FE	2,917,584	82.176	2,406,944	2,929,000	2,917,053		224		4.000	4.024	AO	24,734	117,160	03/26/2020	10/15/2046	
00108W-AQ-3	AEP TEXAS INC			1,2	2.A FE	2,431,240	96.583	2,704,312	2,800,000	2,431,804		564		5.250	6.245	MN	18,783		11/16/2023	05/15/2052	
00115A-AK-5	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,007,375	79.434	999,284	1,258,000	1,009,027		1,652		3.800	5.213	JD	2,125	23,902	08/30/2023	06/15/2049	
00131L-2B-0	AIA GROUP LTD	O	C		1.E FE	8,627,176	97.006	7,760,473	8,000,000	8,531,596		(16,099)		4.875	4.376	MS	119,167	390,000	04/01/2017	03/11/2044	
00131L-2B-0	AIA GROUP LTD	O	C		1.E FE	10,783,970	97.006	9,700,591	10,000,000	10,664,203		(20,115)		4.875	4.376	MS	148,958	487,500	04/01/2017	03/11/2044	
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X				1.E FE	566,512	109.497	580,335	530,000	565,403		(1,108)		6.900	5.862	MS	10,768	18,285	08/30/2023	03/15/2032	
00185A-AH-7	AON PLC	O	C	1,2	2.A FE	10,987,647	91.386	10,052,456	11,000,000	10,990,314		257		4.750	4.757	MN	66,764	522,500	04/01/2017	05/15/2045	
00185A-AH-7	AON PLC	O	C	1,2	2.A FE	14,983,155	91.386	13,707,895	15,000,000	14,987,439		333		4.750	4.756	MN	91,042	712,500	04/01/2017	05/15/2045	
001957-BD-0	AT&T CORP			1	2.B FE	2,256,851	118.069	2,225,608	1,885,000	2,245,025		(11,826)		8.750	5.703	MN	21,075	82,469	08/30/2023	11/15/2031	
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY	O			1.E	3,465,080	92.220	3,163,913	3,430,832	3,460,046		(919)		4.450	4.385	MON	4,665	152,672	10/13/2017	08/20/2043	
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY				1.E	1,251,279	92.220	1,142,524	1,238,911	1,249,463		(332)		4.450	4.385	MON	1,685	55,132	10/13/2017	08/20/2043	
002819-AC-4	ABBOTT LABORATORIES			1	1.D FE	408,460	114.898	459,593	400,000	405,865		(264)		6.150	5.993	MN	2,118	24,600	08/21/2008	11/30/2037	
002824-AV-2	ABBOTT LABORATORIES			1	1.D FE	423,484	114.880	459,522	400,000	416,812		(684)		6.000	5.587	AO	6,000	24,000	01/27/2010	04/01/2039	
002824-BN-9	ABBOTT LABORATORIES	O		1,2	1.D FE	991,058	101.643	1,001,179	985,000	990,150		(167)		4.750	4.708	AO	9,877	46,788	04/01/2017	04/15/2043	
00287Y-CZ-0	ABBVIE INC			1,2	1.G FE	9,114,949	94.597	7,421,121	7,845,000	8,966,135		(42,974)		4.625	3.554	AO	90,708	362,831	05/14/2020	10/01/2042	
00289L-AA-3	ATLANTICA TRANSMISSION SUR SA	O	C	1	2.B FE	6,216,571	98.875	5,547,504	5,610,624	6,111,640		(20,454)		6.875	5.797	AO	65,360	385,730	09/27/2018	04/30/2043	
00339T-AA-6	ABILENE CHRISTIAN UNIVERSITY	O		2	1.G FE	13,314,995	86.786	12,150,020	14,000,000	13,400,064		17,828		4.554	4.896	AO	159,390	637,560	09/27/2018	04/01/2046	
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	C	2	1.D FE	250,000	74.732	186,830	250,000	250,000				3.400	3.400	AO	1,464	8,500	04/20/2021	04/29/2051	
00440E-AW-7	CHUBB INA HOLDINGS INC	O		1,2	1.F FE	10,261,987	93.899	8,884,672	9,462,000	10,143,204		(20,331)		4.350	3.851	MN	66,313	411,597	07/25/2017	11/03/2045	
00440E-AW-7	CHUBB INA HOLDINGS INC	C		1,2	1.F FE	2,111,270	93.899	1,877,969	2,000,000	2,094,733		(2,761)		4.350	4.017	MN	14,017	87,000	04/01/2017	11/03/2045	
00440E-AW-7	CHUBB INA HOLDINGS INC			1,2	1.F FE	576,434	93.899	492,967	525,000	568,812		(1,316)		4.350	3.777	MN	3,679	22,838	07/25/2017	11/03/2045	

E10.20

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP			1,2	2.B PL	9,427,125	95.099	8,970,719	9,433,000	9,428,246		1,121			5.750	5.770	FA	204,906	540,960	04/10/2023	08/15/2026
00507U-AH-4	ALLERGAN FUNDING SCS	O	C	1,2	2.C FE	507	74.518	373	500	506		-			4.850	4.759	JD	1	24	04/01/2017	06/15/2044
00802#-AA-4	Aerostar Airport Holdings, LLC	O			2.A FE	4,692,860	99.430	5,511,850	5,543,466	4,897,995	43,266				5.750	8.017	N/A	87,656	318,749	09/27/2018	03/22/2035
00817Y-AF-5	AETNA INC	O		1	2.B FE	5,496,309	111.955	5,037,986	4,500,000	5,281,524	(45,078)				6.625	4.760	JD	13,250	298,125	09/27/2018	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	4,106,141	112.181	3,743,463	3,337,000	3,959,372	(26,380)				6.750	4.874	JD	10,011	173,779	08/30/2023	12/15/2037
00817Y-AG-3	AETNA INC	O		1	2.B FE	15,514,220	112.181	13,807,174	12,308,000	14,868,723	(127,647)				6.750	4.699	JD	36,924	830,790	09/27/2018	12/15/2037
00817Y-AP-3	AETNA INC	O		1,2	2.B FE	8,390,012	89.827	6,561,882	7,305,000	8,213,664	(30,333)				4.750	3.844	MS	102,169	346,988	07/20/2017	03/15/2044
00817Y-AP-3	AETNA INC			1,2	2.B FE	2,986,178	89.827	2,335,509	2,600,000	2,923,442	(10,797)				4.750	3.844	MS	36,364	123,500	07/20/2017	03/15/2044
00817Y-AZ-1	AETNA INC	O		1,2	2.B FE	6,878,058	78.184	5,394,716	6,900,000	6,880,901	486				3.875	3.893	FA	101,008	267,375	08/07/2017	08/15/2047
00817Y-AZ-1	AETNA INC			1,2	2.B FE	1,196,184	78.184	938,211	1,200,000	1,196,721	83				3.875	3.893	FA	17,567	46,500	08/07/2017	08/15/2047
008474-E#1	AGNICO EAGLE MINES LIMITED	O	A		2.A FE	24,900,000	89.604	22,311,396	24,900,000	24,900,000					4.630	4.628	AO	275,408	1,152,870	01/17/2018	04/05/2033
009098-A*5	CTL - AMAZON FORT WORTH FUNDED				1.E	2,942,146	94.830	2,790,037	2,942,146	2,942,146					4.494	4.494	MON	7,713	132,220	05/07/2019	11/10/2039
009098-A*5	CTL - AMAZON FORT WORTH FUNDED	O			1.E	3,435,779	94.830	3,258,150	3,435,779	3,435,779					4.494	4.494	MON	9,007	154,404	12/05/2018	11/10/2039
00910G-A*4	CTL - AMZN S BERNARDINO A-1				1.E	6,970,877	94.480	6,552,134	6,934,942	6,967,123	(1,350)				4.533	4.491	MON	21,008	314,361	02/18/2021	03/10/2041
009349-AR-2	ALS 2016-1 D1 - ABS		C	4	2.B	131,754	37.303	132,027	353,937	87,318	(24,767)				16.000	36.869	MON	18,877	53,343	12/23/2016	12/15/2041
009349-AU-5	ALS 2016-1 D2 - ABS		C	4	2.B	22	37.303	25	67	35	6					19.231	MON			12/23/2016	12/15/2041
010392-EZ-7	ALABAMA POWER CO			1	1.G FE	376,369	107.637	403,640	375,000	376,045	(44)				6.125	6.096	MN	2,935	22,969	05/30/2008	05/15/2038
010392-FD-5	ALABAMA POWER CO			1	1.G FE	9,320,488	99.887	7,990,967	8,000,000	9,075,103	(41,112)				5.500	4.380	MS	129,556	440,000	04/01/2017	03/15/2041
010392-FL-7	ALABAMA POWER CO	O		1,2	1.E FE	16,994,458	85.636	14,558,067	17,000,000	16,996,273	113				4.150	4.152	FA	266,522	705,500	04/01/2017	08/15/2044
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	7,175,918	85.636	7,373,233	8,610,000	7,188,444	12,526				4.150	5.498	FA	134,986		08/30/2023	08/15/2044
010392-FS-2	ALABAMA POWER CO			1,2	1.G FE	367,214	86.541	320,203	370,000	367,513	56				4.300	4.345	JJ	7,336	15,910	06/21/2018	07/15/2048
01400E-AC-7	ALCON FINANCE CORP			1,2	2.B FE	821,920	80.596	805,955	1,000,000	827,118	3,245				3.800	5.002	MS	10,344	38,000	05/20/2022	09/23/2049
01626P-AG-1	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	2,054,456	83.317	2,032,941	2,440,000	2,065,164	7,430				4.500	5.692	JJ	47,275	109,800	07/14/2022	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	2,324,860	75.960	2,278,796	3,000,000	2,343,374	11,372				3.800	5.370	JJ	49,400	114,000	05/12/2022	01/25/2050
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	4,457,380	73.739	4,424,331	6,000,000	4,493,746	23,720				3.625	5.390	MN	29,000	217,500	06/22/2022	05/13/2051
020002-AJ-0	ALLSTATE CORP	O			2.A FE	12,776,750	111.547	11,154,668	10,000,000	12,261,643	(107,913)				6.900	4.715	MN	88,167	690,000	09/27/2018	05/15/2038
020002-AQ-4	ALLSTATE CORP	O		1	2.A FE	1,407,549	102.698	1,309,400	1,275,000	1,369,415	(7,944)				5.350	4.382	JD	5,684	68,213	09/27/2018	06/01/2033
020002-AU-5	ALLSTATE CORP	C		1,2,5	2.C FE	82,500	99.372	99,372	100,000	86,885	393				6.500	7.927	MN	831	6,500	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP	O		1,2,5	2.C FE	2,719,500	99.372	2,434,618	2,450,000	2,643,383	(14,455)				6.500	5.545	MN	20,349	159,250	09/27/2018	05/15/2067
020002-AY-7	ALLSTATE CORP	O		1	2.A FE	5,252,935	90.155	4,507,764	5,000,000	5,217,884	(7,434)				5.200	4.835	JJ	119,889	260,000	09/27/2018	01/15/2042
020002-BA-8	ALLSTATE CORP	O		1	2.A FE	12,534,774	89.888	10,606,770	11,800,000	12,413,487	(20,268)				4.500	4.109	JD	23,600	531,000	04/01/2017	06/15/2043
020002-BC-4	ALLSTATE CORP	O		1,2	2.A FE	6,291,120	84.884	5,093,058	6,000,000	6,251,129	(6,875)				4.200	3.918	JD	11,200	252,000	07/06/2017	12/15/2046
02209S-AR-4	ALTRIA GROUP INC			1,2	2.B FE	3,195,915	98.167	2,454,173	2,500,000	3,127,540	(20,997)				5.375	3.607	JJ	56,363	134,375	08/27/2020	01/31/2044
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	1,236,491	99.681	1,236,039	1,240,000	1,237,996	338				4.800	4.836	FA	22,651	59,520	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	4,489,425	101.859	4,583,666	4,500,000	4,491,169	357				5.800	5.820	FA	99,325	261,000	02/12/2019	02/14/2039
02209S-BK-8	ALTRIA GROUP INC			1,2	2.B FE	3,039,986	79.299	2,378,972	3,000,000	3,037,156	(846)				4.450	4.367	MN	20,396	133,500	06/04/2020	05/06/2050
02209S-BM-4	ALTRIA GROUP INC			1,2	2.B FE	15,557,822	73.222	11,459,239	15,650,000	15,567,648	3,489				3.400	3.441	FA	217,274	532,100	02/01/2021	02/04/2041
02209S-BM-4	ALTRIA GROUP INC	C		1,2	2.B FE	248,528	73.222	183,055	250,000	248,684	56				3.400	3.441	FA	3,471	8,500	02/01/2021	02/04/2041
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	11,067,490	91.908	10,017,973	10,900,000	11,060,999	(2,576)				4.250	4.164	FA	165,998	463,250	03/26/2020	08/22/2057
023135-BM-7	AMAZON.COM INC	O		1,2	1.E FE	24,002,044	91.908	22,241,737	24,200,000	24,017,024	2,397				4.250	4.293	FA	368,546	1,028,500	08/15/2017	08/22/2057
023551-AM-6	HESS CORP	O		1	2.C FE	6,985,254	115.580	6,986,830	6,045,000	6,693,440	(52,513)				7.125	5.616	MS	126,819	430,706	02/14/2018	03/15/2033
023551-AM-6	HESS CORP			1	2.C FE	5,735,225	115.580	5,779,015	5,000,000	5,502,178	(40,446)				7.125	5.707	MS	104,896	356,250	04/01/2017	03/15/2033
02361D-AQ-3	AMEREN ILLINOIS CO			1,2	1.F FE	3,618,867	86.186	3,016,525	3,500,000	3,601,526	(2,908)				4.150	3.950	MS	42,768	145,250	04/01/2017	03/15/2046
02364W-AJ-4	AMERICA MOVIL SAB DE CV		C	1	2.A FE	1,171,034	111.851	1,118,506	1,000,000	1,130,118	(8,556)				6.375	4.851	MS	21,250	63,750	09/27/2018	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV	O	C	1	2.A FE	3,033,229	109.189	2,817,063	2,580,000	2,960,790	(15,168)				6.125	4.806	MS	39,945	158,025	09/27/2018	03/30/2040
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	12,429,625	88.794	11,099,196	12,500,000	12,435,604	1,362				4.375	4.409	AO	104,818	546,875	04/15/2019	04/22/2049
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	1,496,480	71.132	1,422,638	2,000,000	1,511,225	9,016				3.250	4.921	MS	21,667	65,000	05/05/2022	03/01/2050
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING			1,2	2.C FE	9,054,440	96.032	8,474,785	8,825,000	8,910,057	(24,572)				5.000	4.668	JD	19,611	441,250	10/15/2	

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING	O		1,2	2.C FE	10,737,572	96.032	10,155,337	10,575,000	10,640,073		(18,204)			5.000	4.792	JD	23,500	528,750	04/13/2018	06/15/2027
025816-BF-5	AMERICAN EXPRESS CO	O			1.F FE	3,136,760	89.856	2,695,684	3,000,000	3,114,991		(4,130)			4.050	3.764	JD	9,450	121,500	03/26/2020	12/03/2042
025816-BF-5	AMERICAN EXPRESS CO	O			1.F FE	17,229,390	89.856	15,275,545	17,000,000	17,192,676		(7,249)			4.050	3.961	JD	53,550	688,500	12/07/2017	12/03/2042
025932-AL-8	AMERICAN FINANCIAL GROUP INC	O		1,2	2.A FE	24,471,981	83.614	20,088,269	24,025,000	24,417,828		(9,777)			4.500	4.386	JD	48,050	1,081,125	11/09/2017	06/15/2047
025932-AL-8	AMERICAN FINANCIAL GROUP INC	O		1,2	2.A FE	8,815,189	83.614	7,232,613	8,650,000	8,795,601		(3,625)			4.500	4.383	JD	17,300	389,250	11/09/2017	06/15/2047
026351-AZ-9	COREBRIDGE LIFE HOLDINGS INC	O			2.B FE	7,157,574	104.893	6,356,536	6,060,000	6,619,780		(95,023)			6.625	4.580	FA	151,668	401,475	09/27/2018	02/15/2029
026351-AZ-9	COREBRIDGE LIFE HOLDINGS INC	O			2.B FE	6,601,700	104.893	5,769,133	5,500,000	6,046,595		(93,135)			6.625	4.434	FA	137,653	364,375	04/01/2017	02/15/2029
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC	O		1,2	2.B FE	3,062,665	79.690	2,789,133	3,500,000	3,088,106		5,322			4.375	5.138	JJ	70,608	153,125	09/27/2018	01/15/2055
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	O		1,2	2.B FE	11,690,545	89.265	10,488,665	11,750,000	11,695,195		1,076			4.375	4.405	JD	258,459	257,031	05/06/2020	06/30/2050
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	C		1,2	2.B FE	99,494	89.265	89,265	100,000	99,534		9			4.375	4.405	JD	2,200	2,188	05/06/2020	06/30/2050
029163-AD-4	MUNICH RE AMERICA CORP	O		1	1.F FE	2,685,972	107.560	2,383,517	2,216,000	2,404,401		(96,357)			7.450	4.351	JD	7,337	236,355	09/27/2018	12/15/2026
029163-AD-4	MUNICH RE AMERICA CORP	O		1	1.F FE	16,969,134	107.560	15,058,323	14,000,000	15,190,858		(331,458)			7.450	4.349	JD	46,356	971,737	09/27/2018	12/15/2026
03027X-AY-6	AMERICAN TOWER CORP	O		1,2	2.C FE	2,788,450	75.699	3,027,956	4,000,000	2,811,134		18,755			3.700	5.961	AO	31,244	148,000	10/28/2022	10/15/2049
03027X-BK-5	AMERICAN TOWER CORP	O		1,2	2.C FE	2,761,560	66.645	2,665,816	4,000,000	2,791,469		20,971			2.950	5.000	JJ	54,411	118,000	07/14/2022	01/15/2051
03040W-AD-7	AMERICAN WATER CAPITAL CORP	O		1	2.A FE	13,525,160	115.803	11,580,302	10,000,000	12,668,339		(141,956)			6.593	4.048	AO	139,186	659,300	04/01/2017	10/15/2037
03040W-AR-6	AMERICAN WATER CAPITAL CORP	O		1,2	2.A FE	7,576,668	81.667	6,206,653	7,600,000	7,579,854		519			3.750	3.767	MS	95,000	285,000	08/07/2017	09/01/2047
03060N-AD-2	AMERICO LIFE INC	O		1,2	2.B FE	249,330	78.293	195,732	250,000	249,490		60			3.450	3.482	AO	1,821	8,625	04/08/2021	04/15/2031
03073E-AN-5	CENCORA INC	C		1,2	2.A FE	2,933,961	87.752	2,632,559	3,000,000	2,943,676		1,586			4.250	4.387	MS	42,500	127,500	04/01/2017	03/01/2045
03073E-AN-5	CENCORA INC	C		1,2	2.A FE	1,955,974	87.752	1,755,039	2,000,000	1,962,451		1,057			4.250	4.387	MS	28,333	85,000	04/01/2017	03/01/2045
03076C-AH-9	AMERIPRISE FINANCIAL INC	C		1,2	1.G FE	2,008,340	95.693	1,913,862	2,000,000	2,002,356		(894)			2.875	2.826	MS	16,931	57,500	08/17/2016	09/15/2026
03115A-AC-7	AMFAM HOLDINGS INC	O		1,2	2.C FE	10,165,945	60.783	7,445,954	12,250,000	10,191,060		19,406			3.833	4.898	MS	143,471	392,883	12/12/2023	03/11/2051
031162-AW-0	AMGEN INC	O		1	2.A FE	610,033	110.635	553,177	500,000	583,913		(4,410)			6.375	4.677	JD	2,656	31,875	04/01/2017	06/01/2037
031162-AW-0	AMGEN INC	O		1	2.A FE	7,320,390	110.635	6,638,127	6,000,000	7,007,314		(52,944)			6.375	4.676	JD	31,875	382,500	04/01/2017	06/01/2037
031162-AY-6	AMGEN INC	O		1	2.A FE	12,138,901	114.738	10,900,066	9,500,000	11,564,295		(97,456)			6.900	4.795	JD	54,625	655,500	04/01/2017	06/01/2038
031162-AY-6	AMGEN INC	O		1	2.A FE	14,950,014	114.738	13,424,292	11,700,000	14,241,900		(120,001)			6.900	4.795	JD	67,275	807,300	04/01/2017	06/01/2038
031162-BC-3	AMGEN INC	C		1	2.A FE	1,550,332	103.361	1,447,048	1,400,000	1,514,397		(4,486)			5.750	5.008	MS	23,703	80,500	02/14/2014	03/15/2040
031162-BE-9	AMGEN INC	O		1	2.A FE	5,931,873	95.471	5,465,693	5,725,000	5,901,910		(6,268)			4.950	4.692	AO	70,847	283,388	09/27/2018	10/01/2041
031162-DT-4	AMGEN INC	O		1,2	2.A FE	2,419,416	105.209	2,840,632	2,700,000	2,420,155		739			5.650	6.442	MS	50,426		10/24/2023	03/02/2053
032654-AW-5	ANALOG DEVICES INC	O		1,2	1.F FE	248,068	74.438	186,094	250,000	248,233		75			2.800	2.851	AO	1,750	7,000	09/28/2021	10/01/2041
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	O	C	1,2	2.A FE	5,966,040	101.498	6,089,904	6,000,000	5,976,632		3,032			5.625	5.700	AO	84,375	337,500	03/30/2020	04/01/2030
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	C	C	1,2	2.A FE	249,375	85.044	212,610	250,000	249,532		58			2.875	2.904	MS	2,076	7,188	03/15/2021	03/17/2031
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC	O		1	1.G FE	5,069,713	112.018	4,256,677	3,800,000	4,848,719		(36,917)			6.500	4.307	MN	41,167	247,000	04/01/2017	05/01/2042
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC	O		1	1.G FE	23,347,363	112.018	19,603,116	17,500,000	22,330,331		(170,042)			6.500	4.307	MN	189,583	1,137,500	04/01/2017	05/01/2042
035229-CN-1	ANHEUSER-BUSCH COMPANIES LLC	O		1	1.G FE	2,677,564	109.259	2,185,175	2,000,000	2,565,429		(18,785)			6.500	4.311	FA	54,167	130,000	04/01/2017	02/01/2043
03522A-AJ-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	O		1,2	1.G FE	567,380	98.024	514,627	525,000	561,530		(999)			4.900	4.398	FA	10,719	25,725	04/01/2017	02/01/2046
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	O		1	1.G FE	15,458,384	108.900	14,892,015	13,675,000	15,039,474		(87,944)			5.875	4.736	JD	35,707	803,406	09/27/2018	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	O		1	1.G FE	15,048,334	100.028	14,003,958	14,000,000	14,865,734		(30,764)			4.950	4.448	JJ	319,550	693,000	04/01/2017	01/15/2042
036752-AD-5	ELEVANCE HEALTH INC	O		1,2	2.B FE	199,998	89.076	178,153	200,000	200,010		-			4.375	4.375	JD	729	8,750	11/14/2017	12/01/2047
036752-AD-5	ELEVANCE HEALTH INC	O		1,2	2.B FE	299,997	89.076	267,229	300,000	300,001		-			4.375	4.375	JD	1,094	13,125	11/14/2017	12/01/2047
036752-AS-2	ELEVANCE HEALTH INC	O		1,2	2.B FE	249,090	78.352	195,880	250,000	249,139		18			3.600	3.620	MS	2,650	9,000	03/08/2021	03/15/2051
036752-AX-1	ELEVANCE HEALTH INC	O		1,2	2.B FE	1,172,737	113.362	1,249,245	1,102,000	1,172,678		(60)			6.100	5.643	AO	14,191		11/30/2023	10/15/2052
037389-AU-7	AON CORP	O		1	2.A FE	8,537,777	107.631	7,706,373	7,160,000	8,325,872		(44,385)			6.250	4.822	MS	113,118	447,500	09/27/2018	09/30/2040
037411-AY-1	APACHE CORP	O		1,2	2.C FE	7,477,380	83.685	6,276,375	7,500,000	7,480,861		621			5.250	5.272	FA	164,063	393,750	09/27/2018	02/01/2042

E10.22

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	39,600	92.939	41,823	45,000	41,219		1,290			4.500	8.234	JJ	928	2,025	09/22/2022	07/16/2026
03769M-AA-4	APOLLO GLOBAL MANAGEMENT INC			1,2	1.F FE	3,987,818	107.711	4,164,124	3,866,000	3,987,128		(690)			6.375	5.943	MN	32,861		11/30/2023	11/15/2033
03770D-A@-2	APOLLO DEBT SOLUTIONS BDC				2.C FE	1,923,000	99.000	1,903,770	1,923,000	1,923,000					8.310	8.308	JJ	71,911	92,330	11/15/2022	12/21/2027
03770D-B#-9	APOLLO DEBT SOLUTIONS BDC				2.C FE	2,130,000	100.000	2,130,000	2,130,000	2,130,000					8.620	8.620	N/A	47,432		08/10/2023	09/28/2028
037735-CG-0	APPALACHIAN POWER CO	O		1	2.A FE	6,243,580	107.394	5,450,261	5,075,000	5,936,847		(51,513)			6.375	4.551	AO	80,883	323,531	04/01/2017	04/01/2036
037833-AT-7	APPLE INC	O		1	1.B FE	20,682,140	97.083	19,416,604	20,000,000	20,578,018		(17,610)			4.450	4.237	MN	135,972	890,000	04/01/2017	05/06/2044
037833-BA-7	APPLE INC			1	1.B FE	9,804,773	83.244	9,156,887	11,000,000	9,985,099		29,760			3.450	4.108	FA	149,692	379,500	04/01/2017	02/09/2045
037833-BX-7	APPLE INC	O		1,2	1.B FE	8,568,994	98.642	7,877,523	7,986,000	8,485,944		(13,943)			4.650	4.207	FA	132,035	371,349	04/01/2017	02/23/2046
037833-BX-7	APPLE INC	C		1,2	1.B FE	2,146,004	98.642	1,972,833	2,000,000	2,125,196		(3,492)			4.650	4.207	FA	33,067	93,000	04/01/2017	02/23/2046
037833-BX-7	APPLE INC			1,2	1.B FE	9,657,018	98.642	8,877,749	9,000,000	9,563,737		(15,723)			4.650	4.206	FA	148,800	418,500	04/01/2017	02/23/2046
037833-CD-0	APPLE INC	O		1,2	1.B FE	459,385	86.876	434,378	500,000	463,790		927			3.850	4.357	FA	7,860	19,250	11/01/2018	08/04/2046
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	3,575,856	110.222	3,064,179	2,780,000	3,451,145		(26,351)			5.850	3.926	JD	7,228	162,630	03/26/2020	06/15/2041
038222-AG-0	APPLIED MATERIALS INC	O		1	1.F FE	5,415,522	110.222	4,629,335	4,200,000	5,191,054		(38,761)			5.850	3.964	JD	10,920	245,700	07/24/2017	06/15/2041
038222-AM-7	APPLIED MATERIALS INC	O		1,2	1.F FE	20,345,394	94.450	17,756,651	18,800,000	20,137,110		(36,055)			4.350	3.877	AO	204,450	817,800	08/03/2017	04/01/2047
038222-AM-7	APPLIED MATERIALS INC			1,2	1.F FE	7,250,758	94.450	6,328,168	6,700,000	7,176,570		(12,851)			4.350	3.877	AO	72,863	291,450	08/03/2017	04/01/2047
038336-AA-1	APTARGROUP INC	C		1,2	2.C FE	249,353	89.814	224,534	250,000	249,455		56			3.600	3.631	MS	2,650	9,000	03/02/2022	03/15/2032
03881N-AA-5	ARBOR REALTY SR, INC.				1.F PL	186,875	85.162	195,873	230,000	192,827		5,656			5.000	9.099	JD	5,782	5,750	12/09/2022	12/30/2028
03881N-AC-1	ARBOR REALTY SR INC			1,2	1.F PL	89,100	99.398	89,458	90,000	89,261		161			8.500	8.760	AO	1,615	7,735	02/10/2023	10/15/2027
038923-AJ-7	ARBOR REALTY TRUST INC			1	1.F PL	176,825	99.538	184,145	185,000	182,996		6,171			5.750	10.332	AO	2,659	10,638	03/15/2023	04/01/2024
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	801,403	88.366	839,472	950,000	827,073		24,275			4.500	9.261	MS	12,588	31,725	10/24/2023	03/15/2027
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	92,925	93.330	97,996	105,000	96,472		3,174			5.000	8.946	AO	890	5,250	11/16/2022	04/30/2026
038923-BA-5	ARBOR REALTY TRUST INC				1.F FE	1,678,351	101.400	1,789,710	1,765,000	1,697,178		18,318			7.500	10.180	FA	55,156	28,590	11/06/2023	08/01/2025
03937L-AA-3	ARCH CAPITAL GROUP LTD			1	2.A FE	18,295,373	114.554	16,421,305	14,335,000	17,272,200		(213,910)			7.350	4.810	MN	175,604	1,053,623	09/27/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL SA	C		1	2.C FE	3,254,355	108.171	2,974,712	2,750,000	3,187,449		(16,933)			7.000	5.480	AO	40,639	192,500	09/09/2019	10/15/2039
03939A-AA-5	ARCH CAPITAL GROUP LTD	C		1,2	2.A FE	3,128,503	76.315	3,010,639	3,945,000	3,147,736		14,173			3.635	5.023	JD	72,099	71,700	08/22/2022	06/30/2050
03939C-AB-9	ARCH CAPITAL FINANCE LLC	O		1,2	2.A FE	5,301,140	92.632	4,307,366	4,650,000	5,216,216		(14,960)			5.031	4.189	JD	10,397	233,942	08/23/2017	12/15/2046
03939C-AB-9	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	1,824,048	92.632	1,482,105	1,600,000	1,794,910		(5,150)			5.031	4.189	JD	3,578	80,496	08/23/2017	12/15/2046
039483-AM-4	ARCHER-DANIELS-MIDLAND CO	O			1.F FE	2,598,396	108.671	2,173,424	2,000,000	2,217,848		(62,655)			7.500	3.852	MS	44,167	150,000	04/01/2017	03/15/2027
039483-AS-1	ARCHER-DANIELS-MIDLAND CO	O		1	1.F FE	29,135,273	111.528	25,093,889	22,500,000	26,368,467		(460,579)			7.000	4.172	FA	656,250	1,575,000	04/01/2017	02/01/2031
039483-AT-9	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	6,355,515	113.525	6,323,364	5,570,000	6,116,694		(49,773)			5.935	4.562	AO	82,645	330,580	09/27/2018	10/01/2032
039483-AU-6	ARCHER-DANIELS-MIDLAND CO	O		1	1.F FE	7,835,947	106.961	7,487,243	7,000,000	7,638,651		(40,970)			5.375	4.371	MS	110,785	376,250	09/27/2018	09/15/2035
039936-AA-7	ARES FINANCE CO IV LLC			1,2	2.A FE	4,182,040	71.247	4,274,808	6,000,000	4,193,182		7,750			3.650	5.812	FA	91,250	73,000	12/08/2023	02/01/2052
04010L-BB-8	ARES CAPITAL CORP			1,2	2.C FE	31,250	88.593	35,437	40,000	32,816		1,306			2.875	7.718	JD	51	1,150	10/14/2022	06/15/2028
04010L-BC-6	ARES CAPITAL CORP			1,2	2.C FE	829,950	83.632	945,038	1,130,000	861,986		24,484			3.200	7.193	MN	4,620	36,160	10/26/2022	11/15/2031
04018V-AA-1	ARES FINANCE CO III LLC			2	2.C FE	1,182,047	84.746	1,000,001	1,180,000	1,181,149		(429)			4.125	4.084	JD	24,473	24,338	01/05/2022	06/30/2051
040555-CF-9	ARIZONA PUBLIC SERVICE CO	O		1	1.G FE	1,585,325	100.081	1,401,127	1,400,000	1,531,780		(11,145)			5.625	4.389	MN	10,063	78,750	09/27/2018	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE CO	O		1	1.G FE	11,590,990	100.425	10,042,533	10,000,000	11,144,760		(74,348)			5.500	4.245	MS	183,333	550,000	04/01/2017	09/01/2035
040555-CN-2	ARIZONA PUBLIC SERVICE CO	O		1,2	1.G FE	9,696,207	87.162	7,979,707	9,155,000	9,596,587		(16,600)			4.500	4.114	AO	102,994	411,975	04/01/2017	04/01/2042
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	398,124	70.730	282,920	400,000	398,262		40			3.350	3.375	MN	1,712	13,400	05/19/2020	05/15/2050
04250C-AB-8	ARMYHW 153A A - RMBS			1,2	1.G FE	950,000	95.315	905,494	950,000	950,000					5.750	5.750	JD	2,428	54,625	04/15/2015	06/15/2050
04250G-AB-9	ARMYHW 153B 3B - RMBS			1,2	1.G FE	1,429,907	95.315	1,339,179	1,405,000	1,426,358		(796)			5.750	5.606	JD	3,591	80,788	12/18/2018	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO ASSOCIATION OF AMERICAN MEDICAL COLLEGES				2.A FE	18,500,000	96.377	17,829,801	18,500,000	18,500,000					5.140	5.140	N/A	285,270	950,900	01/18/2019	03/13/2031
04609Q-AN-9	ASSURED GUARANTY US HOLDINGS INC			1	1.E FE	188,813	73.606	184,016	250,000	191,843		2,338			3.317	5.594	AO	2,073	8,293	09/09/2022	10/01/2041
04621W-AE-0	ASSURANT INC			1,2	2.A FE	6,390,306	71.358	6,597,084	9,245,000	6,440,154		38,681			3.600	5.793	MS	97,997	332,820	11/01/2022	09/15/2051
04621X-AJ-7	ASSURANT INC	O		1,2	2.B FE	4,134,106	98.875	4,103,324	4,150,000	4,142,313		1,592			4.900	4.949	MS	53,097	203,350	03/22/2018	03/27/2028
046353-AM-0	ASTRAZENECA PLC			1	1.G FE	7,703,015	93.892	6,713,271	7,150,000	7,624,775		(13,506)			4.375	3.920	MN	39,102	312,813	07/10/2017	11/16/2045
046353-AM-0	ASTRAZENECA PLC	O		1	1.G FE	9,912,275	93.892	8,638,055	9,200,000	9,811,198		(17,387)			4.375	3.920	MN	50,313	402,500	07/10/2017	11/16/2045
048303-CF-6	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	1,942,311	98.219	1,964,380	2,000,000	1,961,342		19,031			3.375	6.399	MS	22,500	33,750	08/30/2023	



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC				2.B FE	544,845	89.810	467,470	520,509	538,705		(910)			5.373	5.027	JD	2,331	23,306	09/20/2023	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC	O			2.B FE	1,944,098	80.357	1,572,796	1,957,270	1,945,430		408			5.433	5.491	JD	8,862	106,338	12/21/2018	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC	C		1	1.G FE	423,030	92.357	449,399	486,591	434,384		1,124			5.595	6.714	JD	2,269	27,225	05/03/2010	12/01/2051
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.G FE	346,115	92.357	367,690	398,120	355,379		972			5.595	6.715	JD	1,856	22,275	05/03/2010	12/01/2051
049560-AP-0	ATMOS ENERGY CORP	O		1,2	1.G FE	9,949,900	89.064	8,906,425	10,000,000	9,954,695		1,006			4.300	4.330	AO	107,500	430,000	10/01/2018	10/01/2048
049560-AP-0	ATMOS ENERGY CORP			1,2	1.G FE	4,974,950	89.064	4,453,212	5,000,000	4,977,382		502			4.300	4.330	AO	53,750	215,000	10/01/2018	10/01/2048
049560-BA-2	ATMOS ENERGY CORP			1,2	1.G FE	1,995,180	117.230	2,344,592	2,000,000	1,995,274		94			6.200	6.217	MN	27,900		10/05/2023	11/15/2053
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1.D FE	1,297,686	94.918	1,233,933	1,300,000	1,298,048		37			5.695	5.707	JD	3,290	74,035	12/16/2015	12/15/2047
053611-AJ-8	AVERY DENNISON CORP	O		1,2	2.B FE	1,990,000	101.346	2,026,909	2,000,000	1,994,464		969			4.875	4.939	JD	6,771	97,500	11/29/2018	12/06/2028
05379B-AR-8	AVISTA CORP			1,2	1.G FE	2,186,790	79.224	2,376,709	3,000,000	2,188,129		1,339			4.000	6.000	AO	30,000		11/16/2023	04/01/2052
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.A FE	2,784,021	92.847	2,858,758	3,079,000	2,781,201		(557)			5.000	5.726	AO	30,362	12,500	11/30/2023	04/20/2048
05490L-AA-7	BCBSM INC	O		1,2	2.B FE	481,865	97.208	486,040	500,000	496,035		2,828			3.790	4.410	MN	3,158	18,950	06/28/2018	05/01/2025
05523R-AE-7	BAE SYSTEMS PLC		C	1,2	2.A FE	691,970	70.585	705,850	1,000,000	699,986		5,218			3.000	5.061	MS	8,833	30,000	06/14/2022	09/15/2050
05526D-BT-1	BAT CAPITAL CORP			1,2	2.B FE	1,932,019	73.511	1,404,051	1,910,000	1,929,318		(860)			3.734	3.651	MS	19,019	71,319	09/23/2020	09/25/2040
055451-BF-4	BHP BILLITON FINANCE (USA) LTD.		C	1,2	1.F FE	490,995	109.036	545,178	500,000	491,032		37			5.500	5.625	MS	8,632		09/05/2023	09/08/2053
05565A-M3-4	BNP PARIBAS SA		C	2	2.C FE	3,204,800	102.077	3,266,464	3,200,000	3,203,970		(636)			7.750	7.718	FA	93,000	248,000	09/01/2022	12/31/2049
05565A-S2-0	BNP PARIBAS SA		C	2	2.C FE	1,247,580	106.937	1,283,238	1,200,000	1,238,661		(8,120)			9.250	8.257	MN	13,567	111,000	11/22/2022	12/29/2049
05565E-CB-9	BMW US CAPITAL LLC		C	1,2	1.F FE	2,458,925	93.067	2,326,675	2,500,000	2,464,923		3,538			3.700	3.901	AO	23,125	92,500	04/13/2022	04/01/2032
05580M-79-3	B RILEY FINANCIAL INC		C	1,2	2.A PL	1,000,000	15.850	634,000	1,000,000	1,000,000					5.000	5.004	JAJO	8,472	50,000	12/01/2021	12/31/2026
05580M-79-3	B RILEY FINANCIAL INC			1,2	2.A PL	12,000,000	15.850	7,608,000	12,000,000	12,000,000					5.000	5.004	JAJO	101,667	600,000	12/01/2021	12/31/2026
05580M-83-5	B RILEY FINANCIAL INC			2	2.A PL	14,801,250	15.560	9,212,298	14,801,250	14,801,250					6.000	6.003	JAJO	150,479	891,056	01/20/2021	01/31/2028
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	9,300,000	85.590	7,959,870	9,300,000	9,300,000					5.000	4.924	AO	116,250	463,056	09/18/2020	10/01/2055
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	4,700,000	85.590	4,022,730	4,700,000	4,700,000					5.000	4.999	AO	58,750	235,000	12/10/2020	10/01/2055
05682*-AC-8	BAIN CAPITAL HOLDINGS LP			1	1.D PL	3,900,000	72.453	2,825,655	3,900,000	3,900,000					2.840	2.840	AO	23,383	110,760	02/10/2021	04/15/2036
05682*-AD-6	BAIN CAPITAL HOLDINGS LP			1	1.D PL	1,300,000	69.890	908,566	1,300,000	1,300,000					3.410	3.410	N/A	38,912	44,330	02/09/2021	04/15/2041
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	216,750	93.123	237,463	255,000	225,879		9,129			2.950	8.804	MS	2,319	3,761	03/20/2023	03/10/2026
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	C		1	1.G FE	2,304,244	109.992	2,089,849	1,900,000	2,178,754		(15,529)			6.350	4.798	AO	30,163	120,650	02/14/2014	10/01/2036
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	O		1	1.G FE	8,544,452	109.992	7,699,445	7,000,000	8,213,803		(68,891)			6.350	4.543	AO	111,125	444,500	09/27/2018	10/01/2036
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO	C		1,2	1.F FE	496,360	79.107	395,536	500,000	496,828		82			3.750	3.791	FA	7,083	18,750	08/23/2017	08/15/2047
06050T-JZ-6	BANK OF AMERICA NA	O		1	1.G FE	19,963,718	108.452	17,612,546	16,240,000	19,005,781		(159,676)			6.000	4.259	AO	205,707	974,400	04/01/2017	10/15/2036
06050T-JZ-6	BANK OF AMERICA NA			1	1.G FE	13,688,178	108.452	12,076,090	11,135,000	13,031,442		(109,488)			6.000	4.259	AO	141,043	668,100	04/01/2017	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP	O		1	1.G FE	1,713,776	107.778	1,535,839	1,425,000	1,663,906		(8,393)			5.875	4.510	FA	33,488	83,719	04/01/2017	02/07/2042
06051G-EN-5	BANK OF AMERICA CORP			1	1.G FE	18,519,607	107.778	16,596,760	15,399,000	17,981,668		(90,732)			5.875	4.509	FA	361,877	904,691	04/01/2017	02/07/2042
06051G-HS-1	BANK OF AMERICA CORP			1,2,5	1.G FE	3,340,500	88.018	2,640,531	3,000,000	3,309,613		(7,328)			4.330	3.697	MS	38,248	129,900	06/27/2019	03/15/2050
06051G-HU-6	BANK OF AMERICA CORP			1,2,5	1.E FE	4,288,749	87.388	4,369,381	5,000,000	4,298,903		10,154			4.078	5.383	AO	38,514	101,950	08/30/2023	04/23/2040
06051G-JM-2	BANK OF AMERICA CORP			1,2,5	1.G FE	2,620,342	67.559	2,702,373	4,000,000	2,628,419		8,077			2.831	5.170	AO	21,075	56,620	08/30/2023	10/24/2051
06051G-KC-2	BANK OF AMERICA CORP			1,2	2.A FE	7,319,803	79.207	7,326,635	9,250,000	7,456,589		102,389			2.482	4.500	MS	63,774	229,585	08/25/2022	09/21/2036
06051G-KK-4	BANK OF AMERICA CORP	C		1,2,5	1.G FE	2,051,531	85.082	1,956,887	2,300,000	2,079,852		16,820			2.972	4.229	FA	27,912	68,356	04/13/2022	02/04/2033
06406F-AE-3	BANK OF NEW YORK MELLON CORP	C		2	1.F FE	996,130	94.440	944,395	1,000,000	998,889		404			2.450	2.494	FA	9,119	24,500	08/09/2016	08/17/2026
06406R-AF-4	BANK OF NEW YORK MELLON CORP	C		2	1.F FE	983,050	95.126	951,259	1,000,000	992,334		1,717			3.400	3.604	JJ	14,356	34,000	02/12/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON CORP	C			1.F FE	748,335	97.490	731,175	750,000	749,201		167			3.850	3.877	AO	5,053	28,875	04/23/2018	04/28/2028
064159-8S-8	BANK OF NOVA SCOTIA			2	2.C FE	3,664,700	103.891	3,740,065	3,600,000	3,656,004		(8,230)			8.625	8.143	JAJO	55,200	277,533	12/27/2023	10/27/2082
064227-AC-5	BANK OF N T BUTTERFIELD & SON LTD	C	C	2,5	2.B FE	880,000	88.899	782,309	880,000	880,000					5.250	5.251	JD	2,053	46,200	06/04/2020	06/15/2030
064227-AC-5	BANK OF N T BUTTERFIELD & SON LTD		C	2,5	2.B FE	8,810,000	88.899	7,831,984	8,810,000	8,810,000					5.250	5.251	JD	20,557	462,525	06/04/2020	06/15/2030

E10.24

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06738E-AJ-4	BARCLAYS PLC	O	C		2.A FE	2,917,293	97.849	2,935,472	3,000,000	2,925,796		1,767			5.250	5.446	FA	58,625	157,500	09/27/2018	08/17/2045
06738E-BD-6	BARCLAYS PLC	O	C	1,2,5	2.A FE	4,500,000	98.167	4,417,513	4,500,000	4,500,000					4.972	4.973	MN	27,968	223,740	05/09/2018	05/16/2029
06738E-BX-2	BARCLAYS PLC		C	2	3.A FE	2,400,000	98.141	2,355,390	2,400,000	2,400,000					8.000	8.000	MJSD	8,533	190,933	08/01/2022	12/29/2049
06738E-CN-3	BARCLAYS PLC		C	2	3.A FE	800,000	103.875	831,000	800,000	800,000					9.625	9.623	MJSD	8,342		11/15/2023	12/29/2049
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP		C	1	1.G FE	6,762,145	108.895	6,480,324	5,951,000	6,568,508		(33,203)			6.350	5.227	AO	79,776	377,889	04/01/2017	10/15/2036
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC	O		1	1.G FE	6,361,870	117.935	5,896,738	5,000,000	6,085,151		(47,494)			7.500	5.349	MS	110,417	375,000	04/01/2017	09/15/2038
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I	O			1.F	10,392,022	114.186	9,566,254	8,377,778	10,077,335		(67,957)			8.200	6.111	JD	420,407	343,489	09/27/2018	12/17/2038
071813-CV-9	BAXTER INTERNATIONAL INC			1,2	2.B FE	1,943,801	68.763	1,866,915	2,715,000	1,962,694		11,745			3.132	4.979	JD	7,086	81,902	12/04/2023	12/01/2051
07274N-AQ-6	BAYER US FINANCE II LLC	C		1,2	2.B FE	499,277	84.337	421,682	500,000	499,344		13			4.875	4.884	JD	406	24,375	06/19/2018	06/25/2048
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE	O		1	1.F FE	11,058,820	97.253	9,919,834	10,200,000	10,945,476		(23,817)			5.259	4.675	MN	68,542	536,418	09/27/2018	11/15/2046
075887-AV-1	BECTON DICKINSON AND CO			1	2.B FE	612,156	100.812	604,873	600,000	608,606		(361)			6.000	5.854	MN	4,600	36,000	09/25/2009	05/15/2039
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL	C		1,2	2.A FE	493,840	89.828	449,141	500,000	494,448		124			4.464	4.540	AO	5,580	22,320	09/11/2018	04/01/2048
080807-AA-8	BELROSE FUNDING TRUST	C		1,2	2.A FE	1,000,000	79.866	798,662	1,000,000	1,000,000					2.330	2.330	FA	8,802	23,300	08/11/2020	08/15/2030
081331-AD-2	BELVOIR LAND LLC	C			1.D FE	189,600	96.543	231,702	240,000	194,058		1,183			5.270	7.157	JD	562	12,648	06/08/2010	12/15/2047
081331-AD-2	BELVOIR LAND LLC				1.D FE	54,900	96.543	86,888	90,000	58,115		647			5.270	9.350	JD	211	4,743	04/08/2009	12/15/2047
084423-AP-7	W R BERKLEY CORP	O		1	2.A FE	17,610,320	106.240	16,026,260	15,085,000	17,099,058		(107,567)			6.250	4.862	FA	356,174	942,813	09/27/2018	02/15/2037
084423-AU-6	W R BERKLEY CORP			1,2	2.A FE	3,773,620	79.558	3,023,208	3,800,000	3,775,468		513			4.000	4.040	MN	19,422	152,000	05/06/2020	05/12/2050
084423-AV-4	W R BERKLEY CORP			1,2	2.A FE	746,910	71.825	538,684	750,000	747,011		60			3.550	3.573	MS	6,730	26,625	03/09/2021	03/30/2052
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	249,920	87.577	218,942	250,000	249,933		1			4.450	4.452	JJ	5,130	11,125	07/23/2018	01/15/2049
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	12,680,895	89.018	11,349,779	12,750,000	12,683,678		1,878			4.600	5.450	MN	97,750	586,500	04/19/2022	05/01/2053
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO	C		1,2	1.G FE	248,645	89.018	222,545	250,000	248,700		37			4.600	5.450	MN	1,917	11,500	04/19/2022	05/01/2053
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	C		1,2	1.C FE	492,490	92.022	455,509	495,000	492,743		51			4.200	4.230	FA	7,854	20,790	08/07/2018	08/15/2048
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	997,163	70.024	1,004,843	1,435,000	999,860		2,697			2.850	4.894	AO	8,634	20,449	08/30/2023	10/15/2050
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	3,465,455	83.556	3,342,243	4,000,000	3,466,306		774			3.850	4.685	MS	45,344	57,750	11/30/2023	03/15/2052
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.A FE	1,979,300	80.055	1,601,099	2,000,000	1,980,284		387			4.000	4.060	MN	9,778	80,000	05/12/2021	05/17/2051
09062X-AG-8	BIOPEN INC			1,2	2.A FE	10,346,685	70.216	10,532,434	15,000,000	10,403,033		44,061			3.150	5.328	MN	78,750	315,000	08/30/2023	05/01/2050
09062X-AK-9	BIOPEN INC			1,2	2.B FE	706,400	71.752	717,524	1,000,000	714,082		4,703			3.250	5.236	FA	12,278	32,500	05/05/2022	02/15/2051
09247X-AN-1	BLACKROCK INC	C		1	1.D FE	497,975	96.865	484,324	500,000	499,276		211			3.200	3.248	MS	4,711	16,000	03/21/2017	03/15/2027
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1,2	1.E FE	1,224,086	76.865	980,031	1,275,000	1,229,475		1,078			4.000	4.239	AO	12,608	51,000	05/23/2019	10/02/2047
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC				3.C FE	1,812,154	90.750	1,970,183	2,171,000	1,876,261		61,001			5.500	10.596	MS	35,158	90,090	04/25/2023	03/15/2027
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	2,402,133	68.822	1,720,541	2,500,000	2,402,527		232			3.200	3.390	JJ	33,556	72,000	12/04/2023	01/30/2052
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,698,365	90.587	1,832,570	2,023,000	1,784,816		67,030			2.625	6.218	JD	2,360	53,104	03/20/2023	12/15/2026
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND	C		1,2	2.C FE	561,039	90.587	511,815	565,000	562,732		727			2.625	2.768	JD	659	14,831	09/10/2021	12/15/2026
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	254,730	91.735	273,369	298,000	266,685		8,440			3.250	6.968	MS	2,852	9,685	08/02/2022	03/15/2027
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	587,277	91.039	655,479	720,000	609,939		17,282			4.000	7.719	JJ	13,280	28,800	09/30/2022	01/15/2029
09261H-B*-7	BLACKSTONE PRIVATE CREDIT FUND				2.C FE	2,436,335	99.500	2,454,665	2,467,000	2,442,809		5,318			7.490	7.795	N/A	41,062	184,778	10/06/2022	10/11/2027

E10.25

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	109,862	86.579	122,077	141,000	114,798		4,448			2.850	7.589	MS	1,016	4,019	12/27/2022	09/30/2028
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	4,600,000	78.679	3,619,216	4,600,000	4,600,000					3.650	3.650	MS	42,441	167,900	01/13/2020	03/31/2045
09581*-AB-4	BLUE OWL TECHNOLOGY INCOME CORP.				2.B FE	8,823,325	99.250	8,823,325	8,890,000	8,824,258		933				0.149	MAT			12/06/2023	01/06/2029
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	2,590,418	82.424	2,266,668	2,750,000	2,618,716		14,957			3.125	3.870	JD	5,013	85,938	01/27/2022	06/10/2031
09581J-AG-1	BLUE OWL FINANCE LLC			1,2	2.B FE	12,592,538	87.249	11,124,178	12,750,000	12,617,003		13,278			4.375	4.530	FA	210,729	557,813	02/10/2022	02/15/2032
09581J-AG-1	BLUE OWL FINANCE LLC	C		1,2	2.B FE	246,913	87.249	218,121	250,000	247,392		260			4.375	4.530	FA	4,132	10,938	02/10/2022	02/15/2032
09659T-2A-8	BNP PARIBAS SA	O	C	2	2.A FE	18,041,899	93.599	16,941,333	18,100,000	18,060,138		3,457			4.375	4.404	MS	263,958	791,875	02/22/2018	03/01/2033
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	509,735	84.578	422,890	500,000	507,822		(959)			2.871	2.634	AO	2,871	14,355	12/16/2021	04/19/2032
097023-CV-5	BOEING CO	C		1,2	2.C FE	500,000	103.394	516,967	500,000	500,000					5.705	5.705	MN	4,754	28,525	04/30/2020	05/01/2040
097023-CW-3	BOEING CO			1,2	2.C FE	37,171,927	103.555	38,496,614	37,175,000	37,171,933		6			5.805	5.806	MN	359,668	2,147,850	12/04/2023	05/01/2050
101137-AE-7	BOSTON SCIENTIFIC CORP	O		1	2.A FE	5,011,716	112.989	4,519,559	4,000,000	4,783,383		(47,924)			6.500	4.368	MN	33,222	265,000	09/27/2018	11/15/2035
10115P-AA-3	BOSTON UNIVERSITY	C		1,2	1.D FE	1,253,417	109.018	1,090,178	1,000,000	1,117,845		(22,880)			7.625	4.702	JJ	35,160	76,250	04/01/2017	07/15/2097
10115P-AA-3	BOSTON UNIVERSITY			1,2	1.D FE	17,234,484	109.018	14,989,946	13,750,000	15,370,900		(314,742)			7.625	4.701	JJ	483,446	1,048,438	04/01/2017	07/15/2097
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	5,428,065	66.880	5,350,432	8,000,000	5,445,481		15,828			2.772	4.913	MN	31,416	117,810	08/30/2023	11/10/2050
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	4,739,400	69.268	3,463,387	5,000,000	4,755,026		5,504			2.939	3.209	JD	11,021	146,950	02/03/2021	06/04/2051
108035-AB-2	DIME COMMUNITY BANCSHARES INC	O		2,5	2.C FE	7,078,750	93.232	6,526,260	7,000,000	7,022,505		(11,959)			5.750	5.554	MS	101,743	402,500	09/27/2018	09/30/2030
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	580,306	79.480	569,873	717,000	590,410		2,370			4.700	6.128	JD	842	33,699	04/24/2019	06/22/2047
110122-AC-2	BRISTOL-MYERS SQUIBB CO	O		1	1.F FE	5,978,669	116.118	5,225,303	4,500,000	5,968,920		(1,767)			6.875	5.152	FA	128,906	309,375	04/01/2017	08/01/2097
110122-AC-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	5,546,876	116.118	4,847,920	4,175,000	5,538,252		(1,640)			6.875	5.152	FA	119,596	287,031	04/01/2017	08/01/2097
11041R-AL-2	BAE SYSTEMS FINANCE INC	O		1	2.B FE	2,594,346	107.878	2,157,564	2,000,000	2,230,266		(60,210)			7.500	3.946	JJ	75,000	150,000	04/01/2017	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	O	C	1	2.B FE	18,920,232	123.740	15,650,616	12,648,000	16,284,206		(439,922)			9.625	4.726	JD	54,105	1,217,370	04/01/2017	12/15/2030
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1	2.B FE	7,479,535	123.740	6,186,993	5,000,000	6,445,794		(172,076)			9.625	4.702	JD	21,389	481,250	04/01/2017	12/15/2030
11135F-BA-8	BROADCOM INC	C		1,2	2.C FE	248,813	100.225	250,563	250,000	249,317		111			4.750	4.809	AO	2,507	11,875	03/29/2019	04/15/2029
11135F-BG-5	BROADCOM INC			1,2	2.C FE	2,341,710	78.616	2,358,485	3,000,000	2,355,992		10,589			3.750	5.242	FA	42,500	112,500	08/18/2022	02/15/2051
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC			2	2.C FE	1,586,643	15.940	1,012,190	1,587,500	1,747,487		80,042			4.875	38.850	JAJO	13,113	77,391	12/09/2021	12/29/2049
11271L-AA-0	BROOKFIELD FINANCE INC	C		1,2	1.G FE	49,518	97.692	48,846	50,000	49,864		52			4.250	4.370	JD	171	2,125	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC			1,2	1.G FE	8,477,056	86.924	7,127,777	8,200,000	8,451,235		(6,510)			4.700	4.481	MS	108,126	385,400	01/26/2021	09/20/2047
11271L-AB-8	BROOKFIELD FINANCE INC	O		1,2	1.G FE	22,737,749	86.924	19,384,076	22,300,000	22,689,696		(9,259)			4.700	4.577	MS	294,050	1,048,100	01/11/2018	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC			1,2	1.G FE	764,738	96.310	770,477	800,000	783,483		3,629			3.900	4.461	JJ	13,520	31,200	04/19/2018	01/25/2028
11271L-AJ-1	BROOKFIELD FINANCE INC	C		1,2	1.G FE	231,978	71.058	177,646	250,000	232,578		328			3.625	4.042	FA	3,424	9,063	02/28/2022	02/15/2052
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	736,610	69.629	487,403	700,000	734,225		(847)			3.450	3.171	AO	5,098	24,150	01/26/2021	04/15/2050
11373M-AA-5	BROOKLINE BANCORP INC	O		2,5	2.C FE	7,097,874	94.014	6,580,963	7,000,000	7,013,314		(18,060)			6.000	5.720	MS	123,667	420,000	09/27/2018	09/15/2029
115236-AF-8	BROWN & BROWN INC			1,2	2.C FE	7,170,276	88.631	6,938,946	7,829,000	7,180,254		7,981			4.950	5.512	MS	111,955	387,536	11/01/2022	03/17/2052
115637-AT-7	BROWN-FORMAN CORP	C		1,2	1.G FE	1,235,688	90.563	1,132,043	1,250,000	1,238,718		571			4.000	4.084	AO	10,556	50,000	03/22/2018	04/15/2038
11778B-AB-8	SKY GROUP FINANCE LTD	O	C	1	1.G FE	19,462,514	112.252	18,274,559	16,280,000	18,727,743		(151,108)			6.500	4.813	AO	223,398	1,058,200	09/27/2018	10/15/2035
11778B-AB-8	SKY GROUP FINANCE LTD	C	C	1	1.G FE	1,741,244	112.252	1,683,774	1,500,000	1,663,511		(9,800)			6.500	5.248	AO	20,583	97,500	02/14/2014	10/15/2035
118230-AC-5	BUCKEYE PARTNERS LP	O		1	3.C FE	19,289,636	97.250	18,477,500	19,000,000	19,218,522		(15,845)			6.750	6.587	FA	484,500	1,282,500	09/27/2018	08/15/2033
118230-AP-6	BUCKEYE PARTNERS LP	O		1,2	3.C FE	4,571,795	76.943	3,847,127	5,000,000	4,613,144		8,869			5.600	6.271	AO	59,111	280,000	09/27/2018	10/15/2044
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	733,850	102.250	664,624	650,000	725,013		(2,486)			5.150	4.263	MS	11,158	33,475	03/26/2020	09/01/2043
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC	O		1,2	1.D FE	15,397,829	87.830	12,867,098	14,650,000	15,299,164		(17,392)			4.125	3.833	JD	26,858	604,313	07/12/2017	06/15/2047
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	5,623,058	87.830	4,698,906	5,350,000	5,587,251		(6,356)			4.125	3.833	JD	9,808	220,688	07/12/2017	06/15/2047
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	590,990	88.013	440,066	500,000	584,719		(2,271)			4.150	3.151	JD	922	20,750	02/24/2021	12/15/2048

E10.26

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	1,777,535	104.429	1,787,818	1,712,000	1,768,613		(8,923)			7.000	5.197	JD	5,326	59,920	08/30/2023	12/15/2025
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC	O		1	1.D FE	2,444,610	108.164	2,163,279	2,000,000	2,244,610		(41,302)			6.750	4.114	MS	39,750	135,000	09/27/2018	03/15/2029
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC	O		1	1.D FE	8,941,387	112.287	7,860,110	7,000,000	8,456,271		(80,568)			6.150	4.108	MN	71,750	430,500	04/01/2017	05/01/2037
12201P-AB-2	BURLINGTON RESOURCES LLC	O		1	1.F FE	2,633,424	115.394	2,307,883	2,000,000	2,382,910		(41,765)			7.200	4.235	FA	54,400	144,000	04/01/2017	08/15/2031
12316U-AA-5	BUSH FOUNDATION			1	1.A FE	250,000	70.418	176,044	250,000	250,000					2.754	2.754	AO	1,721	6,885	11/10/2020	10/01/2050
124857-AJ-2	PARAMOUNT GLOBAL	O		1	2.C FE	8,719,020	80.228	7,220,515	9,000,000	8,756,625		7,787			4.850	5.077	JJ	218,250	436,500	09/27/2018	07/01/2042
12505#-AA-9	CCHM PROPERTY HOLDINGS LP	O			3.A PL	2,480,383	92.802	2,108,812	2,272,389	2,402,323		(13,335)			6.340	4.781	MJSD	75,359	31,068	09/27/2018	09/30/2031
12505B-AD-2	CBRE SERVICES INC	C		1	2.A FE	248,100	100.045	250,113	250,000	249,528		201			4.875	4.968	MS	4,063	12,188	08/06/2015	03/01/2026
125094-AQ-5	CDP FINANCIAL INC	C		1	1.A FE	199,252	98.814	197,629	200,000	199,951		84			3.150	3.194	JJ	2,748	6,300	07/21/2014	07/24/2024
125523-AK-6	CIGNA GROUP			1	2.A FE	1,995,500	95.074	1,901,478	2,000,000	1,996,543		69			4.900	4.912	JD	4,356	98,000	09/06/2018	12/15/2048
125523-BD-1	CIGNA GROUP			1	2.A FE	18,823,114	100.996	17,169,388	17,000,000	18,458,886		(77,784)			6.150	5.226	MN	133,592	1,045,500	09/27/2018	11/15/2036
125523-BH-2	CIGNA GROUP			1	2.A FE	24,970,537	96.829	19,607,782	20,250,000	24,101,866		(150,040)			5.375	3.875	FA	411,188	1,088,438	07/21/2017	02/15/2042
125523-CD-0	CIGNA GROUP			1	2.A FE	21,831,844	109.402	21,109,012	19,295,000	21,445,744		(71,873)			6.125	5.162	MN	151,010	1,181,819	09/27/2018	11/15/2041
125523-CF-5	CIGNA GROUP			1	2.A FE	12,206,092	93.054	11,855,127	12,740,000	12,273,257		10,895			4.800	5.075	JJ	281,979	611,520	04/01/2017	07/15/2046
125523-CQ-1	CIGNA GROUP			1	2.A FE	8,065,298	73.946	7,912,201	10,700,000	8,080,338		14,834			3.400	5.050	MS	107,119	198,900	08/30/2023	03/15/2051
12572Q-AH-8	CME GROUP INC	O		1	1.D FE	18,663,938	90.622	16,991,661	18,750,000	18,672,832		1,787			4.150	4.177	JD	34,583	778,125	06/14/2018	06/15/2048
12626P-AF-0	CRH AMERICA INC	O		1	2.A FE	8,805,888	106.783	8,542,674	8,000,000	8,594,065		(44,958)			6.400	5.413	AO	108,089	512,000	09/27/2018	10/15/2033
126307-AS-6	CSC HOLDINGS LLC	O		1	4.B FE	350,000	88.333	309,167	350,000	350,000					5.375	5.375	FA	7,839	18,813	01/12/2018	02/01/2028
126307-AS-6	CSC HOLDINGS LLC			1	4.B FE	150,000	88.333	132,500	150,000	150,000					5.375	5.374	FA	3,359	8,063	01/12/2018	02/01/2028
126408-GK-3	CSX CORP	O		1	1.G FE	8,090,621	111.531	7,450,265	6,680,000	7,782,641		(59,255)			6.150	4.491	MN	68,470	410,820	09/27/2018	05/01/2037
126408-GK-3	CSX CORP			1	1.G FE	2,003,050	111.531	1,817,954	1,630,000	1,912,143		(15,245)			6.150	4.418	MN	16,708	100,245	04/01/2017	05/01/2037
126408-HF-3	CSX CORP	O		1	1.G FE	18,607,602	83.075	15,867,239	19,100,000	18,674,397		11,309			3.800	3.949	MN	120,967	725,800	07/11/2017	11/01/2046
126408-HG-1	CSX CORP	O		1	1.G FE	2,456,950	85.161	2,333,412	2,740,000	2,466,179		1,911			4.250	4.802	MN	19,408	116,450	09/27/2018	11/01/2066
126408-HP-1	CSX CORP	C		1	1.G FE	498,275	91.413	457,064	500,000	498,546		30			4.500	4.519	MS	6,625	22,500	02/21/2019	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC	O		1	1.G FE	2,045,501	129.943	1,910,160	1,470,000	1,960,595		(14,513)			7.875	5.135	MN	14,792	115,763	04/01/2017	05/15/2043
12661P-AD-1	CSL FINANCE PLC	C	C	2	1.G FE	251,178	95.304	238,259	250,000	251,112		(40)			4.625	4.588	AO	2,056	11,563	04/20/2022	04/27/2042
12661P-AF-6	CSL FINANCE PLC		C	1	1.G FE	11,598,239	94.006	10,810,689	11,500,000	11,596,779		(882)			4.950	4.901	AO	101,200	569,250	04/20/2022	04/27/2062
126650-BR-0	CVS HEALTH CORP			1	2.B FE	7,465,982	106.200	6,483,518	6,105,000	7,189,489		(46,470)			6.125	4.532	MS	110,102	373,931	04/01/2017	09/15/2039
126650-BS-8	CVSPAS 2009-B CFT - ABS	C		1	2.B FE	740,209	105.181	630,919	599,841	666,726		(7,963)			7.507	4.677	MON	2,627	45,030	02/14/2014	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS	O		1	2.B FE	3,482,519	105.181	3,154,597	2,999,203	3,304,456		(35,835)			7.507	4.917	MON	13,134	225,150	09/27/2018	01/10/2032
126650-CM-0	CVS HEALTH CORP			1	2.B FE	3,324,106	98.255	3,438,918	3,500,000	3,327,844		3,737			4.875	5.454	JJ	76,307		08/30/2023	07/20/2035
126650-CN-8	CVS HEALTH CORP			1	2.B FE	8,511,196	94.608	8,703,970	9,200,000	8,517,077		5,881			5.125	5.729	JJ	210,865		08/30/2023	07/20/2045
126650-CZ-1	CVS HEALTH CORP			1	2.B FE	25,473,171	93.531	25,596,575	27,367,000	25,474,923		9,937			5.050	5.567	MS	368,542	709,954	08/30/2023	03/25/2048
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST	O			2.B	5,870,538	86.283	5,065,259	5,870,538	5,870,538					3.901	3.901	MON	13,359	229,010	08/02/2017	10/10/2039
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST				2.B	2,345,025	86.283	2,023,351	2,345,025	2,345,025					3.901	3.901	MON	5,336	91,479	08/02/2017	10/10/2039
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST				2.B	3,489,218	84.432	2,946,006	3,489,218	3,489,218					3.860	3.860	MON	7,857	134,684	09/18/2019	11/10/2041
1301ET-AA-0	CALIFORNIA ENDOWMENT CALIFORNIA INSTITUTE OF TECHNOLOGY			1	1.A FE	1,500,000	64.937	974,049	1,500,000	1,500,000					2.498	2.498	AO	9,368	37,470	01/20/2021	04/01/2051
13034V-AD-6	CAMP PENDLETON & QUANTICO HOUSING LLC			1	1.D FE	8,747,387	71.216	6,231,362	8,750,000	8,748,556		(4)			3.650	3.651	MS	106,458	319,375	03/16/2020	09/01/2119
134011-AC-9	CAMP PENDLETON & QUANTICO HSG LLC	O			2.B FE	118,799	102.993	102,993	100,000	116,157		(489)			5.937	4.675	AO	1,484	5,937	12/06/2017	10/01/2043
134011-AG-0	CAMP PENDLETON & QUANTICO HSG LLC			1	2.B FE	383,616	93.188	447,301	480,000	395,605		1,335			5.354	6.837	AO	6,425	25,699	05/18/2010	10/01/2048
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC	C		1	2.B FE	310,030	100.031	380,116	380,000	317,377		791			5.572	6.934	AO	5,293	21,174	05/17/2010	10/01/2050
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B FE	738,720	100.031	810,248	810,000	747,213		906			5.572	6.167	AO	11,283	45,133	05/10/2011	10/01/2050
136375-BL-5	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	629,155	112.610	563,047	500,000	585,188		(6,263)			6.250	4.236	FA	13,021	31,250	11/12/2015	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	8,112,745	111.810	8,273,930	7,400,000	8,101,156		(12,777)			6.200	5.155	JD	38,233	241,800	08/30/2023	06/01/2036

E10.27

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
136385-AG-6	CANADIAN NATURAL RESOURCES LTD.	O		1	2.A FE	3,217,309	101.814	2,952,600	2,900,000	3,141,024		(16,070)			5.850	4.871	FA	70,688	169,650	09/27/2018	02/01/2035
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO.	O		1	2.B FE	7,137,168	101.025	6,061,513	6,000,000	6,939,177		(33,276)			5.750	4.476	JJ	159,083	345,000	04/01/2017	01/15/2042
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO.	O		1,2	2.B FE	994,780	89.247	892,465	1,000,000	995,189		199		3.000	3.035	JD	2,417	30,000	11/17/2021	12/02/2041	
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO.	O		1,2	2.B FE	774,430	76.772	767,723	1,000,000	780,493		3,939		3.500	5.010	MN	5,833	36,000	06/13/2022	05/01/2050	
140501-AB-3	CAPITAL SOUTHWEST CORP	O		1,2	2.C FE	575,900	94.000	530,160	564,000	569,332		(2,410)		4.500	4.000	JJ	10,646	25,380	02/22/2021	01/31/2026	
141781-AW-4	CARGILL INC.	O		1	1.F FE	10,051,032	113.597	9,087,754	8,000,000	9,645,520		(84,554)			6.625	4.586	MS	156,056	530,000	09/27/2018	09/15/2037
143658-AH-5	CARNIVAL CORP	O		1	4.C FE	8,675,198	95.322	7,149,122	7,500,000	8,071,445		(126,164)			6.650	4.562	JJ	229,979	498,750	09/27/2018	01/15/2028
144141-CU-0	DUKE ENERGY PROGRESS LLC	O		1	1.F FE	1,802,780	108.071	1,874,504	1,734,510	1,801,100		(1,680)			6.125	5.607	MS	31,281	53,119	08/30/2023	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS LLC	O		1	1.F FE	9,168,056	104.084	8,326,702	8,000,000	8,882,891		(59,298)			5.700	4.443	AO	114,000	456,000	09/27/2018	04/01/2035
144141-DB-1	DUKE ENERGY PROGRESS LLC	O		1,2	1.F FE	4,565,183	86.209	3,879,419	4,500,000	4,553,503		(2,016)		4.100	4.006	MN	23,575	184,500	04/01/2017	05/15/2042	
144141-DB-1	DUKE ENERGY PROGRESS LLC	O		1,2	1.F FE	5,579,668	86.209	4,741,512	5,500,000	5,565,227		(2,457)		4.100	4.006	MN	28,814	225,500	04/01/2017	05/15/2042	
14448C-AS-3	CARRIER GLOBAL CORP	O		1,2	2.B FE	3,477,195	78.223	3,551,333	4,540,000	3,501,587		18,235		3.577	5.180	AO	38,795	162,396	09/01/2022	04/05/2050	
149123-BE-0	CATERPILLAR INC	O		1,2	1.F FE	48,967,141	121.422	46,019,017	37,900,000	47,889,360		(185,881)			7.375	5.432	MS	931,708	2,795,125	04/01/2017	03/01/2097
14988#-AA-1	CEAMER FINANCE LLC - ABS	2		2	2.B PL	3,810,625	93.631	3,640,737	3,888,393	3,894,947		23,879		3.690	4.564	MN	121,646	69,753	03/12/2021	03/22/2031	
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS	4		2	2.B PL	4,349,859	97.896	4,258,342	4,349,859	4,349,859				6.920	7.681	MN	50,168	353,973	08/23/2022	05/15/2038	
15135B-AT-8	CENTENE CORP	O		1,2	2.C FE	1,133,062	95.873	1,180,193	1,231,000	1,137,503		4,441		4.625	6.169	JD	2,530	28,467	08/30/2023	12/15/2029	
15135U-AF-6	CENOVUS ENERGY INC	O		1	2.B FE	5,566,770	108.874	5,443,680	5,000,000	5,482,490		(18,114)			6.750	5.811	MN	43,125	337,500	09/27/2018	11/15/2039
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	O		1	1.C FE	15,216,390	87.439	12,824,202	14,666,400	15,088,945		(24,178)			4.823	4.334	FMAN	117,893	707,360	03/20/2018	02/01/2038
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	O		1	1.C FE	4,921,853	87.439	4,177,026	4,777,056	4,882,394		(6,053)			4.823	4.462	FMAN	38,400	230,397	10/11/2022	02/01/2038
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	O		1,2	2.C FE	5,373,285	101.509	5,075,469	5,000,000	5,290,025		(17,643)			6.384	5.682	AO	60,293	319,200	09/27/2018	10/23/2035
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC	O		1,2	2.C FE	993,000	83.755	837,545	1,000,000	993,201		96			5.250	5.296	AO	13,125	52,500	03/10/2022	04/01/2053
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC	C		1,2	2.C FE	248,250	83.755	209,386	250,000	248,300		24			5.250	5.296	AO	3,281	13,125	03/10/2022	04/01/2053
16412X-A#-2	CHENIERE CORPUS CHRISTI HOLDINGS L	O		2	2.B FE	27,000,000	81.323	21,957,264	27,000,000	27,000,000				3.520	3.520	JD	900,240	528,000	08/11/2020	12/31/2039	
166756-AT-3	CHEVRON USA INC	O		1,2	1.D FE	4,226,516	114.067	4,505,656	3,950,000	4,186,760		(8,535)			6.000	5.448	MS	79,000	237,000	09/27/2018	03/01/2041
166756-AX-4	CHEVRON USA INC	O		1,2	1.D FE	518,582	87.907	395,581	450,000	514,200		(1,591)			4.200	3.358	AO	3,990	18,900	02/25/2021	10/15/2049
16876B-AA-0	CHILDREN'S HOSPITAL CORP	O		1,2	1.C FE	9,014,630	87.824	7,465,036	8,500,000	8,942,409		(12,323)			4.115	3.770	JJ	174,888	349,775	07/11/2017	01/01/2047
16876B-AA-0	CHILDREN'S HOSPITAL CORP	O		1,2	1.C FE	2,608,505	87.824	2,182,425	2,485,000	2,591,484		(2,941)			4.115	3.829	JJ	51,129	102,258	07/11/2017	01/01/2047
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS	O		1,2	1.D FE	1,949,780	62.496	2,290,461	3,665,000	1,954,668		4,888			2.511	6.066	FA	34,766		10/23/2023	08/15/2050
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA	C		1,2	1.C FE	250,000	67.396	168,489	250,000	250,000					2.704	2.704	JJ	3,380	6,760	10/06/2020	07/01/2050
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA	O		1,2	1.C FE	250,000	67.396	168,489	250,000	250,000					2.704	2.704	JJ	3,380	6,760	10/06/2020	07/01/2050
171232-AE-1	CHUBB INA HOLDINGS INC	O		1	1.F FE	6,203,615	111.677	5,583,824	5,000,000	5,801,494		(83,617)			6.800	4.371	MN	43,444	340,000	09/27/2018	11/15/2031
172062-AE-1	CINCINNATI FINANCIAL CORP	O		1	1.G FE	14,187,961	104.677	12,561,272	12,000,000	13,582,508		(110,709)			6.125	4.568	MN	122,500	735,000	09/27/2018	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC	O		1	2.A FE	1,684,322	102.656	1,539,846	1,500,000	1,622,773		(10,307)			5.400	4.335	JD	3,600	81,000	04/01/2017	06/15/2033
17248R-AJ-5	AT&T MOBILITY LLC	O		1	2.B FE	4,994,076	109.416	5,049,546	4,615,000	4,982,620		(11,456)			7.125	5.858	JD	14,614	164,409	08/30/2023	12/15/2031
17259U-A@-4	CION INVESTMENT CORPORATION	O		1	2.C FE	11,493,150	99.250	11,493,150	11,580,000	11,496,102		2,952			4.750	4.959	N/A	80,980		11/06/2023	11/08/2027
17275R-AF-9	CISCO SYSTEMS INC	O		1	1.D FE	28,272,026	106.449	24,665,279	23,171,000	27,208,290		(176,417)			5.500	4.016	JJ	587,642	1,274,405	04/01/2017	01/15/2040
172967-CC-3	CITIGROUP INC	O		1	2.B FE	4,300,646	105.493	3,955,992	3,750,000	4,126,252		(29,473)			6.000	4.713	AO	38,125	225,000	04/01/2017	10/31/2033
172967-CT-6	CITIGROUP INC	O		1	1.G FE	9,145,944	103.050	8,243,987	8,000,000	8,814,437		(55,954)			5.850	4.652	JD	26,000	468,000	04/01/2017	12/11/2034
172967-DR-9	CITIGROUP INC	O		1	2.B FE	3,889,497	106.414	3,548,901	3,335,000	3,751,117		(23,455)			6.125	4.798	FA	71,494	204,269	04/01/2017	08/25/2036
172967-EC-1	CITIGROUP INC	O		1	1.G FE	9,178,688	103.837	8,306,939	8,000,000	8,900,137		(47,134)			5.875	4.732	MN	41,778	470,000	04/01/2017	05/29/2037
172967-FX-4	CITIGROUP INC	O		1	1.G FE	9,959,515	106.075	10,077,088	9,500,000	9,955,004		(4,511)			5.875	5.455	JJ	234,102		08/30/2023	01/30/2042
172967-KU-4	CITIGROUP INC	O		1	2.B FE	2,827,710	96.026	2,880,781	3,000,000	2,838,268		10,558			4.125	5.475	JJ	53,625		08/30/2023	07/25/2028
172967-MD-0	CITIGROUP INC	O		1,2	1.G FE	2,647,176	92.100	2,702,204	2,934,000	2,649,176		2,000			4.650	5.366	JJ	59,878		08/30/2023	07/23/2048
17858P-AB-7	CITY OF HOPE	C		1,2	1.G FE	615,000	85.167	523,777	615,000	615,000					4.378	4.378	FA	10,172	26,925	05/09/2018	08/15/2048

E10.28

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17858P-AB-7	CITY OF HOPE	O		1,2	1.G FE	3,498,041	85.167	3,087,301	3,625,000	3,509,965		2,480			4.378	4.595	FA	59,954	158,703	11/02/2018	08/15/2048
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO	O		1	2.C FE	9,128,808	102.339	8,187,094	8,000,000	8,854,575	(46,535)				5.950	4.831	JD	21,156	476,000	04/01/2017	12/15/2036
19238V-B@-3	COGECO COMMUNICATIONS INC	O			2.C	20,667,406	97.408	20,455,743	21,000,000	20,932,075	44,144				4.300	4.532	JD	37,625	903,000	04/01/2017	06/16/2025
19238V-B@-3	COGECO COMMUNICATIONS INC	O			2.C	3,936,649	97.408	3,896,332	4,000,000	3,987,142	8,356				4.300	4.531	JD	7,167	172,000	04/01/2017	06/16/2025
19416Q-EK-2	COLGATE-PALMOLIVE CO	C		1,2	1.D FE	993,180	87.535	875,351	1,000,000	994,081	154				3.700	3.738	FA	15,417	37,000	07/24/2017	08/01/2047
195869-AG-7	COLONIAL PIPELINE CO	O		1	1.G FE	5,826,379	115.104	5,104,871	4,435,000	5,383,216	(92,430)				7.630	4.510	MN	29,139	338,391	09/27/2018	04/15/2032
195869-AL-6	COLONIAL PIPELINE CO	O		1	1.G FE	8,428,385	104.616	7,323,136	7,000,000	8,146,934	(59,070)				6.375	4.727	FA	185,938	446,250	09/27/2018	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO	O		1,2	1.G FE	9,344,410	84.115	8,411,528	10,000,000	9,405,587	12,967				4.250	4.661	AO	89,722	425,000	11/06/2018	04/15/2048
195869-AQ-5	COLONIAL PIPELINE CO	O		1,2	1.G FE	6,092,345	84.115	5,467,493	6,500,000	6,130,569	8,079				4.250	4.643	AO	58,319	276,250	11/06/2018	04/15/2048
20030N-AM-3	COMCAST CORP	1		1	1.G FE	228,702	113.355	255,048	225,000	227,520	(119)				6.450	6.324	MS	4,273	14,513	11/16/2006	03/15/2037
20030N-AX-9	COMCAST CORP	1		1	1.G FE	5,420,803	111.035	5,457,357	4,915,000	5,413,605	(7,198)				6.400	5.377	MN	40,194	157,280	08/30/2023	05/15/2038
202795-HG-8	COMMONWEALTH EDISON CO	O		1	1.F FE	8,816,762	105.704	8,037,748	7,604,000	8,456,574	(75,016)				5.875	4.366	FA	186,140	446,735	09/27/2018	02/01/2033
202795-JT-8	COMMONWEALTH EDISON CO	1,2		1	1.F FE	4,723,865	70.787	4,778,135	6,750,000	4,735,361	11,495				3.125	5.184	MS	62,109	105,469	08/30/2023	03/15/2051
202795-JV-3	COMMONWEALTH EDISON CO	1,2		1	1.F FE	499,115	80.822	404,108	500,000	499,144	17				3.850	3.860	MS	5,668	19,250	03/08/2022	03/15/2052
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	O	C		1.D FE	15,750,579	86.489	13,286,390	15,362,000	15,701,926	(8,873)				3.900	3.757	JJ	281,253	599,118	12/07/2017	07/12/2047
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	O	C		1.D FE	7,476,990	86.489	6,486,650	7,500,000	7,472,869	416				3.900	3.920	JJ	137,313	292,500	03/26/2020	07/12/2047
20449E-EE-2	PNC BANK NA	O			1.G FE	855,617	98.869	819,620	829,000	838,103	(3,710)				5.900	5.375	AO	12,228	48,911	09/27/2018	04/01/2026
205887-BS-0	CONAGRA BRANDS INC	1,2		1	2.C FE	3,901,887	79.951	3,293,969	4,120,000	3,935,877	5,663				4.650	5.017	JJ	83,018	191,580	04/01/2017	01/25/2043
205887-BS-0	CONAGRA BRANDS INC	O		1,2	2.C FE	5,568,713	79.951	4,701,101	5,880,000	5,616,833	8,093				4.650	5.017	JJ	118,482	273,420	04/01/2017	01/25/2043
207597-EG-6	CONNECTICUT LIGHT AND POWER CO	1,2		1	1.E FE	2,676,206	88.140	2,732,328	3,100,000	2,680,204	3,997				4.300	5.407	AO	28,141	66,650	08/30/2023	04/15/2044
20825C-AQ-7	CONOCOPHILLIPS	O		1	1.F FE	20,153,304	115.604	18,149,843	15,700,000	19,352,689	(167,979)				6.500	4.377	FA	425,208	1,020,500	10/10/2018	02/01/2039
20825C-AQ-7	CONOCOPHILLIPS	O		1	1.F FE	499,937	115.604	520,218	450,000	485,676	(1,460)				6.500	5.709	FA	12,188	29,250	03/25/2010	02/01/2039
20825C-BA-1	CONOCOPHILLIPS	C		1,2	1.F FE	997,610	84.699	846,987	1,000,000	998,322	213				2.400	2.426	FA	9,067	24,000	08/10/2020	02/15/2031
20825U-AC-8	CONOCO FUNDING CO	1		1	1.F FE	21,374,608	115.135	18,421,568	16,000,000	19,272,601	(349,093)				7.250	4.149	AO	244,889	1,160,000	04/01/2017	10/15/2031
20826F-BH-8	CONOCOPHILLIPS CO	1,2		1	1.F FE	3,938,733	108.220	4,205,412	3,886,000	3,938,880	147				5.700	5.613	MS	82,448		11/30/2023	09/15/2063
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK	C		1	1.G FE	2,271,702	102.569	2,051,376	2,000,000	2,167,829	(12,789)				5.700	4.648	FA	47,500	114,000	02/14/2014	02/01/2034
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	5,025,411	105.523	4,500,547	4,265,000	4,853,261	(35,748)				5.850	4.379	MS	73,465	249,503	09/27/2018	03/15/2036
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	663,592	108.617	570,239	525,000	626,838	(6,120)				6.200	4.185	JD	1,447	32,550	04/01/2017	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	1,622,837	103.429	1,464,550	1,416,000	1,579,132	(9,130)				5.700	4.513	JD	6,726	80,712	09/27/2018	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	9,954,792	109.575	8,765,995	8,000,000	9,560,001	(82,219)				6.300	4.384	FA	190,400	504,000	09/27/2018	08/15/2037
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	10,144,590	86.419	8,641,858	10,000,000	10,119,110	(4,323)				4.200	4.106	MS	123,667	420,000	04/01/2017	03/15/2042
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	1		1	1.G FE	6,280,123	86.419	6,403,617	7,410,000	6,292,274	12,151				4.200	5.525	MS	91,637	155,610	08/30/2023	03/15/2042
21036P-BG-2	CONSTELLATION BRANDS INC	1,2		1	2.C FE	4,596,624	79.696	3,984,795	5,000,000	4,606,195	6,814				3.750	4.225	MN	31,250	187,500	06/28/2022	05/01/2050
21036P-BG-2	CONSTELLATION BRANDS INC	C		1,2	2.C FE	253,139	79.696	199,240	250,000	252,906	(66)				3.750	3.680	MN	1,563	9,375	04/23/2020	05/01/2050
210518-DC-7	CONSUMERS ENERGY CO	C		1,2	1.E FE	1,673,475	96.406	1,446,091	1,500,000	1,620,349	(24,615)				3.800	1.975	MN	7,283	57,000	10/22/2021	11/15/2028
210518-E@-1	CONSUMERS ENERGY COMPANY	O		1	1.E	5,920,000	75.914	4,494,115	5,920,000	5,920,000					3.860	3.860	N/A	59,032	228,512	08/10/2017	09/28/2052
210518-E@-1	CONSUMERS ENERGY COMPANY	O		1	1.E	2,080,000	75.914	1,579,013	2,080,000	2,080,000					3.860	3.860	N/A	20,741	80,288	08/10/2017	09/28/2052
210518-F@-0	CONSUMERS ENERGY COMPANY	O		1	1.E	8,880,000	75.910	6,740,781	8,880,000	8,880,000					3.860	3.860	N/A	43,798	342,768	08/10/2017	11/15/2052
210518-F@-0	CONSUMERS ENERGY COMPANY	O		1	1.E	3,120,000	75.910	2,368,383	3,120,000	3,120,000					3.860	3.860	N/A	15,389	120,432	08/10/2017	11/15/2052
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	2,894,876	98.191	2,945,739	3,000,000	2,912,268	17,392				4.375	6.335	FA	53,594		08/30/2023	08/04/2025
21685W-CJ-4	COOPERATIEVE RABOBANK UA	O	C		1.D FE	1,245,212	105.513	1,044,575	990,000	1,198,236	(8,472)				5.250	3.611	MN	5,342	51,975	12/07/2017	05/24/2041
21871X-AM-1	COREBRIDGE FINANCIAL INC	1,2		1	2.A FE	3,420,375	83.814	3,771,639	4,500,000	3,428,941	7,292				4.400	5.929	AO	47,300	88,000	11/30/2023	04/05/2052
219350-BF-1	CORNING INC	O		1,2	2.A FE	14,594,452	87.361	12,754,747	14,600,000	14,594,850	65				4.375	4.377	MN	81,618	638,750	11/06/2017	11/15/2057

E10.29

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
219350-BF-1	CORNING INC			1,2	2.A FE	3,698,594	87.361	3,232,367	3,700,000	3,698,836		15			4.375	4.377	MN	20,684	161,875	11/06/2017	11/15/2057
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC	C		5	1.C	297,894	121.750	362,686	297,894	297,894					6.250	6.250	JJ	9,309	18,618	10/02/2013	01/01/2044
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC			5	1.C	5,106,756	121.750	6,217,475	5,106,756	5,107,566		563			6.250	6.249	JJ	159,586		10/02/2013	01/01/2044
22160K-AP-0	COSTCO WHOLESALE CORP	C		1,2	1.E FE	219,063	85.662	214,154	250,000	224,979		3,505			1.600	3.377	AO	789	4,000	04/13/2022	04/20/2030
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP	C		1,2	1.D FE	250,000	75.285	188,212	250,000	250,000					3.304	3.304	MN	1,377	8,260	01/21/2020	11/01/2049
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		C	1	1.G FE	2,785,708	115.417	2,498,785	2,165,000	2,639,242		(24,517)			6.550	4.412	AO	29,937	141,808	04/01/2017	10/15/2037
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA	O	C	1	1.G FE	16,514,807	115.417	14,813,815	12,835,000	15,646,401		(145,339)			6.550	4.412	AO	177,480	840,693	04/01/2017	10/15/2037
224044-BT-3	COX COMMUNICATIONS INC			1	2.B FE	374,171	107.710	376,986	350,000	367,483		(720)			6.950	6.414	JD	2,027	24,325	03/25/2010	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC			1	2.B FE	502,437	124.300	590,426	475,000	495,311		(766)			8.375	7.869	MS	13,260	39,781	09/25/2009	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	1,770,804	86.598	1,731,951	2,000,000	1,798,573		5,876			4.700	5.567	JD	4,178	94,000	09/27/2018	12/15/2042
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	884,180	93.529	935,285	1,000,000	918,882		5,095			4.800	5.803	FA	20,000	48,000	09/18/2015	02/01/2035
224044-CP-0	COX COMMUNICATIONS INC	C		1,2	2.B FE	248,588	72.778	181,946	250,000	248,661		28			3.600	3.631	JD	400	9,000	05/18/2021	06/15/2051
224044-CP-0	COX COMMUNICATIONS INC			1,2	2.B FE	497,175	72.778	363,892	500,000	497,322		56			3.600	3.631	JD	800	18,000	05/18/2021	06/15/2051
224399-AP-0	REDCO CORP	O		1	3.A FE	20,670,319	102.123	18,021,611	17,647,000	20,056,092		(129,738)			6.550	5.091	MN	147,696	1,155,879	09/27/2018	11/15/2036
225401-AC-2	UBS GROUP AG	C	C	1,2	1.G FE	150,000	96.859	145,288	150,000	150,000					4.282	4.282	JJ	3,069	6,423	01/04/2017	01/09/2028
225655-20-8	CRESCENT CAPITAL BDC INC			2	2.B	4,324,857	23.875	4,109,293	4,302,925	4,302,104		(1,743)			5.000	9.920	MJSD	54,384	125,612	03/17/2023	05/25/2026
22822V-AF-8	CROWN CASTLE INC			1,2	2.B FE	888,450	86.623	866,228	1,000,000	891,396		2,217			4.750	5.588	MN	6,069	47,500	09/08/2022	05/15/2047
22822V-AX-9	CROWN CASTLE INC			1,2	2.B FE	169,958	71.370	178,424	250,000	170,153		195			2.900	5.869	AO	1,813		12/04/2023	04/01/2041
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	5,500,000	99.500	5,472,500	5,500,000	5,500,000					6.750	6.750	MN	47,438	371,250	05/19/2020	05/15/2028
23338V-AG-1	DTE ELECTRIC CO	O		1,2	1.E FE	17,440,577	79.931	13,947,966	17,450,000	17,441,899		210			3.750	3.753	FA	247,208	654,375	07/31/2017	08/15/2047
23338V-AG-1	DTE ELECTRIC CO			1,2	1.E FE	2,248,785	79.931	1,798,448	2,250,000	2,249,030		25			3.750	3.753	FA	31,875	84,375	07/31/2017	08/15/2047
235851-AR-3	DANAHER CORP	C		1,2	1.G FE	1,496,760	92.681	1,390,208	1,500,000	1,497,338		72			4.375	4.388	MS	19,323	65,625	09/10/2015	09/15/2045
247361-ZX-9	DELTA AIR LINES INC			1	2.B FE	4,500,000	101.741	4,578,355	4,500,000	4,500,000					7.000	7.000	MN	52,500	315,000	04/27/2020	05/01/2025
250847-DZ-0	DTE ELECTRIC CO	O		1	1.F FE	1,161,229	102.041	1,020,408	1,000,000	1,113,782		(7,902)			5.450	4.162	FA	20,589	54,500	04/01/2017	02/15/2035
250847-DZ-0	DTE ELECTRIC CO			1	1.F FE	5,806,145	102.041	5,102,039	5,000,000	5,569,123		(39,527)			5.450	4.161	FA	102,944	272,500	04/01/2017	02/15/2035
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.C FE	1,005,410	102.835	1,028,346	1,000,000	1,005,057		(353)			7.079	7.003	FA	27,726	35,395	02/08/2023	02/10/2034
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	4,088,544	91.160	3,646,381	4,000,000	4,073,175		(2,626)			4.250	4.107	MN	23,611	170,000	04/01/2017	05/11/2042
25245B-AA-5	DIAGEO INVESTMENT CORP	O		1	1.G FE	6,132,816	91.160	5,469,571	6,000,000	6,109,583		(3,932)			4.250	4.107	MN	35,417	255,000	04/01/2017	05/11/2042
254687-DX-1	WALT DISNEY CO			1	1.G FE	9,771,048	126.137	9,081,865	7,200,000	9,033,940		(126,558)			8.450	5.278	FA	253,500	608,400	04/01/2017	08/01/2034
254687-EB-8	WALT DISNEY CO			1	1.G FE	492,312	113.818	569,087	500,000	495,157		259			6.400	6.518	JD	1,422	32,000	09/10/2007	12/15/2035
254687-EH-5	WALT DISNEY CO			1	1.G FE	3,129,578	117.452	2,936,288	2,500,000	2,985,628		(24,301)			6.650	4.725	MN	21,243	166,250	04/01/2017	11/15/2037
254687-EK-8	WALT DISNEY CO	C		1	1.G FE	1,890,840	115.874	1,853,986	1,600,000	1,812,635		(9,942)			6.750	5.387	JJ	51,600	108,000	02/14/2014	01/09/2038
254687-ET-9	WALT DISNEY CO			1	1.G FE	5,456,850	104.765	5,238,224	5,000,000	5,388,768		(11,610)			5.400	4.787	AO	67,500	270,000	04/01/2017	10/01/2043
254687-EZ-5	WALT DISNEY CO			1	1.G FE	20,325,808	133.459	19,618,469	14,700,000	19,630,340		(118,960)			7.750	5.174	JD	94,938	1,139,250	04/01/2017	12/01/2045
25468P-CX-2	DIS 3.700 12/01/42 MTN DISCOVERY COMMUNICATIONS LLC	O		1	1.G FE	452,135	84.202	421,009	500,000	458,693		1,384			3.700	4.345	JD	1,542	18,500	11/01/2018	12/01/2042
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC	O		1	2.C FE	8,705,294	82.302	7,928,173	9,633,000	8,844,761		23,883			4.950	5.673	MN	60,929	476,834	04/01/2017	05/15/2042
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	O		1,2	2.C FE	16,779,672	86.150	14,473,275	16,800,000	16,781,753		383			5.200	5.208	MS	245,093	873,600	09/07/2017	09/20/2047
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,592,014	86.150	5,685,929	6,600,000	6,593,008		147			5.200	5.208	MS	96,287	343,200	09/07/2017	09/20/2047
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	11,807,125	80.327	12,450,703	15,500,000	11,826,147		19,022			4.650	6.550	MN	92,096	360,375	08/30/2023	05/15/2050
25654#-AB-8	DODGER TICKETS LLC	O		1	1.G PL	6,611,998	100.548	5,981,529	5,948,941	6,404,473		(43,906)			6.070	4.918	MAR	271,829	361,101	09/27/2018	03/31/2032
256677-AM-7	DOLLAR GENERAL CORP			1,2	2.B FE	13,878,445	96.433	13,259,476	13,750,000	13,877,370		(1,179)			5.500	5.435	MN	126,042	842,378	09/09/2022	11/01/2052
25746U-AN-9	DOMINION ENERGY INC			1	2.B FE	2,319,998	107.277	2,145,534	2,000,000	2,227,811		(19,261)			6.300	4.757	MS	37,100	126,000	09/27/2018	03/15/2033
25746U-AV-1	DOMINION ENERGY INC	O		1	2.B FE	4,476,524	105.314	4,212,562	4,000,000	4,365,803		(23,328)			5.950	4.897	JD	10,578	238,000	09/27/2018	06/15/2035
25746U-BM-0	DOMINION ENERGY INC	O		1,2	2.B FE	7,396,095	92.351	6,464,543	7,000,000	7,323,151		(12,340)			4.900	4.510	FA	142,917	343,000	04/01/2017	08/01/2041

E1030

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
257559-AK-0	DOMTAR CORP	O		1,2	3.C FE	8,308,136	59.000	4,720,000	8,000,000	8,277,049		(6,896)			6.750	6.437	FA	204,000	540,000	09/27/2018	02/15/2044
260543-CE-1	DOW CHEMICAL CO	O		1,2	2.A FE	8,471,176	98.106	7,848,473	8,000,000	8,402,345		(14,530)			5.250	4.819	MN	53,667	420,000	09/27/2018	11/15/2041
260543-CG-6	DOW CHEMICAL CO	O		1,2	2.A FE	7,641,018	88.293	6,533,645	7,400,000	7,600,041		(7,130)			4.375	4.163	MN	41,368	323,750	07/11/2017	11/15/2042
260543-CG-6	DOW CHEMICAL CO	O		1,2	2.A FE	2,684,682	88.293	2,295,605	2,600,000	2,670,371		(2,508)			4.375	4.163	MN	14,535	113,750	07/11/2017	11/15/2042
260543-CV-3	DOW CHEMICAL CO	O		1,2	2.A FE	2,446,680	91.608	2,748,233	3,000,000	2,447,735		1,055			4.800	6.257	MN	18,400		11/16/2023	05/15/2049
260543-DD-2	DOW CHEMICAL CO	O		1,2	2.A FE	2,424,069	77.241	2,317,215	3,000,000	2,438,450		9,553			3.600	4.836	MN	13,800	108,000	07/06/2022	11/15/2050
260543-DH-3	DOW CHEMICAL CO	O		1,2	2.A FE	11,235,038	120.171	13,519,184	11,250,000	11,235,954		642			6.900	6.910	MN	99,188	817,219	10/24/2022	05/15/2053
26078J-AE-0	DUPONT DE NEMOURS INC	C		1,2	2.A FE	998,680	102.567	1,025,673	1,000,000	998,879		48			5.319	5.330	MN	6,797	53,190	11/15/2018	11/15/2038
264399-DK-9	DUKE ENERGY CAROLINAS LLC	O		1,2	2.A FE	241,555	105.563	263,907	250,000	246,880		526			6.000	6.299	JD	1,250	15,000	04/23/2009	12/01/2028
26441C-AY-1	DUKE ENERGY CORP	O		1,2	2.B FE	15,238,494	79.491	12,162,147	15,300,000	15,246,359		1,350			3.950	3.973	FA	228,310	604,350	08/07/2017	08/15/2047
26441C-CA-1	DUKE ENERGY CORP	O		1,2	2.B FE	749,678	108.304	812,277	750,000	749,687		9			6.100	6.103	MS	14,360		09/05/2023	09/15/2053
26442C-AA-2	DUKE ENERGY CAROLINAS LLC	O		1,2	2.A FE	472,695	107.403	537,015	500,000	481,422		846			6.100	6.520	JD	2,542	30,500	08/21/2008	06/01/2037
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	O		1,2	1.F FE	1,222,179	80.979	1,012,233	1,250,000	1,226,207		654			3.875	4.005	MS	14,262	48,438	04/01/2017	03/15/2046
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	O		1,2	1.F FE	498,235	80.979	404,893	500,000	498,560		40			3.875	3.894	MS	5,705	19,375	03/08/2016	03/15/2046
26442C-BH-6	DUKE ENERGY CAROLINAS LLC	O		1,2	1.F FE	1,246,088	76.601	957,506	1,250,000	1,246,238		76			3.550	3.567	MS	13,066	44,375	03/01/2022	03/15/2052
26442E-AE-0	DUKE ENERGY OHIO INC	C		1,2	1.F FE	496,505	78.113	390,566	500,000	497,054		83			3.700	3.739	JD	822	18,500	06/20/2016	06/15/2046
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC	C		1,2	1.D FE	1,029,400	85.293	852,929	1,000,000	1,025,360		(688)			3.920	3.754	JD	3,267	39,200	06/23/2017	06/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC	C		1,2	1.F FE	498,655	79.527	397,635	500,000	498,871		32			3.750	3.765	MN	2,396	18,750	05/09/2016	05/15/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC	O		1,2	1.F FE	254,033	86.420	216,049	250,000	253,613		(87)			4.200	4.105	JJ	4,842	10,500	06/29/2018	07/15/2048
26746-AA-2	DYAL III ISSUER B	2		1	1.G PL	6,386,305	87.334	5,577,435	6,386,305	6,386,305				4.400	4.400	N/A	12,489	280,997	06/11/2020	06/15/2040	
26746-AA-0	DYAL III ISSUER A	2		1	1.G PL	11,113,695	87.334	9,706,067	11,113,695	11,113,695				4.400	4.400	N/A	21,733	489,003	06/11/2020	06/15/2040	
26882P-AR-3	ERAC USA FINANCE LLC	C		1	2.A FE	1,440,621	112.910	1,411,372	1,250,000	1,373,128		(8,584)			6.700	5.448	JD	6,979	83,750	02/14/2014	06/01/2034
26882P-AR-3	ERAC USA FINANCE LLC	O		1	2.A FE	4,854,788	112.910	4,516,392	4,000,000	4,599,613		(43,332)			6.700	4.850	JD	22,333	268,000	04/01/2017	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC	O		1	2.A FE	16,430,583	116.859	15,191,691	13,000,000	15,655,293		(131,650)			7.000	4.940	AO	192,111	910,000	04/01/2017	10/15/2037
26882P-BE-1	ERAC USA FINANCE LLC	O		1	2.A FE	15,218,032	116.859	14,211,242	12,161,000	14,635,036		(122,356)			7.000	4.947	AO	179,713	851,270	09/27/2018	10/15/2037
26931-AA-5	EXTELL - HARD ROCK NYC	2		1	1.F PL	19,604,154	82.690	16,210,675	19,604,154	19,604,154				4.000	4.000	MS	261,389	823,871	03/17/2022	03/01/2050	
277432-AL-4	EASTMAN CHEMICAL CO	O		1,2	2.B FE	5,682,311	90.597	5,209,352	5,750,000	5,691,499		1,883			4.800	4.884	MS	92,000	276,000	09/27/2018	09/01/2042
278642-AZ-6	EBAY INC	O		1,2	2.A FE	5,340,250	76.018	5,321,277	7,000,000	5,378,131		25,710			3.650	5.248	MN	36,196	255,500	10/20/2022	05/10/2051
283677-AW-2	EL PASO ELECTRIC CO	O		1	2.B FE	3,371,049	102.041	3,061,216	3,000,000	3,284,190		(18,281)			6.000	4.903	MN	23,000	180,000	09/27/2018	05/15/2035
290408-AB-9	ELWOOD ENERGY LLC	O		1	5.A FE	59,783	86.000	45,905	53,378	55,629		(794)			8.159	3.945	JJ	2,129	4,355	04/01/2017	07/05/2026
290876-AD-3	EMERA INC	2,5		3	3.A FE	2,345,625	97.922	2,227,724	2,275,000	2,285,161		(12,867)			6.750	6.133	JD	6,825	153,563	10/04/2022	06/15/2076
291011-BB-9	EMERSON ELECTRIC CO	1		1	1.F FE	357,669	109.750	384,123	350,000	355,585		(219)			6.125	5.964	AO	4,526	21,438	04/23/2009	04/15/2039
29157T-AE-6	EMORY UNIVERSITY	1,2		1	1.C FE	250,000	71.105	177,762	250,000	250,000				2.969	2.969	MS	2,474	7,423	05/13/2020	09/01/2050	
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO	1		1	2.B FE	2,295,602	107.374	2,147,480	2,000,000	2,205,797		(15,470)			6.700	5.345	MN	17,122	134,000	04/01/2017	11/15/2033
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO	O		1	2.B FE	19,736,028	107.374	17,919,650	16,689,000	18,921,722		(171,471)			6.700	4.969	MN	142,876	1,118,163	09/27/2018	11/15/2033
292480-AJ-9	ENERGY TRANSFER LP	O		1,2	2.C FE	2,677,137	87.715	2,631,446	3,000,000	2,711,319		7,261			5.000	5.812	MN	19,167	150,000	09/27/2018	05/15/2044
29250N-AJ-4	ENBRIDGE INC	1,2		2	2.A FE	1,824,600	85.372	1,707,436	2,000,000	1,830,939		4,572			4.500	5.175	JD	5,250	90,000	08/17/2022	06/10/2044
29250N-BE-4	ENBRIDGE INC	1,2		2	2.A FE	761,190	72.837	728,374	1,000,000	767,522		3,886			3.400	4.955	FA	14,167	34,000	05/06/2022	08/01/2051
29250N-BZ-7	ENBRIDGE INC	1,2		2	2.A FE	1,163,032	116.303	1,163,032	1,000,000	998,707		7			6.700	6.710	MN	9,678		11/06/2023	11/15/2053
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP	O		1	2.A FE	21,277,790	116.228	19,177,631	16,500,000	20,415,754		(181,856)			7.500	5.135	AO	261,250	1,237,500	09/27/2018	04/15/2038
292554-A#9	ENCORE CAPITAL GROUP INC	2		2	2.C FE	150,000	98.911	148,366	150,000	150,000				5.625	5.623	FMAN	6,094	26,875	08/11/2017	08/11/2024	
29266M-AE-9	IBERDROLA INTERNATIONAL BV ENDURANCE SPECIALTY HOLDINGS LTD	O		1	2.A FE	1,171,695	106.301	1,063,011	1,000,000	1,118,170		(9,154)			6.750	5.185	MS	19,875	67,500	04/01/2017	09/15/2033
29267H-AA-7	ENERGY TRANSFER LP	O	C	1	1.G FE	24,529,512	109.281	22,949,083	21,000,000	23,666,535		(183,643)			7.000	5.404	JJ	677,833	1,470,000	09/27/2018	07/15/2034
29273R-AP-4	ENERGY TRANSFER LP	O		1,2	2.C FE	4,704,417	100.585	4,526,313	4,500,000	4,676,357		(6,078)			6.050	5.686	JD	22,688	272,250	09/27/2018	06/01/2041
29274F-AF-1	ENEL AMERICAS SA	O	C	1,2	2.B FE	1,574,128	97.301	1,615,199	1,660,000	1,626,339		10,919			4.000	4.779	AO	12,173	66,400	09/27/2018	10/25/2026
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV	O	C	1,2	2.A FE	7,692,360	97.536	7,607,785	7,800,000	7,705,554		9,367			5.000	5.179	JD	17,333	390,000	08/10/2022	06/15/2032
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV	O	C	1,2	2.A FE	12,594,960	94.360	12,030,947	12,750,000	12,598,229		2,144			5.500	5.584	JD	31,167	701,250	06/08/2022	06/15/2052
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV	O	C	1,2	2.A FE	246,960	94.360	235,901	250,000	247,024		42			5.500	5.584	JD	611	13,750	06/08/2022	06/15/2052



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	195,738	114.157	228,315	200,000	196,100		299		7.500	7.811	AO	3,208	15,000	10/06/2022	10/14/2032	
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.B FE	8,964,900	97.466	8,771,904	9,000,000	8,978,997		3,300		4.950	5.000	JD	37,125	445,500	05/22/2019	06/01/2029	
29359U-AB-5	ENSTAR GROUP LTD	C	C	1,2	2.B FE	558,470	97.466	487,328	500,000	538,362		(6,695)		4.950	3.322	JD	2,063	24,750	11/19/2020	06/01/2029	
29359U-AC-3	ENSTAR GROUP LTD	C	C	1,2	2.B FE	1,028,239	81.548	839,948	1,030,000	1,028,609		158		3.100	3.120	MS	10,643	31,930	08/18/2021	09/01/2031	
29360A-AB-6	ENSTAR FINANCE LLC			1,2	2.C FE	631,118	84.694	533,572	630,000	630,715		(211)		5.500	5.458	JJ	15,978	34,650	01/13/2022	01/15/2042	
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	776,740	75.415	754,154	1,000,000	782,393		3,716		3.750	5.287	JD	1,667	37,500	06/15/2022	06/15/2050	
29365T-AM-6	ENTERGY TEXAS INC			1,2	1.G FE	3,728,475	94.990	3,562,117	3,750,000	3,729,046		371		5.000	5.037	MS	55,208	197,917	08/22/2022	09/15/2052	
29365T-AN-4	ENTERGY TEXAS INC			1,2	1.G FE	2,466,369	107.393	2,899,622	2,700,000	2,467,093		724		5.800	6.456	MS	60,900		10/24/2023	09/01/2053	
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	3,642,567	114.446	3,433,379	3,000,000	3,482,223		(33,552)		6.650	4.730	AO	42,117	199,500	09/27/2018	10/15/2034	
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	6,557,148	104.411	6,264,627	6,000,000	6,416,338		(27,343)		5.750	4.934	MS	115,000	345,000	09/27/2018	03/01/2035	
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,201,008	104.411	2,088,209	2,000,000	2,144,955		(9,541)		5.750	4.899	MS	38,333	115,000	04/01/2017	03/01/2035	
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	7,019,964	109.153	6,549,148	6,000,000	6,851,801		(35,275)		6.125	4.829	AO	77,583	367,500	09/27/2018	10/15/2039	
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	8,543,493	113.067	7,914,671	7,000,000	8,304,736		(50,046)		6.450	4.811	MS	150,500	451,500	09/27/2018	09/01/2040	
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC	C		1,2	1.G FE	2,055,983	91.259	2,053,327	2,250,000	2,094,184		4,770		4.450	5.017	FA	37,825	100,125	02/14/2014	02/15/2043	
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1,2	1.G FE	19,113,728	98.127	17,957,297	18,300,000	18,999,985		(19,527)		5.100	4.806	FA	352,580	933,300	04/01/2017	02/15/2045	
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	3,942,180	94.590	4,115,608	4,351,000	3,942,900		720		4.800	5.493	FA	87,020		11/30/2023	02/01/2049	
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	2,031,180	86.738	1,734,759	2,000,000	2,028,494		(620)		4.200	4.109	JJ	35,233	84,000	06/27/2019	01/31/2050	
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	2,168,290	72.870	2,186,089	3,000,000	2,189,032		12,976		3.200	5.001	FA	36,267	96,000	06/13/2022	02/15/2052	
29444G-AJ-6	EQUITABLE HOLDINGS INC			1	2.A FE	21,232,520	106.596	18,108,546	16,988,000	18,857,809		(394,278)		7.000	4.147	AO	297,290	1,189,160	04/01/2017	04/01/2028	
29444G-AJ-6	EQUITABLE HOLDINGS INC	O		1	2.A FE	1,137,474	106.596	1,065,961	1,000,000	1,069,644		(14,303)		7.000	5.153	AO	17,500	70,000	09/27/2018	04/01/2028	
29444U-BJ-4	EQUINIX INC			1,2	2.B FE	2,944,640	67.863	3,393,132	5,000,000	2,982,052		29,629		3.000	6.068	JJ	69,167	150,000	10/21/2022	07/15/2050	
29736R-AR-1	ESTEE LAUDER COMPANIES INC	C		1,2	1.F FE	216,521	83.758	209,396	250,000	222,046		3,320		1.950	3.735	MS	1,435	4,875	04/25/2022	03/15/2031	
29977A-C*4	EVERCORE INC			2.A		1,000,000	86.645	866,450	1,000,000	1,000,000				4.540	4.540	AO	31,023	45,400	07/17/2019	08/01/2033	
29977G-AA-0	EVERBANK FINANCIAL CORP	C		2	3.A FE	100,000	92.560	92,560	100,000	100,000				5.750	5.750	JJ	2,859	5,750	06/26/2015	07/02/2025	
29977G-AA-0	EVERBANK FINANCIAL CORP			2	3.A FE	100,000	92.560	92,560	100,000	100,000				5.750	5.749	JJ	2,859	5,750	06/26/2015	07/02/2025	
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1,2	1.G FE	4,225,852	73.461	3,122,084	4,250,000	4,227,397		483		3.500	3.530	AO	31,403	148,750	10/09/2020	10/15/2050	
30190A-20-3	F&G ANNUITIES & LIFE INC			2	2.C FE	980,000	25.870	1,014,104	980,000	980,000				7.950	7.950	MJSD	5,410		11/29/2023	12/15/2053	
30231G-AW-2	EXXON MOBIL CORP	O		1,2	1.D FE	24,531,075	89.131	20,366,397	22,850,000	24,283,054		(42,508)		4.114	3.691	MS	313,350	940,049	07/20/2017	03/01/2046	
30231G-AW-2	EXXON MOBIL CORP	C		1,2	1.D FE	1,000,000	89.131	891,308	1,000,000	1,000,000				4.114	4.114	MS	13,713	41,140	02/29/2016	03/01/2046	
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	8,856,953	89.131	7,353,294	8,250,000	8,767,628		(15,355)		4.114	3.691	MS	113,135	339,405	07/20/2017	03/01/2046	
30231G-AZ-5	EXXON MOBIL CORP			1,2	1.D FE	2,670,793	74.182	2,831,539	3,817,000	2,672,487		1,694		3.095	5.233	FA	44,301		11/30/2023	08/16/2049	
30231G-BF-8	EXXON MOBIL CORP			1,2	1.D FE	745,809	92.802	696,017	750,000	746,347		151		4.227	4.269	MS	8,982	31,703	03/18/2020	03/19/2040	
30231G-BF-8	EXXON MOBIL CORP	C		1,2	1.D FE	245,337	92.802	232,006	250,000	245,940		169		4.227	4.368	MS	2,994	10,568	03/18/2020	03/19/2040	
30251B-AC-2	FMR LLC	O		1	1.E FE	4,990,104	107.188	4,287,514	4,000,000	4,838,494		(31,790)		6.500	4.693	JD	12,278	260,000	09/27/2018	12/14/2040	
302635-AF-4	FS KKR CAPITAL CORP			1,2	2.C FE	31,000,000	101.858	31,575,905	31,000,000	31,000,000				8.625	8.625	MN	341,646	2,673,750	04/24/2020	05/15/2025	
302635-AL-1	FS KKR CAPITAL CORP	C		1,2	2.C FE	248,420	90.963	227,407	250,000	248,949		275		3.250	3.377	JJ	3,747	8,125	01/10/2022	07/15/2027	
302635-AL-1	FS KKR CAPITAL CORP			1,2	2.C FE	496,840	90.963	454,814	500,000	497,898		550		3.250	3.377	JJ	7,493	16,250	01/10/2022	07/15/2027	
30306V-A#6	FLNG LIQUEFACTION 3 LLC			2.C FE		2,647,800	79.480	2,104,479	2,647,800	2,647,800				3.080	3.080	JD	41,950	81,552	04/15/2021	06/30/2039	
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	C		1,2	2.B FE	245,615	98.450	246,125	250,000	246,711		667		4.850	5.196	AO	2,492	12,125	05/04/2022	04/17/2028	
313309-AP-1	FEDEX CORP			2.B FE		13,406,490	126.994	12,699,355	10,000,000	13,391,160		(3,110)		7.600	5.651	JJ	380,000	760,000	04/01/2017	07/01/2097	
31428X-BD-7	FEDEX CORP	O		1	2.B FE	5,781,991	81.203	5,278,188	6,500,000	5,805,580		4,897		4.500	5.126	FA	121,875	292,500	09/27/2018	02/01/2065	

E10.32

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31428X-BG-0	FEDEX CORP			1,2	2.B FE	4,507,564	89.526	4,333,063	4,840,000	4,490,622		(2,250)			4.550	5.064	AO	55,055	86,450	11/30/2023	04/01/2046
31428X-BG-0	FEDEX CORP	O		1,2	2.B FE	9,051,224	89.526	7,636,577	8,530,000	8,979,320		(12,484)			4.550	4.179	AO	97,029	388,115	07/12/2017	04/01/2046
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	3,611,000	83.267	4,163,354	5,000,000	3,638,858		24,000			4.050	6.250	FA	76,500	202,500	11/02/2022	02/15/2048
31428X-CA-2	FEDEX CORP			1,2	2.B FE	20,233,375	99.529	20,005,219	20,100,000	20,225,306		(3,244)			5.250	5.201	MN	134,838	1,055,250	02/24/2021	05/15/2050
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	2,233,603	74.131	1,667,941	2,250,000	2,235,350		634			3.100	3.149	MS	23,250	69,750	02/24/2021	03/01/2041
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	8,746,150	101.496	8,880,914	8,750,000	8,746,263		55			5.625	5.628	JJ	226,953	494,922	07/06/2022	07/15/2052
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	1,299,760	63.334	1,266,687	2,000,000	1,314,378		10,039			3.200	5.667	MS	18,489	64,000	08/03/2022	09/17/2051
316500-AC-1	FIDUS INVESTMENT CORP			1,2	1.G PL	708,409	90.433	682,766	755,000	720,985		10,127			3.500	5.157	MN	3,377	26,425	11/04/2022	11/15/2026
316773-CH-1	FIFTH THIRD BANCORP	O		2,B FE	2,629,701	118.281	2,183,460	1,846,000	2,457,957	2,457,957		(29,153)			8.250	4.963	MS	50,765	152,295	04/01/2017	03/01/2038
316773-CH-1	FIFTH THIRD BANCORP			2,B FE	9,708,240	118.281	8,060,824	6,815,000	9,074,633	9,074,633		(107,652)			8.250	4.963	MS	187,413	562,238	04/01/2017	03/01/2038
32055R-A@6	FIRST INDUSTRIAL LP			2,B FE	600,000	95.587	573,519	600,000	600,000	600,000					4.300	4.299	AO	5,088	25,800	04/20/2017	04/20/2027
337358-BA-2	WELLS FARGO & CO	O		2,B FE	1,320,648	116.520	1,165,204	1,000,000	1,231,358	1,231,358		(15,104)			7.500	4.818	AO	15,833	75,000	04/01/2017	04/15/2035
337358-BA-2	WELLS FARGO & CO	C		2,B FE	2,641,296	116.520	2,330,409	2,000,000	2,462,715	2,462,715		(30,207)			7.500	4.818	AO	31,667	150,000	04/01/2017	04/15/2035
337738-AV-0	FISERV INC			1,2	2.B FE	362,766	88.141	321,714	365,000	362,958		43			4.400	4.437	JJ	8,030	16,060	06/10/2019	07/01/2049
337932-AJ-6	FIRSTENERGY CORP			1,2	3.A FE	598,830	91.547	457,735	500,000	589,226		(2,423)			5.100	3.917	JJ	11,758	26,125	10/10/2019	07/15/2047
341081-EQ-6	FLORIDA POWER & LIGHT CO			1	1.E FE	10,880,046	106.926	9,623,377	9,000,000	10,278,002		(99,419)			5.625	3.928	AO	126,563	506,250	04/01/2017	04/01/2034
341081-EQ-6	FLORIDA POWER & LIGHT CO	O		1	1.E FE	7,253,364	106.926	6,415,585	6,000,000	6,851,958		(66,276)			5.625	3.928	AO	84,375	337,500	04/01/2017	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO	O		1	1.E FE	6,010,100	107.856	5,392,818	5,000,000	5,723,870		(59,146)			5.950	4.131	AO	74,375	297,500	09/27/2018	10/01/2033
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	6,474,270	101.514	5,583,244	5,500,000	6,197,127		(45,937)			5.400	4.027	MS	99,000	297,000	04/01/2017	09/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO	O		1	1.E FE	8,828,550	101.514	7,613,515	7,500,000	8,450,376		(62,623)			5.400	4.028	MS	135,000	405,000	04/01/2017	09/01/2035
341081-EY-9	FLORIDA POWER & LIGHT CO	O		1	1.E FE	6,246,030	104.998	5,249,898	5,000,000	5,932,761		(51,919)			5.850	4.028	MN	48,750	292,500	04/01/2017	05/01/2037
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	1,001,280	101.910	1,019,098	1,000,000	1,001,301		21			5.250	5.238	FA	21,875		08/30/2023	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CO			1,2	1.E FE	11,544,000	98.654	9,865,435	10,000,000	11,243,423		(50,104)			5.125	4.099	JD	42,708	512,500	04/01/2017	06/01/2041
341081-FP-7	FLORIDA POWER & LIGHT CO	C		1,2	1.D FE	744,068	80.838	606,283	750,000	744,817		132			3.700	3.744	JD	2,313	27,750	11/13/2017	12/01/2047
341099-CL-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	6,172,451	111.850	5,206,613	4,655,000	5,822,078		(58,233)			6.400	4.086	JD	13,241	297,920	04/01/2017	06/15/2038
34489*-AE-9	FOOTBALL CLUB TERM NOTES	O		1	1.F FE	2,250,000	91.366	2,055,744	2,250,000	2,250,000					4.210	4.272	OCT	23,155	96,041	06/06/2018	10/05/2033
34490@-AF-1	FOOTBALL CLUB SER 2020-XIF TR CTF			1	1.F FE	6,879,000	79.169	5,446,001	6,879,000	6,879,000					3.850	3.849	OCT	63,268	268,520	07/17/2020	10/05/2040
34490@-AK-0	FOOTBALL CLUB SER 2020-XI-J TR CTF			1	1.F FE	516,000	79.169	408,509	516,000	516,000					3.850	3.850	OCT	4,746	20,142	07/17/2020	10/05/2040
34502@-AC-4	FOOTBALL TRUST V	O		1	1.F FE	1,000,000	90.874	908,742	1,000,000	1,000,000					3.980	3.980	OCT	9,508	40,353	03/23/2018	10/05/2032
345370-CQ-1	FORD MOTOR CO	O		3,A FE	10,369,863	82.548	10,318,492	12,500,000	10,610,305	10,610,305		68,141			4.750	6.104	JJ	273,785	850,131	09/27/2018	01/15/2043
345370-CQ-1	FORD MOTOR CO			3,A FE	7,881,096	82.548	7,842,054	9,500,000	8,064,636	8,064,636		23,300			4.750	6.103	JJ	208,076	194,869	09/27/2018	01/15/2043
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC			1	1.F FE	2,458,847	94.530	1,784,143	1,887,381	2,383,227		(18,326)			6.090	4.406	JJ	53,001	114,941	03/26/2020	01/15/2051
347382-AA-1	FTGORD 6.124 5/51			3,A FE	1,336,530	87.414	874,143	1,000,000	1,312,411	1,312,411		(6,003)			6.124	4.194	MN	7,655	61,240	09/09/2019	05/15/2051
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION	C		1	1.E FE	310,639	93.871	343,058	365,458	320,619		905			5.815	7.119	MON	945	21,251	03/11/2010	02/15/2052
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.E FE	767,005	93.871	771,880	822,281	777,080		877			5.815	6.357	MON	2,125	47,816	11/14/2016	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.F FE	849,262	93.050	852,515	916,190	861,696		1,130			5.915	6.516	MON	2,409	54,193	02/16/2012	02/15/2052
349553-A@6	FORTIS INC	O	A	2,A	7,519,558	110.702	7,195,604	6,500,000	7,328,427	7,328,427		(40,450)			6.600	5.279	MS	143,000	429,000	09/27/2018	09/01/2037
34964C-AG-1	FORTUNE BRANDS INNOVATIONS INC			1,2	2.B FE	3,470,070	83.903	3,649,795	4,350,000	3,487,356		11,445			4.500	5.957	MS	52,200	195,750	09/16/2022	03/25/2052
35137L-AK-1	FOX CORP			1,2	2.B FE	3,276,945	96.439	3,375,371	3,500,000	3,278,403		1,458			5.576	6.071	JJ	84,569		08/30/2023	01/25/2049
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC			1	2.B FE	2,485,187	109.284	2,513,537	2,300,000	2,378,162		(1,523)			8.250	7.902	JD	8,433	189,750	05/11/2010	12/15/2053
360271-AJ-9	FULTON FINANCIAL CORP	C		2,B FE	47,729	98.026	47,053	48,000	47,971	47,971		32			4.500	4.571	MN	276	2,160	11/12/2014	11/15/2024
36143L-2H-7	GA GLOBAL FUNDING TRUST	C		1,F FE	249,590	81.818	204,545	250,000	249,662	249,662		37			2.900	2.919	JJ	3,524	7,250	01/03/2022	01/06/2032
36143L-2H-7	GA GLOBAL FUNDING TRUST			1,F FE	249,590	81.818	204,545	250,000	249,662	249,662		37			2.900	2.919	JJ	3,524	7,250	01/03/2022	01/06/2032

E1033

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
361448-BC-6	GATX CORP	O		1,2	2.B FE	2,500,000	98.137	2,453,433	2,500,000	2,500,000					4.550	4.550	MN	17,063	113,750	05/03/2018	11/07/2028
361448-BE-2	GATX CORP	C		1,2	2.B FE	249,970	99.176	247,940	250,000	250,000		-			4.700	4.700	AO	2,938	11,750	01/30/2019	04/01/2029
361448-BE-2	GATX CORP			1,2	2.B FE	499,940	99.176	495,880	500,000	500,001		-			4.700	4.700	AO	5,875	23,500	01/30/2019	04/01/2029
361448-BH-5	GATX CORP			1,2	2.B FE	3,194,678	65.800	2,302,985	3,500,000	3,201,360		4,718			3.100	3.543	JD	9,042	108,500	06/22/2022	06/01/2051
361448-BM-4	GATX CORP			1,2	2.B FE	995,860	103.848	1,038,482	1,000,000	995,918		58			6.050	6.103	MS	18,990		11/30/2023	03/15/2034
361448-BN-2	GATX CORP			1,2	2.B FE	1,482,357	110.042	1,544,992	1,404,000	1,481,943		(414)			6.900	6.153	MN	15,877		11/30/2023	05/01/2034
36158F-AA-8	SWISS RE AMERICA HOLDING CORP				1.F FE	2,904,455	103.442	2,586,038	2,500,000	2,629,941		(57,105)			7.000	4.406	FA	66,111	175,000	09/27/2018	02/15/2026
36158F-AD-2	SWISS RE AMERICA HOLDING CORP	O		1	1.F FE	4,470,221	112.715	3,945,022	3,500,000	4,098,310		(77,814)			7.750	4.653	JD	12,056	271,250	09/27/2018	06/15/2030
36190C-AA-5	GNL QUINTERO SA	O	C	1	2.A FE	1,460,361	98.338	1,457,965	1,482,600	1,471,758		1,562			4.634	4.919	JJ	28,817	68,704	09/27/2018	07/31/2029
36244*-AA-8	CTL - BOND BUILDING (DC)				1.A	1,232,537	94.200	1,161,050	1,232,537	1,232,537					3.350	3.350	MON	10,226	78,662	03/21/2013	09/10/2029
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	250,000	78.265	195,661	250,000	250,000					3.250	3.250	MS	2,054	8,125	10/27/2020	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	4,665,600	82.278	3,838,766	4,665,600	4,665,600					2.940	2.940	MS	34,673	137,169	02/09/2021	09/30/2040
363576-AB-5	ARTHUR J. GALLAGHER & CO.			1,2	2.B FE	2,490,634	74.078	2,814,953	3,800,000	2,492,818		2,184			3.500	6.100	MN	15,147		11/16/2023	05/20/2051
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.G FE	249,125	76.664	191,659	250,000	249,217		34			2.850	2.873	JD	594	7,125	05/03/2021	06/01/2041
370334-BP-8	GENERAL MILLS INC	O		1,2	2.B FE	13,930,945	86.311	11,989,465	13,891,000	13,924,542		(1,181)			4.150	4.131	FA	217,780	576,477	07/07/2017	02/15/2043
370334-BP-8	GENERAL MILLS INC			1,2	2.B FE	5,014,381	86.311	4,315,552	5,000,000	5,012,272		(432)			4.150	4.131	FA	78,389	207,500	07/07/2017	02/15/2043
37045V-AT-7	GENERAL MOTORS CO			1,2	2.B FE	14,234,675	97.843	14,921,080	15,250,000	14,241,033		6,358			5.950	6.486	AO	226,844	453,688	08/30/2023	04/01/2049
372460-AD-7	GENUINE PARTS CO			1,2	2.B FE	2,488,281	111.022	2,600,123	2,342,000	2,487,444		(838)			6.875	6.013	MN	26,835		11/30/2023	11/01/2033
372546-AS-0	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	216,175	87.725	219,312	250,000	222,659		775			4.363	5.261	MS	3,212	10,908	06/25/2013	09/15/2043
37269#-AB-0	GEORGETOWN 11TH AVE BR LLC CLASS B				1.G PL	5,000,000	65.328	3,266,410	5,000,000	5,000,000					3.500	3.500	JJ	80,694	175,972	12/29/2020	07/15/2046
373334-JW-2	GEORGIA POWER CO			1	2.A FE	3,845,012	88.410	3,536,384	4,000,000	3,871,846		4,434			4.300	4.561	MS	50,644	172,000	04/01/2017	03/15/2042
373334-JW-2	GEORGIA POWER CO	O		1	2.A FE	5,767,518	88.410	5,304,576	6,000,000	5,807,627		6,656			4.300	4.561	MS	75,967	258,000	04/01/2017	03/15/2042
37362@-AA-0	GEORGIA TRANSMISSION CORP	O			1.E	3,040,934	102.037	2,857,036	2,800,000	2,949,005		(19,223)			5.590	4.637	MJSD	40,403	117,390	09/27/2018	06/30/2030
37513#-AB-4	GIES LLC				2.C PL	17,000,000	89.319	15,184,213	17,000,000	17,000,000					3.750	3.750	FMAN	417,917	716,712	02/08/2022	02/07/2032
375558-AS-2	GILEAD SCIENCES INC	O		1,2	2.A FE	5,103,633	106.745	4,739,474	4,440,000	5,004,294		(20,799)			5.650	4.583	JD	20,905	250,860	09/27/2018	12/01/2041
376535-88-6	GLADSTONE CAPITAL CORP			2	1.G PL	482,308	25.190	493,321	489,600	482,741		434			7.750	8.114	MJSD	3,162	11,353	08/22/2023	09/01/2028
376546-80-0	GLADSTONE INVESTMENT CORP			2	2.B PL	824,306	24.010	791,658	824,300	824,300		1			5.000	5.000	FMAN	8,962	48,830	03/14/2022	05/01/2026
376546-88-3	GLADSTONE INVESTMENT CORP			2	2.B PL		21.490								4.875	250.000	FMAN	6		10/21/2022	11/01/2028
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR			2	1.E PL	6,708,000	96.290	6,459,133	6,708,000	6,708,000					4.150		JD	150,238	198,074	03/21/2022	06/30/2045
37677@-AB-8	GLAM MILHSG FEE LLC SUB			2	2.A PL	48,382,931	85.220	41,231,934	48,382,931	48,382,931					4.150	4.147	JD	1,068,661	2,398,315	03/21/2022	12/30/2051
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR-2 5.10			2	1.E PL	32,972,143	94.520	31,165,270	32,972,143	32,972,143					5.100	5.171	JD	866,978	1,499,893	06/01/2022	12/30/2059
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	O		1	1.F FE	28,809,242	116.109	25,543,943	22,000,000	27,236,447		(261,603)			6.375	4.158	MN	179,208	1,402,500	04/01/2017	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	C		1	1.F FE	3,140,818	116.109	2,902,721	2,500,000	2,960,474		(22,167)			6.375	4.608	MN	20,365	159,375	02/14/2014	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	26,190,220	116.109	23,221,766	20,000,000	24,761,254		(237,870)			6.375	4.158	MN	162,917	1,275,000	04/01/2017	05/15/2038
37940X-AC-6	GLOBAL PAYMENTS INC			1,2	2.C FE	680,100	79.087	790,874	1,000,000	685,428		4,549			4.150	6.747	FA	15,678	41,500	10/27/2022	08/15/2049
37940X-AH-5	GLOBAL PAYMENTS INC			1,2	2.C FE	498,495	85.539	427,695	500,000	498,776		136			2.900	2.935	MN	1,853	14,500	11/16/2021	11/15/2031
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO			1,2	2.B FE	255,403	81.924	204,811	250,000	254,242		(522)			3.125	2.863	JD	347	7,813	09/21/2021	06/15/2031
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	1,274,290	85.709	1,088,510	1,270,000	1,272,504		(907)			4.700	4.616	AO	12,601	59,690	01/03/2022	10/15/2051
38141E-C2-3	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	998,680	99.098	990,977	1,000,000	999,918		153			3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141E-C3-1	GOLDMAN SACHS GROUP INC	O		1,2	2.A FE	5,614,850	94.463	4,723,134	5,000,000	5,518,978		(16,584)			4.800	4.039	JJ	115,333	240,000	07/20/2017	07/08/2044
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE	7,021,346	94.463	1,700,328	1,800,000	1,986,923		(5,973)			4.800	4.039	JJ	41,520	86,400	07/20/2017	07/08/2044
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE	2,249,230	109.842	7,414,300	6,750,000	7,235,520		(13,710)			6.125	5.128	FA	156,188		08/30/2023	02/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC	O		1	2.B FE	12,339,380	110.074	11,007,360	10,000,000	11,808,387		(90,096)			6.750	4.924	AO	168,750	675,000	04/01/2017	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC	O			2.A FE	1,098,853	111.530	975,889	875,000	1,057,351		(6,977)			6.250	4.490	FA	22,786	54,688	04/01/2017	02/01/2041
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	6,653,398	111.530	5,908,866	5,298,000	6,402,486		(42,259)			6.250	4.489	FA	137,969	331,125	04/01/2017	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC	O		2	2.A FE	2,986,800	94.751	2,686,201	2,835,000	2,965,356		(3,625)			4.750	4.415	AO	26,184	134,663	04/01/2017	10/21/2045

E1034

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141G-VX-9	GOLDMAN SACHS GROUP INC	C		2	2.A FE	508,492	101.816	509,080	500,000	503,231		(1,144)			7.402	7.251	JAJO	6,682	34,511	05/23/2019	10/28/2027
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	500,000	76.576	382,878	500,000	500,000					3.210	3.210	AO	3,076	16,050	04/15/2021	04/22/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,250,000	78.105	976,308	1,250,000	1,250,000					3.436	3.436	FA	15,152	42,950	01/19/2022	02/24/2043
38143Y-AC-7	GOLDMAN SACHS GROUP INC	O		1	2.B FE	7,854,867	107.943	7,286,140	6,750,000	7,618,876		(49,756)			6.450	5.036	MN	72,563	435,375	09/27/2018	05/01/2036
38145G-AH-3	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	777,980	96.289	751,056	780,000	779,346		213			3.500	3.531	MN	3,413	27,300	11/10/2016	11/16/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,491,202	87.237	3,402,228	3,900,000	3,547,481		15,898			4.017	4.881	AO	26,546	156,663	03/26/2020	10/31/2038
38148Y-AA-6	GOLDMAN SACHS GROUP INC	O		1,2,5	2.A FE	5,500,000	87.237	4,798,014	5,500,000	5,500,000					4.017	4.017	AO	37,436	220,935	10/24/2017	10/31/2038
386088-AH-1	DIAGEO INVESTMENT CORP	C			1.G FE	2,030,289	121.552	1,756,427	1,445,000	1,860,750		(28,212)			7.450	4.219	AO	22,727	107,653	04/01/2017	04/15/2035
390320-80-2	GREAT ELM CAPITAL CORP			2	2.C PL	84,436	25.140	86,708	86,225	84,472		36			8.750	9.284	MJSD	9,228	19,228	08/17/2023	09/30/2028
39121J-A@-9	GREAT RIVER ENERGY	O			1.G	4,198,780	100.864	3,885,143	3,851,852	3,977,529		(126,512)			6.060	4.662	JJ	116,711	233,422	09/27/2018	07/01/2026
40049J-AZ-0	GRUPO TELEVISIA SAB		C	1	2.B FE	3,783,339	104.572	3,503,166	3,350,000	3,718,633		(13,629)			6.625	5.578	JJ	102,338	221,938	09/27/2018	01/15/2040
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC	O		1,2	2.B FE	11,369,120	91.383	9,138,325	10,000,000	11,189,851		(30,645)			5.950	5.033	AO	125,611	595,000	04/01/2017	10/15/2045
404119-BY-4	HCA INC			1,2	2.C FE	5,760,715	95.291	5,479,216	5,750,000	5,759,032		(428)			5.125	5.109	JD	13,097	294,688	06/07/2019	06/15/2039
404119-CL-1	HCA INC			1,2	2.C FE	7,242,895	85.041	6,165,469	7,250,000	7,243,472		421			4.625	4.631	MS	98,731	335,313	03/02/2022	03/15/2052
40414L-AE-9	HEALTHPEAK PROPERTIES INC	O		1,2	2.A FE	6,175,780	111.736	5,586,814	5,000,000	5,995,950		(37,944)			6.750	4.972	FA	140,625	337,500	09/27/2018	02/01/2041
4041A2-AF-1	HBOS PLC	O	C		2.A FE	22,364,960	97.513	19,502,675	20,000,000	21,626,352		(125,660)			6.000	4.946	MN	200,000	1,200,000	04/01/2017	11/01/2033
4041A2-AF-1	HBOS PLC		C		2.A FE	13,978,100	97.513	12,189,172	12,500,000	13,516,924		(78,574)			6.000	4.945	MN	125,000	750,000	04/01/2017	11/01/2033
404280-AT-6	HSBC HOLDINGS PLC		C	2	2.C FE	2,185,538	98.724	2,171,936	2,200,000	2,186,824		253			6.375	6.405	MS	35,452	140,250	10/25/2018	12/29/2049
40440V-A@-4	HPS CORPORATE LENDING FUND				2.C PL	2,126,000	101.000	2,147,260	2,126,000	2,126,000					8.430	8.430	MN	23,398	179,222	10/28/2022	11/14/2027
40480*-AA-3	HS WILDCAT LLC				2.A PL	995,257	72.942	725,961	995,257	995,257					3.830	3.830	JAJO	6,988	38,118	12/22/2020	12/31/2050
406216-AS-0	HALLIBURTON CO	O			2.A FE	5,033,628	120.738	4,829,499	4,000,000	5,029,716		(806)			7.600	6.027	FA	114,844	304,000	04/01/2017	08/15/2096
406216-AW-1	HALLIBURTON CO	O		1	2.A FE	14,686,062	116.890	13,880,686	11,875,000	14,182,651		(105,503)			6.700	4.838	MS	234,267	795,625	09/27/2018	09/15/2038
406216-AY-7	HALLIBURTON CO	O		1	2.A FE	2,675,526	124.792	2,495,844	2,000,000	2,563,723		(23,441)			7.450	4.863	MS	43,872	149,000	09/27/2018	09/15/2039
406216-BJ-9	HALLIBURTON CO	C		1,2	2.A FE	307,050	98.418	295,254	300,000	304,928		(322)			4.850	4.662	MN	1,859	14,550	05/05/2016	11/15/2035
406216-BK-6	HALLIBURTON CO	C		1,2	2.A FE	749,768	97.050	727,872	750,000	749,803		5			5.000	5.002	MN	4,792	37,500	11/05/2015	11/15/2045
406216-BK-6	HALLIBURTON CO	O		1,2	2.A FE	14,223,519	97.050	13,101,697	13,500,000	14,125,182		(16,789)			5.000	4.656	MN	86,250	675,000	04/01/2017	11/15/2045
40622H-AA-4	HALL STRUCTURED FINANCE II, LLC				1.G PL	16,851,685	94.969	16,288,133	17,151,000	16,955,470		56,125			5.875	6.289	FA	419,842	1,007,621	03/02/2022	01/26/2027
409322-AD-6	HAMPTON ROADS PPV LLC				3.B FE	3,388,070	87.014	2,523,406	2,900,000	3,369,159		(6,276)			6.621	5.505	JD	8,534	192,009	09/30/2020	06/15/2053
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	12,538,777	103.529	10,632,437	10,270,000	10,818,175		(288,251)			7.625	4.481	AO	165,318	783,088	04/01/2017	10/15/2025
410867-AA-3	HANOVER INSURANCE GROUP INC	O			2.B FE	2,441,826	103.529	2,070,582	2,000,000	2,106,750		(56,133)			7.625	4.481	AO	32,194	152,500	04/01/2017	10/15/2025
41242*-BN-1	HARDWOOD FUNDING LLC				1.G FE	1,250,000	87.100	1,088,749	1,250,000	1,250,000					4.230	4.230	JD	3,525	39,656	08/08/2018	06/07/2038
41242*-BN-1	HARDWOOD FUNDING LLC	O			1.G FE	1,250,000	87.100	1,088,749	1,250,000	1,250,000					4.230	4.229	JD	3,525	39,656	08/08/2018	06/07/2038
41242*-BQ-4	HARDWOOD FUNDING LLC				1.G FE	1,000,000	85.973	859,732	1,000,000	1,000,000					4.210	4.210	N/A	2,807	42,100	01/16/2019	06/07/2039
41242*-CA-8	HARDWOOD FUNDING LLC				1.G FE	1,000,000	85.306	853,059	1,000,000	1,000,000					2.830	2.830	N/A	1,887	28,300	06/07/2021	06/07/2031
413831-AA-6	HARRINGTON REINSURANCE HOLDINGS LIMITED		C		2.B PL	9,800,000	99.475	9,947,448	10,000,000	9,837,222		15,671			7.250	7.542	MS	185,278	905,753	06/29/2021	06/29/2031
413875-AN-5	L3HARRIS TECHNOLOGIES INC	O		1	2.B FE	6,555,840	108.391	5,961,503	5,500,000	6,372,972		(32,878)			6.150	4.773	JD	15,033	338,250	09/27/2018	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC	O		1	2.A FE	11,602,772	106.666	10,372,205	9,724,000	11,296,094		(55,435)			6.100	4.742	AO	148,291	593,164	09/27/2018	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC	O		1	2.A FE	16,076,662	106.342	14,887,852	14,000,000	15,639,412		(91,507)			5.950	4.720	AO	175,856	833,000	09/27/2018	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC	O		1	2.A FE	6,158,265	110.431	5,521,537	5,000,000	5,974,352		(38,561)			6.625	4.874	MS	83,733	331,250	09/27/2018	03/30/2040
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	1,023,155	99.866	773,958	775,000	999,037		(7,313)			5.746	3.704	AO	11,133	44,532	07/16/2020	04/01/2044
41652P-AB-5	HARTFORD HEALTHCARE CORP	O		1	1.F FE	17,613,952	99.866	15,479,156	15,500,000	17,359,698		(53,272)			5.746	4.812	AO	222,658	890,630	09/27/2018	04/01/2044
42217K-AX-4	WELLTOWER OP LLC	O		1,2	2.A FE	2,381,512	110.095	2,201,901	2,000,000	2,324,024		(12,103)			6.500	5.052	MS	38,278	130,000	09/27/2018	03/15/2041
42218S-AH-1	HEALTH CARE SERVICE CORP			1,2	1.G FE	3,746,750	70.770	3,419,606	4,832,000	3,757,089		8,272			3.200	4.643	JD	12,885	101,312	08/30/2023	06/01/2050
42218S-AH-1	HEALTH CARE SERVICE CORP	C		1,2	1.G FE	247,758	70.770	176,925	250,000	247,926		49			3.200	3.247	JD	667	8,000	05/28/2020	06/01/2050
42307T-AH-1	KRAFT HEINZ FOODS CO	O		1	2.B FE	45,527,546	118.464	43,239,471	36,500,000	43,860,120		(300,501)			7.125	5.217	FA	1,083,594	2,600,625	09/27/2018	08/01/2039
427096-AH-5	HERCULES CAPITAL INC			1,2	2.C FE	455,655	90.254	491,885	545,000	482,057		20,281			2.625	7.417	MS	4,173	14,306	09/14/2022	09/16/2026
427096-AJ-1	HERCULES CAPITAL INC			1,2	2.C FE	507,597	90.991	536,849	590,000	531,045		16,760			3.375	7.074	JJ	8,905	19,913	08/17/2022	01/20/2027

E10.35

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42809H-AD-9	HESS CORP	O		1	2.C FE	8,352,616	105.017	8,611,360	8,200,000	8,329,122		(4,496)			5.600	5.457	FA	173,476	459,200	02/14/2018	02/15/2041
42809H-AD-9	HESS CORP			1	2.C FE	6,009,258	105.017	6,300,995	6,000,000	6,008,764		(300)			5.600	5.587	FA	126,933	336,000	04/01/2017	02/15/2041
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO	O		1,2	2.B FE	1,984,993	107.879	2,091,768	1,939,000	1,980,754		(930)			6.350	6.166	AO	25,993	123,127	09/27/2018	10/15/2045
431116-AC-6	HIGHMARK INC	O		1	1.G FE	32,279,672	97.590	30,106,550	30,850,000	32,089,499		(43,714)			6.125	5.747	MN	241,444	1,889,563	09/27/2018	05/15/2041
43474T-AB-9	HOLCIM US FINANCE (LUXEMBOURG) SA	O	C	1	2.B FE	7,721,966	106.636	7,197,908	6,750,000	7,573,515		(31,630)			6.875	5.691	MS	118,594	464,063	09/27/2018	09/29/2039
437076-AS-1	HOME DEPOT INC	O		1	1.F FE	1,904,645	111.774	1,788,389	1,600,000	1,809,484		(11,664)			5.875	4.528	JD	3,917	94,000	02/14/2014	12/16/2036
437076-BA-9	HOME DEPOT INC	C		1,2	1.F FE	20,608,300	91.136	18,227,172	20,000,000	20,502,403		(17,677)			4.200	4.008	AO	210,000	840,000	04/01/2017	04/01/2043
437076-BS-0	HOME DEPOT INC	C		1,2	1.F FE	512,810	86.001	430,005	500,000	511,107		(301)			3.900	3.755	JD	867	19,500	08/23/2017	06/15/2047
438516-AT-3	HONEYWELL INTERNATIONAL INC	O		1	1.F FE	510,275	109.474	547,370	500,000	506,956		(349)			5.700	5.550	MS	8,392	28,500	02/02/2010	03/15/2037
440452-AF-7	HORMEL FOODS CORP	C		1,2	1.G FE	438,648	85.021	425,107	500,000	450,142		6,775			1.800	3.545	JD	500	9,000	04/12/2022	06/11/2030
440452-AJ-9	HORMEL FOODS CORP			1,2	1.G FE	248,200	72.396	180,991	250,000	248,298		39			3.050	3.087	JD	593	7,625	05/25/2021	06/03/2051
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP			2	2.B PL	12,718	24.500	13,867	14,150	12,993		248			6.250	9.033	MJSD	224	673	03/20/2023	06/15/2027
44329H-AD-6	HP CMNTYS LLC				1.C FE	339,954	92.809	278,428	300,000	335,505		(704)			5.820	4.986	MS	5,141	17,460	07/18/2016	09/15/2053
44329H-AK-0	HP CMNTYS LLC				1.C FE	683,250	90.022	540,133	600,000	674,920		(1,347)			5.860	5.002	MS	10,353	35,160	10/06/2016	09/15/2053
44329H-AT-1	HP CMNTYS LLC				1.D FE	165,719	102.164	148,453	145,309	159,385		(987)			5.930	4.764	MS	2,537	8,617	07/18/2016	09/15/2034
44329H-AU-8	HP CMNTYS LLC				1.D FE	374,115	92.733	324,565	350,000	369,868		(686)			6.080	5.559	MS	6,266	21,280	07/18/2016	03/15/2046
44329H-AV-6	HP CMNTYS LLC				1.D FE	206,482	84.011	168,022	200,000	205,944		(93)			6.160	5.934	MS	3,628	12,320	07/18/2016	09/15/2053
444859-AZ-5	HUMANA INC	O		1	2.B FE	7,457,544	122.194	6,720,643	5,500,000	7,112,388		(73,123)			8.150	5.233	JD	19,922	448,250	09/27/2018	06/15/2038
444859-BX-9	HUMANA INC			1,2	2.B FE	2,449,580	103.792	2,906,177	2,800,000	2,450,438		858			5.500	6.455	MS	45,344		10/24/2023	03/15/2053
448579-AG-7	HYATT HOTELS CORP			1,2	2.C FE	998,660	97.120	971,200	1,000,000	999,341		123			4.375	4.391	MS	12,882	43,750	08/07/2018	09/15/2028
448579-AG-7	HYATT HOTELS CORP	O		1,2	2.C FE	998,660	97.120	971,200	1,000,000	999,325		127			4.375	4.391	MS	12,882	43,750	08/07/2018	09/15/2028
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC			1	2.B FE	3,692,817	109.217	3,500,410	3,205,000	3,445,803		(52,302)			7.300	5.212	JJ	107,884	233,965	09/27/2018	01/15/2028
45138L-BE-2	IDAHO POWER CO	O		1,2	1.F FE	9,696,390	78.222	7,822,231	10,000,000	9,739,046		6,982			4.050	4.233	MS	135,000	405,000	04/01/2017	03/01/2046
45138L-BJ-1	IDAHO POWER CO			1,2	1.G FE	2,476,900	106.814	2,670,346	2,500,000	2,477,055		155			5.800	5.865	AO	44,306		09/06/2023	04/01/2054
45475Q-AQ-6	INDIANA GAS COMPANY INC	O			2.A FE	7,689,591	102.091	7,146,339	7,000,000	7,361,333		(69,350)			6.550	5.248	MS	135,003	458,500	09/27/2018	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO			1	1.G FE	3,684,114	106.634	3,209,685	3,010,000	3,517,372		(27,877)			6.050	4.357	MS	53,620	182,105	04/01/2017	03/15/2037
454889-AM-8	INDIANA MICHIGAN POWER CO	O		1	1.G FE	4,883,592	106.634	4,254,698	3,990,000	4,662,453		(36,946)			6.050	4.358	MS	71,077	241,395	04/01/2017	03/15/2037
456837-AM-5	ING GROEP NV		C		1.G FE	1,494,870	98.602	1,479,036	1,500,000	1,497,280		501			4.550	4.593	AO	16,873	68,250	09/25/2018	10/02/2028
456837-AM-5	ING GROEP NV	O	C		1.G FE	4,683,926	98.602	4,634,312	4,700,000	4,691,455		1,574			4.550	4.593	AO	52,868	213,850	09/25/2018	10/02/2028
456866-AL-6	TRANE TECHNOLOGIES CO LLC				2.A FE	116,614	102.370	106,465	104,000	106,520		(1,670)			7.200	5.397	JD	624	7,488	04/01/2017	06/01/2025
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN	O		1	2.A FE	11,489,160	107.253	10,725,263	10,000,000	11,298,737		(40,028)			5.750	4.722	JD	25,556	575,000	09/27/2018	06/15/2043
458140-AT-7	INTEL CORP			1,2	1.F FE	14,670,757	100.417	15,062,576	15,000,000	14,674,089		3,332			4.900	5.067	JJ	310,333		08/30/2023	07/29/2045
458140-AY-6	INTEL CORP	O		1,2	1.F FE	24,717,161	86.975	19,917,220	22,900,000	24,475,072		(43,608)			4.100	3.653	MN	130,403	938,900	12/07/2017	05/11/2047
458140-AY-6	INTEL CORP			1,2	1.F FE	5,903,435	86.975	4,783,612	5,500,000	5,850,702		(9,688)			4.100	3.684	MN	31,319	225,500	03/26/2020	05/11/2047
458140-BG-4	INTEL CORP	O		1,2	1.F FE	446,695	81.221	406,103	500,000	451,986		1,117			3.734	4.386	JD	1,193	18,670	11/01/2018	12/08/2047
458140-BN-9	INTEL CORP			1,2	1.F FE	10,373,006	98.157	11,059,311	11,267,000	10,376,104		3,097			4.950	5.453	MS	148,724	278,858	08/30/2023	03/25/2060
458140-BQ-2	INTEL CORP	C		1,2	1.F FE	693,645	97.959	680,813	695,000	694,330		191			3.750	3.782	MS	6,950	26,063	03/20/2020	03/25/2027
458140-CB-4	INTEL CORP			1,2	1.F FE	249,493	97.857	244,643	250,000	249,503		8			4.900	4.913	FA	4,968	12,250	08/02/2022	08/05/2052
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	O		1,2	1.G FE	9,432,360	90.300	8,578,500	9,500,000	9,439,554		1,351			4.250	4.292	MS	112,153	403,750	08/06/2018	09/21/2048
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	3,177,216	90.300	2,889,600	3,200,000	3,179,694		454			4.250	4.292	MS	37,778	136,000	08/06/2018	09/21/2048
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	3,944,400	99.616	3,984,644	4,000,000	3,945,898		841			4.950	5.040	JD	8,800	198,000	05/12/2022	06/15/2052
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	1,599,021	102.203	1,941,853	1,900,000	1,599,518		497			5.200	6.297	JD	4,391	49,400	10/24/2023	06/15/2062
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	54,730,800	125.364	56,413,771	45,000,000	53,906,162		(122,057)			7.125	5.892	JD	267,188	3,206,250	04/01/2017	12/01/2096
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	O		1	1.G FE	11,705,275	87.026	10,182,014	11,700,000	11,704,886		(176)			4.000	3.997	JD	14,300	468,000	09/13/2017	06/20/2042

E10.36

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP	C		1	1.G FE	994,690	96.351	963,513	1,000,000	998,178			554		3.300	3.363	JJ	14,117	33,000	01/24/2017	01/27/2027
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	829,480	87.510	875,104	1,000,000	829,726			246		4.250	5.503	MN	5,431		11/30/2023	05/15/2049
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	499,905	74.327	371,636	500,000	499,909			2		3.430	3.431	FA	6,765	17,150	02/02/2022	02/09/2052
459200-KZ-3	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	3,413,831	100.299	3,929,715	3,918,000	3,415,083			1,252		5.100	6.038	FA	80,482		11/30/2023	02/06/2053
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	500,610	84.875	424,373	500,000	500,626			(13)		5.000	4.991	MS	6,597	25,000	09/26/2018	09/26/2048
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	2,094,450	68.249	2,047,460	3,000,000	2,113,338			13,734		3.468	5.601	JD	8,670	104,040	10/27/2022	12/01/2050
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	2,151,379	94.630	2,278,696	2,408,000	2,151,744			365		5.400	6.250	AO	32,508		12/04/2023	10/01/2048
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	2,244,865	76.255	1,715,740	2,250,000	2,245,413			194		3.375	3.391	MS	25,313	75,938	02/24/2021	03/01/2041
461070-AC-8	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,655,251	106.141	1,379,835	1,300,000	1,538,568			(19,385)		6.450	4.149	AO	17,702	83,850	04/01/2017	10/15/2033
46124H-AH-9	INTUIT INC			1,2	1.G FE	2,231,370	109.361	2,460,620	2,250,000	2,231,444			74		5.500	5.557	MS	36,438		09/12/2023	09/15/2053
46284V-AL-5	IRON MOUNTAIN INC			1,2	3.C FE	13,995,313	94.667	13,253,386	14,000,000	13,996,427			318		5.625	5.628	JJ	363,125	787,500	06/18/2020	07/15/2032
46590X-AQ-9	JBS USA LUX SA			1,2	2.C FE	4,498,515	74.444	3,349,998	4,500,000	4,498,650			113		4.375	4.377	FA	81,484	196,875	01/19/2022	02/02/2052
46590X-AX-4	JBS USA LUX SA			1,2	2.C FE	20,238,830	100.550	20,612,730	20,500,000	20,244,866			5,599		6.500	6.597	JD	111,042	1,332,500	06/06/2022	12/01/2052
46590X-AY-2	JBS USA LUX SA	C		1,2	2.C FE	246,445	99.059	247,647	250,000	246,819			270		5.750	5.931	AO	3,594	18,368	06/06/2022	04/01/2033
46625H-HF-0	JPMORGAN CHASE & CO			1	1.F FE	19,374,210	114.493	17,173,907	15,000,000	18,375,492			(166,866)		6.400	4.286	MN	122,667	960,000	04/01/2017	05/15/2038
46625H-HF-0	JPMORGAN CHASE & CO	O		1	1.F FE	6,458,070	114.493	5,724,636	5,000,000	6,124,943			(55,609)		6.400	4.287	MN	40,889	320,000	04/01/2017	05/15/2038
46625H-JB-7	JPMORGAN CHASE & CO	O		1	1.F FE	15,379,840	106.291	14,077,185	13,244,000	15,039,950			(66,327)		5.600	4.475	JJ	341,990	741,664	09/27/2018	07/15/2041
46625H-JZ-4	JPMORGAN CHASE & CO			1	1.G FE	500,745	98.020	490,098	500,000	500,221			(69)		4.125	4.109	JD	917	20,625	12/11/2014	12/15/2026
46647P-AL-0	JPMORGAN CHASE & CO	C		1,2,5	1.F FE	500,000	83.720	418,599	500,000	500,000					3.964	3.964	MN	2,533	19,820	11/03/2017	11/15/2048
46817M-AS-6	JACKSON FINANCIAL INC	C		1,2	2.B FE	249,963	101.224	253,060	250,000	249,967			3		5.670	5.672	JD	906	14,175	06/02/2022	06/08/2032
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	O		1	1.D FE	8,550,350	84.761	7,089,447	8,364,000	8,524,489			(4,537)		3.837	3.710	MN	41,007	320,927	08/17/2017	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	C		1	1.D FE	95,602	84.761	84,761	100,000	96,242			101		3.837	4.095	MN	490	3,837	11/14/2016	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	3,066,840	84.761	2,542,843	3,000,000	3,057,645			(1,630)		3.837	3.710	MN	14,709	115,110	08/17/2017	05/15/2046
478115-AD-0	JOHNS HOPKINS UNIVERSITY	O		1	1.C FE	10,861,589	84.388	9,987,332	10,650,000	10,830,372			(5,455)		3.753	3.639	JJ	199,847	399,695	10/02/2017	07/01/2045
478115-AD-0	JOHNS HOPKINS UNIVERSITY			1	1.C FE	5,110,483	84.388	4,206,746	4,985,000	5,094,194			(3,552)		3.753	3.601	JJ	93,544	187,087	03/26/2020	07/01/2045
478160-AT-1	JOHNSON & JOHNSON			1	1.A FE	16,437,538	114.282	14,380,097	12,583,000	15,527,051			(149,945)		5.850	3.748	JJ	339,426	736,106	04/01/2017	07/15/2038
478160-AT-1	JOHNSON & JOHNSON	O		1	1.A FE	16,453,214	114.282	14,393,810	12,595,000	15,541,330			(150,057)		5.850	3.748	JJ	339,750	736,808	04/01/2017	07/15/2038
478160-AV-6	JOHNSON & JOHNSON			1	1.A FE	27,081,906	99.542	24,362,855	24,475,000	26,550,955			(87,674)		4.500	3.808	MS	367,125	1,101,375	04/01/2017	09/01/2040
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	10,758,627	87.488	9,623,727	11,000,000	10,794,754			5,789		3.700	3.826	MS	135,667	407,000	04/01/2017	03/01/2046
478160-BV-5	JOHNSON & JOHNSON	O		1,2	1.A FE	18,583,083	87.488	16,622,800	19,000,000	18,644,993			10,012		3.700	3.826	MS	234,333	703,000	04/01/2017	03/01/2046
478160-CT-9	JOHNSON & JOHNSON			1,2	1.A FE	658,920	64.242	481,816	750,000	662,469			1,302		2.450	2.975	MS	6,125	18,375	03/11/2021	09/01/2060
478165-AF-0	S C JOHNSON & SON INC			2	2.A FE	5,572,995	104.915	4,983,457	4,750,000	5,326,641			(50,930)		5.750	4.138	FA	103,181	273,125	09/27/2018	02/15/2033
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PLC	O	C	1	2.B FE	21,305,317	97.635	19,624,614	20,100,000	21,133,891			(36,381)		5.700	5.242	MS	381,900	1,145,700	09/27/2018	03/01/2041
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC	O	C	1,2	2.B FE	6,597,247	89.396	5,810,756	6,500,000	6,584,967			(2,156)		4.500	4.408	FA	110,500	292,500	04/01/2017	02/15/2047
48128G-YQ-7	JPMORGAN CHASE & CO	@		1	1.G FE	1,668,671	11.402	1,332,215	11,684,000	1,701,477			32,806			13.065	N/A			12/19/2022	11/27/2068
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE	2,134,665	71.122	1,675,641	2,356,000	2,135,950			560		3.500	4.025	FA	28,861	61,250	12/04/2023	08/25/2050
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	C		1,2	1.F FE	247,750	71.122	177,806	250,000	247,900			47		3.500	3.549	FA	3,063	8,750	08/18/2020	08/25/2050
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1,2	1.F FE	6,836,709	68.999	7,224,181	10,470,000	6,868,467			26,926		3.250	5.717	JD	15,123	177,775	12/13/2023	12/15/2051
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS		C	2	2.B PL	9,693,724	90.038	8,728,055	9,693,724	9,693,724					4.000	3.999	FA	146,483	378,391	10/19/2022	08/12/2031

E10.37

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	O		1,2	1.D FE	17,953,988	88.334	14,906,394	16,875,000	17,808,288		(25,341)			4.150	3.786	MN	116,719	700,313	08/15/2017	05/01/2047
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	C		1,2	1.D FE	257,327	88.334	220,835	250,000	256,342		(168)			4.150	3.980	MN	1,729	10,375	06/01/2017	05/01/2047
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	6,383,640	88.334	5,300,051	6,000,000	6,331,965		(9,014)			4.150	3.786	MN	41,500	249,000	08/15/2017	05/01/2047
485134-BH-2	EVERGY METRO INC			1	1.F FE	3,763,584	105.200	3,276,976	3,115,000	3,586,571		(29,676)			6.050	4.399	MN	24,081	188,458	04/01/2017	11/15/2035
485134-BH-2	EVERGY METRO INC	O		1	1.F FE	4,693,908	105.200	4,087,015	3,885,000	4,472,976		(37,001)			6.050	4.400	MN	30,033	235,043	04/01/2017	11/15/2035
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1.F FE	109,944	100.018	126,080	126,058	117,572		714			6.093	7.727	MN	981	7,681	10/13/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC			1	1.D FE	1,250,000	86.801	1,085,008	1,250,000	1,250,000					4.166	4.166	MN	6,654	52,075	04/03/2019	11/15/2048
487836-BQ-0	KELLANOVA			1	2.B FE	4,145,492	89.387	3,575,470	4,000,000	4,128,157		(3,403)			4.500	4.275	AO	45,000	180,000	03/26/2020	04/01/2046
487836-BQ-0	KELLANOVA	O		1	2.B FE	12,114,859	89.387	10,637,024	11,900,000	12,084,404		(5,017)			4.500	4.388	AO	133,875	535,500	09/27/2018	04/01/2046
491674-BG-1	KENTUCKY UTILITIES CO	O		1,2	1.F FE	13,919,928	97.997	11,651,592	12,000,000	13,528,947		(64,914)			5.125	4.051	MN	102,500	615,000	04/01/2017	11/01/2040
49271V-AM-2	KEURIG DR PEPPER INC			1,2	2.B FE	2,188,560	74.606	2,051,664	2,750,000	2,200,301		8,972			3.350	4.611	MS	27,126	92,125	09/08/2022	03/15/2051
49271V-AR-1	KEURIG DR PEPPER INC			1,2	2.B FE	23,785,440	91.434	21,944,119	24,000,000	23,791,178		3,567			4.500	4.555	AO	228,000	1,080,000	04/07/2022	04/15/2052
49337W-AC-4	NATIONAL GRID USA			1	2.B FE	6,650,895	114.269	5,713,440	5,000,000	5,962,383		(116,167)			8.000	4.690	MN	51,111	400,000	04/01/2017	11/15/2030
49338C-AA-1	KEYSPAN GAS EAST CORP	O		1	2.A FE	4,777,208	96.977	3,879,075	4,000,000	4,657,501		(24,894)			5.819	4.444	AO	58,190	232,760	09/27/2018	04/01/2041
49338C-AC-7	KEYSPAN GAS EAST CORP			1,2	2.A FE	500,000	69.330	346,650	500,000	500,000					3.586	3.586	JJ	8,118	17,930	01/12/2022	01/18/2052
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP	O		1	2.B FE	7,546,240	113.241	6,924,693	6,115,000	7,102,582		(93,809)			7.750	5.297	MS	139,541	473,913	09/27/2018	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP	O		1	2.B FE	4,716,220	113.221	4,528,857	4,000,000	4,526,179		(40,499)			7.300	5.519	FA	110,311	292,000	09/27/2018	08/15/2033
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	2,247,942	90.012	2,389,822	2,655,000	2,251,763		3,821			5.000	6.408	FA	50,150		08/30/2023	08/15/2042
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	4,851,804	93.565	5,128,305	5,481,000	4,856,703		4,899			5.400	6.402	MS	98,658	147,987	08/30/2023	09/01/2044
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	2,045,684	96.186	2,140,139	2,225,000	2,047,253		1,569			5.550	6.231	JD	10,291	61,744	08/30/2023	06/01/2045
49456B-AJ-0	KINDER MORGAN INC			1,2	2.B FE	6,609,445	89.218	6,914,425	7,750,000	6,617,532		8,087			5.050	6.281	FA	147,853		08/30/2023	02/15/2046
49549*-AB-1	KJ FDG SEC TL A-2			1	1.G PL	9,000,000	98.491	8,864,199	9,000,000	9,000,000					5.750	5.750	JD	526,125	150,888	09/01/2022	12/06/2056
50075N-AT-1	MONDELEZ INTERNATIONAL INC	O		2	2.A FE	19,034,001	116.273	18,451,308	15,868,959	18,453,857		(121,721)			6.875	5.226	FA	454,580	1,090,991	09/27/2018	02/01/2038
50075N-AW-4	MONDELEZ INTERNATIONAL INC	O		2	2.A FE	4,729,072	112.219	4,488,746	4,000,000	4,608,515		(25,660)			6.875	5.388	JJ	118,403	275,000	09/27/2018	01/26/2039
50076Q-AR-7	KRAFT HEINZ FOODS CO			2	2.B FE	10,840,740	115.286	10,018,359	8,690,000	10,402,774		(74,735)			6.875	4.998	JJ	257,230	597,438	04/01/2017	01/26/2039
50076Q-AR-7	KRAFT HEINZ FOODS CO	O		2	2.B FE	2,881,716	115.286	2,663,108	2,310,000	2,765,131		(19,858)			6.875	4.998	JJ	68,378	158,813	04/01/2017	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	2.B FE	1,244,484	87.279	1,323,148	1,516,000	1,244,945		460			4.375	5.812	JD	5,527		11/30/2023	06/01/2046
50077L-AZ-9	KRAFT HEINZ FOODS CO			1,2	2.B FE	1,216,109	94.752	1,303,781	1,376,000	1,216,345		236			4.875	5.743	AO	16,770		11/30/2023	10/01/2049
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	2.B FE	4,000,000	103.071	4,122,831	4,000,000	4,000,000					5.500	5.499	JD	18,333	220,000	05/04/2020	06/01/2050
501044-CN-9	KROGER CO	O		1,2	2.A FE	2,253,577	97.620	2,147,645	2,200,000	2,245,365		(1,775)			5.400	5.209	JJ	54,780	118,800	09/27/2018	07/15/2040
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN	O		1,2	2.B FE	3,187,650	92.154	2,764,613	3,000,000	3,160,300		(4,764)			4.700	4.306	FA	58,750	141,000	07/21/2017	02/01/2045
524660-BA-4	LEGETT & PLATT INC			1,2	2.B FE	2,262,320	71.740	2,152,193	3,000,000	2,279,955		11,458			3.500	5.128	MN	13,417	105,000	06/28/2022	11/15/2051
52532X-AF-2	LEIDOS INC			1,2	2.C FE	740,370	95.738	718,038	750,000	743,409		874			4.375	4.535	MN	4,193	32,813	05/07/2020	05/15/2030
53079E-AE-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	1,102,445	101.202	1,087,921	1,075,000	1,101,871		(574)			7.000	6.658	MS	22,157	37,625	08/30/2023	03/15/2034
53079E-AG-9	LIBERTY MUTUAL GROUP INC	O		1	2.B FE	7,067,156	99.165	5,999,453	6,050,000	6,826,486		(50,593)			6.500	4.990	MS	115,790	393,250	09/27/2018	03/15/2035
53079E-BF-0	LIBERTY MUTUAL GROUP INC	O		1	2.B FE	7,886,542	86.989	6,828,649	7,850,000	7,882,676		(913)			4.850	4.818	FA	158,635	380,725	09/27/2018	08/01/2044
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	3,657,221	75.575	4,173,259	5,522,000	3,685,744		24,648			3.951	6.618	AO	46,059	218,174	11/02/2022	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	5,303,667	71.875	3,845,311	5,350,000	5,305,560		520			3.950	3.993	MN	27,003	211,325	05/06/2020	05/15/2060
53079E-BN-3	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	16,962,430	98.493	16,743,758	17,000,000	16,963,563		521			5.500	5.515	JD	41,556	935,000	06/01/2022	06/15/2052
53079E-BN-3	LIBERTY MUTUAL GROUP INC	C		1,2	2.B FE	249,448	98.493	246,232	250,000	249,464		8			5.500	5.515	JD	611	13,750	06/01/2022	06/15/2052
532457-BU-1	ELI LILLY AND CO			1,2	1.E FE	2,944,650	91.775	2,753,248	3,000,000	2,947,616		635			4.150	4.246	MS	36,658	124,500	02/27/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP	O		1	2.B FE	11,486,033	103.053	10,377,429	10,070,000	11,179,481		(64,409)			6.150	4.941	AO	144,505	619,305	09/27/2018	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP	O		1	2.B FE	11,171,297	105.688	10,040,337	9,500,000	10,850,066		(67,405)			6.300	4.871	AO	136,325		09/27/2018	10/09/2037
534187-BA-6	LINCOLN NATIONAL CORP			1	2.B FE	1,497,042	112.184	1,424,739	1,270,000	1,460,549		(6,442)			7.000	5.558	JD	3,951	63,700	11/30/2023	06/15/2040
534187-BA-6	LINCOLN NATIONAL CORP	O		1	2.B FE	2,166,672	112.184	1,794,947	1,600,000	2,060,586		(18,557)			7.000	4.504	JD	4,978	112,000	07/20/2017	06/15/2040
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.B FE	9,933,682	78.747	8,528,253	10,830,000	9,937,141		2,659			4.375	4.887	JD	21,058	414,750	10/12/2023	06/15/2050
539439-AM-1	LLOYDS BANKING GROUP PLC		C	2	2.A FE	12,710,132	97.864	12,246,757	12,514,000	12,564,884		(24,613)			4.582	4.361	JD	33,448	573,391	04/01/2017	12/10/2025

E10.38

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
539439-AM-1	LLOYDS BANKING GROUP PLC	O	C		2.A FE	11,853,920	97.864	11,421,760	11,671,000	11,718,205		(22,833)			4.582	4.362	JD	31,195	534,765	04/01/2017	12/10/2025
539830-BK-4	LOCKHEED MARTIN CORP	O		1,2	1.G FE	3,276,369	98.936	3,052,173	3,085,000	3,222,843		(8,898)		4.500	4.023	MN	17,739	138,825	04/01/2017	05/15/2036	
539830-BR-9	LOCKHEED MARTIN CORP	C		1,2	1.G FE	499,560	96.437	482,184	500,000	499,607		39		3.900	3.911	JD	867	19,500	04/21/2022	06/15/2032	
539830-BX-6	LOCKHEED MARTIN CORP	O		1,2	1.G FE	991,800	112.500	1,125,001	1,000,000	991,961		(326)		5.700	5.756	MN	7,283	60,325	10/19/2022	11/15/2054	
539830-BY-4	LOCKHEED MARTIN CORP	O		1,2	1.G FE	2,901,605	116.769	3,120,058	2,672,000	2,901,488		(117)		5.900	5.373	MN	20,144		11/30/2023	11/15/2063	
540424-AP-3	LOEWS CORP	O		1	1.G FE	2,286,471	108.490	2,061,305	1,900,000	2,173,743		(18,868)		6.000	4.348	FA	47,500	114,000	04/01/2017	02/01/2035	
541098-AB-5	LOGAN RIDGE FINANCE CORP	O		1,2	2.C PL	16,532,600	90.795	15,317,117	16,870,000	16,667,861		64,093		5.250	5.715	AO	150,073	885,675	11/02/2021	10/30/2026	
548661-EB-9	LOWE'S COMPANIES INC	O		1,2	2.A FE	4,257,604	74.750	4,186,018	5,600,000	4,290,083		21,807		3.500	5.097	AO	49,000	196,000	08/22/2022	04/01/2051	
548661-EF-0	LOWE'S COMPANIES INC	O		1,2	2.A FE	5,131,980	84.307	5,901,489	7,000,000	5,145,573		11,750		4.450	6.288	AO	77,875	311,500	11/03/2022	04/01/2062	
548661-EJ-2	LOWE'S COMPANIES INC	O		1,2	2.A FE	2,464,420	84.660	2,963,090	3,500,000	2,466,831		2,411		4.250	6.559	AO	37,188		10/24/2023	04/01/2052	
548661-EN-3	LOWE'S COMPANIES INC	O		1,2	2.A FE	19,104,470	105.806	20,367,652	19,250,000	19,106,054		1,092		5.800	5.849	MS	328,747	1,138,210	09/06/2022	09/15/2062	
549271-AF-1	LUBRIZOL CORP	O		1	1.C FE	10,000,296	116.653	9,157,259	7,850,000	9,442,180		(115,354)		6.500	4.142	AO	127,563	510,250	09/27/2018	10/01/2034	
55336V-AN-0	MPLX LP	O		1,2	2.B FE	7,621,200	86.181	8,618,114	10,000,000	7,665,415		38,186		4.700	6.651	AO	99,222	470,000	11/02/2022	04/15/2048	
55336V-AT-7	MPLX LP	O		1,2	2.B FE	824,990	96.709	967,089	1,000,000	828,051		2,528		5.500	6.958	FA	20,778	55,000	10/19/2022	02/15/2049	
55336V-BT-6	MPLX LP	O		1,2	2.B FE	2,393,460	88.955	2,668,639	3,000,000	2,394,442		982		4.950	6.524	MS	44,138		11/16/2023	03/14/2052	
55608J-AN-8	MACQUARIE GROUP LTD	O	C	2,5	1.F FE	6,600,000	96.926	6,397,145	6,600,000	6,600,000				4.654	4.654	MS	80,204	307,164	03/19/2018	03/27/2029	
55608J-AP-3	MACQUARIE GROUP LTD	O	C	2,5	1.F FE	12,750,000	98.912	12,611,247	12,750,000	12,750,000				5.033	5.034	JJ	295,898	641,708	10/04/2018	01/15/2030	
55608J-AP-3	MACQUARIE GROUP LTD	O	C	2,5	1.F FE	6,500,000	98.912	6,429,263	6,500,000	6,500,000				5.033	5.032	JJ	150,850	327,145	10/04/2018	01/15/2030	
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)	C			3.A	79,399	96.350	76,501	79,399	79,399				6.020	6.020	MON	1,014	4,871	10/27/2011	03/15/2037	
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)	C			3.A	1,032,187	96.350	994,512	1,032,187	1,032,187				6.020	6.020	MON	2,762	51,985	10/27/2011	03/15/2037	
55903V-BD-4	WARNERMEDIA HOLDINGS INC	O		1,2	2.C FE	16,022,035	88.158	14,105,291	16,000,000	16,021,252		(235)		5.050	7.306	MS	237,911	808,000	03/10/2022	03/15/2042	
55903V-BD-4	WARNERMEDIA HOLDINGS INC	C		1,2	2.C FE	250,000	88.158	220,395	250,000	250,000				5.050	7.306	MS	3,717	12,625	03/09/2022	03/15/2042	
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP	O		1	2.B FE	16,318,824	104.342	14,607,815	14,000,000	15,800,847		(92,679)		6.400	5.061	MN	149,333	896,000	09/27/2018	05/01/2037	
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP	O		1	2.B FE	6,470,134	104.342	5,738,785	5,500,000	6,244,524		(38,483)		6.400	4.997	MN	58,667	352,000	04/01/2017	05/01/2037	
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP	O		1,2	2.B FE	5,957,436	79.175	4,750,507	6,000,000	5,962,505		900		4.200	4.242	AO	61,600	252,000	10/10/2017	10/03/2047	
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP	O		1,2	2.B FE	863,020	79.175	791,751	1,000,000	866,958		2,796		4.200	5.180	AO	10,267	42,000	08/04/2022	10/03/2047	
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP	O		1,2	2.B FE	1,008,801	76.400	763,996	1,000,000	1,006,489		(397)		3.950	3.885	MS	13,167	39,500	08/15/2022	03/01/2050	
56081#BP-4	MAJOR LEAGUE BASEBALL TRUST	O			1.F FE	1,200,000	83.493	1,001,911	1,200,000	1,200,000				4.010	4.008	JD	2,807	48,120	02/15/2018	12/10/2038	
56081*-AA-2	MLB INFRASTRUCTURE FACILITY	O			1.G FE	3,000,000	90.727	2,721,795	3,000,000	3,000,000				4.430	4.430	JD	7,753	132,900	11/29/2018	12/10/2043	
565130-AA-9	MAPLE GROVE FUNDING TRUST I	O		1,2	2.A FE	7,161,064	70.037	7,178,739	10,250,000	7,174,627		13,563		4.161	6.517	FA	161,123		08/30/2023	08/15/2051	
56585A-AM-4	MARATHON PETROLEUM CORP	O		1,2	2.B FE	964,420	97.921	979,208	1,000,000	968,883		661		5.850	6.109	JD	2,600	58,500	12/21/2015	12/15/2045	
570535-AG-9	MARKEL GROUP INC	O		1,2	2.B FE	26,109,486	106.961	22,194,305	20,750,000	24,659,314		(272,596)		7.350	5.037	FA	576,158	1,525,125	09/27/2018	08/15/2034	
570535-AS-3	MARKEL GROUP INC	O		1,2	2.B FE	4,472,235	81.565	3,670,406	4,500,000	4,475,437		579		4.300	4.337	MN	32,250	193,500	10/30/2017	11/01/2047	
570535-AS-3	MARKEL GROUP INC	O		1,2	2.B FE	2,981,490	81.565	2,446,937	3,000,000	2,983,699		384		4.300	4.337	MN	129,000	129,000	10/30/2017	11/01/2047	
570535-AX-2	MARKEL GROUP INC	O		1,2	2.B FE	5,200,883	71.126	5,517,226	7,757,000	5,227,918		21,144		3.450	5.798	MN	40,142	158,735	11/16/2023	05/07/2052	
570535-AX-2	MARKEL GROUP INC	C		1,2	2.B FE	248,585	71.126	177,814	250,000	248,656		27		3.450	3.480	MN	1,294	8,625	05/04/2021	05/07/2052	
571676-AH-8	MARS INC	O		1,2	1.E FE	293,074	85.990	253,669	295,000	293,203		22		4.200	4.233	AO	3,098	12,390	03/26/2019	04/01/2059	
57169*-BB-2	MARS INC	O			1.E	2,577,350	77.854	1,946,360	2,500,000	2,566,358		(2,693)		3.570	3.370	MS	23,304	151,388	08/01/2019	09/27/2041	
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	O		1,2	1.G FE	3,715,754	89.674	3,093,762	3,450,000	3,679,508		(6,244)		4.350	3.904	JJ	62,948	150,075	07/20/2017	01/30/2047	
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	O		1,2	1.G FE	1,346,288	89.674	1,120,928	1,250,000	1,333,207		(2,264)		4.350	3.904	JJ	22,807	54,375	07/20/2017	01/30/2047	
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC	O		1,2	1.G FE	2,002,755	96.808	2,063,940	2,132,000	2,003,620		865		4.900	5.337	MS	30,760	52,234	08/30/2023	03/15/2049	
571748-BV-3	MARSH & MCLENNAN COMPANIES INC	O		1,2	1.G FE	737,258	108.670	782,425	720,000	737,261		2		5.700	5.533	MS	12,540		11/30/2023	09/15/2053	
571903-BD-4	MARRIOTT INTERNATIONAL INC	O		1,2	2.B FE	108,711	100.583	106,618	106,000	106,753		(566)		5.750	5.159	MN	1,016	6,095	04/15/2020	05/01/2025	
573284-AJ-5	MARTIN MARIETTA MATERIALS INC	O		1	2.B FE	17,094,210	106.280	15,941,927	15,000,000	16,612,670		(82,526)		6.250	5.127	MN	156,250	937,500	04/01/2017	05/01/2037	

E10.39



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
573284-AU-0	MARTIN MARIETTA MATERIALS INC	O		1,2	2.B FE	11,955,510	87.673	12,274,167	14,000,000	12,137,755		38,328			4.250	5.230	JD	26,444	595,000	09/27/2018	12/15/2047
573284-AX-4	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	1,434,220	74.259	1,485,176	2,000,000	1,446,490		9,099			3.200	5.077	JJ	29,511	64,000	08/22/2022	07/15/2051
574599-BM-7	MASCO CORP			1,2	2.B FE	7,500,955	86.075	8,177,114	9,500,000	7,545,403		35,768			4.500	6.163	MN	54,625	427,500	10/26/2022	05/15/2047
574599-BM-7	MASCO CORP	O		1,2	2.B FE	2,576,970	86.075	2,582,246	3,000,000	2,614,743		7,983			4.500	5.481	MN	17,250	135,000	09/27/2018	05/15/2047
574599-BR-6	MASCO CORP			1,2	2.B FE	8,347,642	69.769	8,047,897	11,535,000	8,377,105		24,875			3.125	4.882	FA	136,177	172,969	08/30/2023	02/15/2051
57636Q-AT-1	MASTERCARD INC			1,2	1.E FE	247,633	74.143	185,357	250,000	247,778		52			2.950	2.998	MS	2,172	7,375	03/02/2021	03/15/2051
58013M-EC-4	MCDONALD'S CORP	O		1	2.A FE	622,323	113.239	566,193	500,000	593,588		(4,817)			6.300	4.467	AO	6,650	31,500	04/01/2017	10/15/2037
58013M-EK-6	MCDONALD'S CORP	O		1	2.A FE	2,647,218	97.523	2,438,070	2,500,000	2,618,910		(4,775)			4.875	4.465	JJ	56,198	121,875	04/01/2017	07/15/2040
581557-BC-8	MCKESSON CORP	O		1,2	2.A FE	2,101,704	90.235	1,714,459	1,900,000	2,070,601		(5,464)			4.883	4.208	MS	27,318	92,777	08/24/2017	03/15/2044
58155Q-AE-3	MCKESSON CORP			1,2	2.A FE	1,161,519	103.254	1,032,535	1,000,000	1,131,833		(5,043)			6.000	4.838	MS	20,000	60,000	04/01/2017	03/01/2041
58155Q-AE-3	MCKESSON CORP	O		1,2	2.A FE	7,433,660	103.254	6,969,609	6,750,000	7,332,249		(21,466)			6.000	5.219	MS	135,000	405,000	09/27/2018	03/01/2041
58501W-AX-9	MEDIUM-TERM STRUCTURED ENHANCED RETURN T				1.D	30,855,000	102.063	30,618,750	30,000,000	30,786,708		(13,033)			7.034	6.808	AO	527,550	2,110,200	04/01/2017	10/01/2047
585055-BU-9	MEDTRONIC INC	O		1	1.G FE	21,684,671	97.168	18,801,912	19,350,000	21,340,043		(59,576)			4.625	3.906	MS	263,509	894,938	09/11/2017	03/15/2045
585055-BU-9	MEDTRONIC INC			1	1.G FE	6,804,988	97.168	6,072,969	6,250,000	6,722,841		(13,879)			4.625	4.087	MS	85,113	289,063	07/24/2017	03/15/2045
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	500,000	70.834	354,172	500,000	500,000					2.955	2.955	JJ	7,388	14,775	06/09/2020	01/01/2050
589331-AQ-0	MERCK & CO INC	O		1	1.E FE	3,887,192	108.402	3,360,467	3,100,000	3,718,140		(28,085)			5.850	4.099	JD	91,179	90,675	04/01/2017	06/30/2039
58933Y-BG-9	MERCK & CO INC			1,2	1.E FE	636,915	66.840	686,444	1,027,000	637,178		263			2.900	5.203	JD	1,737	14,892	11/30/2023	12/10/2061
59156R-AM-0	METLIFE INC	C		1	1.G FE	1,200,069	107.487	1,074,866	1,000,000	1,142,554		(9,563)			5.700	4.126	JD	2,533	57,000	04/01/2017	06/15/2035
59156R-AM-0	METLIFE INC	O		1	1.G FE	4,280,856	107.487	4,003,875	3,725,000	4,147,563		(27,794)			5.700	4.427	JD	9,437	212,325	09/27/2018	06/15/2035
59156R-AP-3	METLIFE INC			1,2,5	2.B FE	9,542,160	103.127	9,281,430	9,000,000	9,374,662		(35,291)			6.400	5.741	JD	25,600	576,000	09/27/2018	12/15/2066
59156R-AV-0	METLIFE INC			1,2,5	2.B FE	1,836,100	133.702	1,571,002	1,175,000	1,679,003		(34,612)			10.750	5.378	FA	52,630	126,313	10/08/2019	08/01/2069
59156R-AY-4	METLIFE INC			1	1.G FE	499,829	108.778	489,499	450,000	494,214		(1,604)			5.875	5.013	FA	10,648	26,438	03/26/2020	02/06/2041
59156R-BD-9	METLIFE INC			1	1.G FE	2,726,069	88.601	2,480,839	2,800,000	2,739,014		2,104			4.125	4.296	FA	44,275	115,500	04/01/2017	08/13/2042
59156R-BD-9	METLIFE INC	O		1	1.G FE	3,894,384	88.601	3,544,055	4,000,000	3,912,709		3,011			4.125	4.296	FA	63,250	165,000	04/01/2017	08/13/2042
59156R-BG-2	METLIFE INC	O		1	1.G FE	24,862,295	97.469	21,267,768	21,820,000	24,384,751		(83,117)			4.875	4.011	MN	141,830	1,063,725	09/08/2017	11/13/2043
59156R-BG-2	METLIFE INC			1	1.G FE	10,350,555	97.469	9,176,720	9,415,000	10,209,596		(25,651)			4.875	4.237	MN	61,198	458,981	03/26/2020	11/13/2043
59156R-BS-6	METLIFE INC	O		1,2,5	2.B FE	296,000	112.305	224,609	200,000	266,104		(5,544)			9.250	4.791	AO	4,265	18,500	12/08/2017	04/08/2068
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	2,483,810	112.305	2,133,786	1,900,000	2,343,967		(35,092)			9.250	5.932	AO	40,520	175,750	08/25/2022	04/08/2068
59190#-AA-0	METROPOLITAN FINANCING VII, LLC			5	1.G PL	3,193,319	100.000	3,250,197	3,250,197	3,211,268		15,781			10.742	11.388	N/A	18,426	282,815	02/13/2023	02/12/2026
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII			5	1.G PL	6,437,264	99.250	6,453,520	6,502,287	6,442,909		5,645			10.398	10.826	JAJO	154,007	268,121	08/21/2023	02/21/2028
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	O	C	1	2.B FE	1,479,911	97.288	1,445,195	1,485,482	1,481,767		356			5.500	5.558	JD	5,674	81,702	09/27/2018	12/06/2032
594918-AX-2	MICROSOFT CORP	O		1,2	1.A FE	2,155,508	104.749	2,029,513	1,937,500	2,125,932		(6,202)			4.875	4.142	JD	4,198	94,453	10/15/2018	12/15/2043
594918-AX-2	MICROSOFT CORP			1,2	1.A FE	556,260	104.749	523,745	500,000	548,628		(1,601)			4.875	4.142	JD	1,083	24,375	10/15/2018	12/15/2043
594918-BS-2	MICROSOFT CORP	C		1,2	1.A FE	2,041,080	91.977	1,839,538	2,000,000	2,028,540		(1,890)			3.450	3.306	FA	27,408	69,000	08/17/2016	08/08/2036
594918-BT-0	MICROSOFT CORP	O		1,2	1.A FE	15,435,992	87.532	13,479,900	15,400,000	15,430,704		(928)			3.700	3.686	FA	226,337	569,800	07/25/2017	08/08/2046
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	5,513,365	87.532	4,814,250	5,500,000	5,511,591		(349)			3.700	3.686	FA	80,835	203,500	07/25/2017	08/08/2046
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	6,959,938	96.507	6,031,664	6,250,000	6,880,702		(17,849)			4.250	3.594	FA	106,988	265,625	03/27/2019	02/06/2047
595620-AE-5	MIDAMERICAN ENERGY CO			1	1.F FE	386,299	106.676	426,704	400,000	391,156		480			5.750	6.009	MN	3,833	23,000	09/25/2009	11/01/2035
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	484,100	108.364	541,820	500,000	489,947		528			6.125	6.364	AO	7,656	30,625	08/02/2007	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	311,818	106.305	345,490	325,000	316,249		401			5.950	6.248	MN	2,471	19,338	09/25/2009	05/15/2037
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO	O		1	1.G FE	2,957,030	106.305	2,657,617	2,500,000	2,863,692		(19,471)			5.950	4.491	MN	19,007	148,750	09/27/2018	05/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	322,228	110.177	358,076	325,000	323,223		78			6.500	6.561	MS	6,220	21,125	11/02/2007	09/15/2037

E10.40

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	2,011,406	96.275	1,925,504	2,000,000	2,007,474		(1,280)			4.625	4.542	AO	23,125	92,500	09/02/2020	04/01/2029
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC	O			1.G PL	8,206,464	105.247	7,972,413	7,574,948	8,015,449		(40,355)			6.000	4.811	MJSD	235,615	337,880	09/27/2018	06/30/2032
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	85.660	428,300	500,000	500,000					2.852	2.852	JJ	6,417	14,260	01/11/2022	01/19/2033
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	97.235	486,176	500,000	500,000					4.080	4.079	AO	4,080	20,400	04/11/2022	04/19/2028
60871R-AD-2	MOLSON COORS BEVERAGE CO	O		1	2.B FE	13,903,652	96.279	13,478,998	14,000,000	13,917,123		2,695			5.000	5.050	MN	116,667	700,000	09/27/2018	05/01/2042
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.B FE	1,117,413	96.279	962,786	1,000,000	1,105,279		(3,759)			5.000	4.173	MN	8,333	50,000	07/29/2020	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE CO			1,2	2.B FE	1,288,663	85.211	1,065,138	1,250,000	1,285,470		(988)			4.200	4.005	JJ	24,208	52,500	07/28/2020	07/15/2046
61035#-AA-5	MCIP 9.42% Tranche A Senior Unsecured No				2.C FE	2,580,000	100.000	2,580,000	2,580,000	2,580,000					9.420	9.420	N/A	31,055		10/26/2023	11/15/2028
61035@-AA-7	MONROE CAPITAL PRIVATE CREDIT FUND 559 L				2.B FE	2,632,500	97.500	2,632,500	2,700,000	2,633,961		1,461			8.625	9.262	N/A	33,638		11/08/2023	11/09/2028
615369-AE-5	MOODY'S CORP	C		1	2.A FE	1,016,630	100.949	1,009,493	1,000,000	1,014,106		(380)			5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
61746B-DQ-6	MORGAN STANLEY	O		1	1.G FE	991,240	99.462	994,617	1,000,000	999,659		1,025			3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61747Y-DY-8	MORGAN STANLEY	C		1	1.G FE	22,858,540	90.172	20,938,826	23,110,000	22,896,545		6,078			4.300	4.368	JJ	425,096	993,730	04/01/2017	01/27/2045
61747Y-EH-4	MORGAN STANLEY			1,2,5	1.E FE	12,783,734	82.804	13,105,364	15,827,000	12,885,620		101,887			2.511	5.180	AO	78,379	198,708	08/30/2023	10/20/2032
61747Y-EL-5	MORGAN STANLEY	C		1,2,5	1.E FE	2,237,600	85.066	2,126,646	2,500,000	2,267,594		17,794			2.943	4.163	JJ	32,700	73,575	04/13/2022	01/21/2033
617482-V9-2	MORGAN STANLEY	O			1.G FE	3,915,733	115.522	3,523,411	3,050,000	3,770,231		(24,445)			6.375	4.487	JJ	84,796	194,438	04/01/2017	07/24/2042
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT				1.E FE	30,678,913	82.670	25,421,025	30,750,000	30,707,134		7,030			0.500	0.524	JAJO	28,188	153,750	11/12/2019	10/23/2029
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT	C			1.E FE	250,000	82.670	206,675	250,000	250,000					0.500	0.500	JAJO	229	1,250	10/17/2019	10/23/2029
61774A-A*4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	3,640,000	101.250	3,685,500	3,640,000	3,640,000					7.550	7.550	N/A	86,221	252,682	09/12/2022	09/13/2028
620076-BE-8	MOTOROLA SOLUTIONS INC	O		1	2.C FE	1,874,434	99.325	1,986,490	2,000,000	1,887,184		2,709			5.500	5.979	MS	36,667	110,000	09/27/2018	09/01/2044
623115-AE-2	MOUNT SINAI HOSPITAL (NEW YORK)			1,2	2.A FE	11,230,000	75.819	8,514,516	11,230,000	11,230,000					3.737	3.737	JJ	209,833	419,665	11/14/2019	07/01/2049
628530-BC-0	MYLAN INC	O		1,2	2.C FE	10,476,554	86.472	9,511,940	11,000,000	10,534,820		12,239			5.400	5.760	MN	52,800	594,000	09/27/2018	11/29/2043
62952E-AE-7	NYU LANGONE HOSPITALS	O		1,2	1.F FE	18,602,066	90.794	15,979,711	17,600,000	18,453,693		(25,986)			4.368	4.021	JJ	384,384	768,768	11/02/2017	07/01/2047
62952E-AE-7	NYU LANGONE HOSPITALS			1,2	1.F FE	8,682,606	90.794	7,581,283	8,350,000	8,632,599		(8,629)			4.368	4.122	JJ	182,364	364,728	03/26/2020	07/01/2047
631103-AM-0	NASDAQ INC			1,2	2.B FE	1,599,560	79.193	1,583,866	2,000,000	1,608,721		5,919			3.950	5.294	MS	25,017	79,000	06/14/2022	03/07/2052
63111X-AK-7	NASDAQ INC			1,2	2.B FE	2,434,647	107.413	2,573,605	2,396,000	2,434,783		135			5.950	5.833	FA	72,469		11/30/2023	08/15/2053
632525-BB-6	NATIONAL AUSTRALIA BANK LTD		C	2	2.A FE	1,000,000	82.986	829,858	1,000,000	1,000,000					3.347	3.347	JJ	15,712	33,470	01/04/2022	01/12/2037
637071-AK-7	NOV INC			2	2.B FE	3,036,635	76.922	2,692,268	3,500,000	3,090,256		12,907			3.950	4.907	JD	11,521	138,250	06/27/2019	12/01/2042
637071-AM-3	NOV INC	C		1,2	2.B FE	1,361,491	92.453	1,331,316	1,440,000	1,385,728		7,889			3.600	4.329	JD	4,320	51,840	10/14/2020	12/01/2029
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC	C		1,2	1.G FE	1,990,160	79.234	1,584,674	2,000,000	1,990,949		198			3.900	3.928	MN	6,717	78,000	11/14/2019	11/30/2049
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.G FE	1,990,160	79.234	1,584,674	2,000,000	1,990,949		198			3.900	3.928	MN	6,717	78,000	11/14/2019	11/30/2049
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	O		1	1.G FE	29,688,547	112.170	27,481,673	24,500,000	28,807,107		(170,521)			6.400	4.829	AO	265,689	1,568,000	09/27/2018	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	C		1	1.G FE	623,014	112.170	559,729	499,000	599,933		(4,094)			6.400	4.617	AO	5,411	31,936	05/23/2019	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	5,743,557	112.170	5,047,654	4,500,000	5,500,158		(40,849)			6.400	4.468	AO	48,800	288,000	04/01/2017	04/30/2040
641423-CG-1	NEVADA POWER CO			1,2	1.F FE	1,247,913	109.707	1,371,341	1,250,000	1,247,924		11			6.000	6.012	MS	22,500		09/11/2023	03/15/2054
64318@-AA-9	NEW CARDINALS STADIUM LLC	O		2	2.B PL	8,783,389	98.899	7,963,323	8,055,000	8,547,309		(48,213)			6.180	4.650	JUN	250,282	538,345	09/27/2018	06/30/2032
644188-BG-8	NEW ENGLAND POWER CO			1,2	1.G FE	2,631,325	63.999	2,992,601	4,676,000	2,665,595		29,553			2.807	6.080	AO	30,991	131,255	11/01/2022	10/06/2050
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	3,572,000	92.510	3,304,457	3,572,000	3,572,000					5.750	5.747	AO	34,802	205,390	04/27/2021	04/30/2026
650119-AR-1	NEW YORK UNIVERSITY			2	1.D FE	499,500	91.077	455,385	500,000	499,702		17			4.142	4.148	JJ	10,355	20,710	04/06/2017	07/01/2048
65120F-AE-4	NEWCREST FINANCE PTY LTD		C	1,2	2.A FE	248,690	86.106	215,265	250,000	248,776		25			4.200	4.231	MN	1,400	10,750	05/07/2020	05/13/2050
651639-AM-8	NEWMONT CORPORATION	O		1	2.A FE	1,160,269	110.901	1,109,009	1,000,000	1,129,362		(5,268)			6.250	5.049	AO	15,625	62,500	04/01/2017	10/01/2039
65163L-AE-9	NEWMONT CORPORATION			1,2	2.A FE	19,223,890	85.327	16,638,687	19,500,000	19,234,583		4,785			4.200	4.283	MN	109,200	838,500	07/28/2022	05/13/2050
65163L-AE-9	NEWMONT CORPORATION	C		1,2	2.A FE	248,690	85.327	213,317	250,000	248,776		25			4.200	4.231	MN	1,400	10,750	05/07/2020	05/13/2050

E10.41

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
652526-60-9	NEWTEKONE INC			2	2.A PL	17,401	24.990	17,618	17,625	17,532		136			5.750	6.679	FMAN	169	1,324	11/28/2022	08/01/2024
652526-70-8	NEWTEKONE INC			1,2	2.A PL	1,078,689	23.800	1,022,805	1,074,375	1,072,175		252			5.500	5.603	FMAN	9,848	62,445	03/13/2023	02/01/2026
65364U-AS-5	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	7,000,000	103.416	7,239,134	7,000,000	7,000,000					5.783	5.783	MS	118,070	404,810	09/12/2022	09/16/2052
65473Q-AW-3	NISOURCE INC	O		1	2.B FE	6,371,277	100.189	5,510,380	5,500,000	6,242,834		(27,171)			6.250	5.054	JD	15,278	343,750	09/27/2018	12/15/2040
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)			1	1.B		97.910					(151)			4.090	3.974	MON	1,505	6,202	12/03/2012	07/15/2025
655422-AV-5	GLENCORE CANADA CORP	O		1	2.A FE	5,902,578	104.556	5,959,687	5,700,000	5,858,814		(9,501)			6.200	5.863	JD	15,707	353,400	09/27/2018	06/15/2035
655844-AF-5	NORFOLK SOUTHERN CORP	O		1	2.A FE	27,370,247	111.192	22,794,335	20,500,000	25,704,664		(279,525)			7.050	4.497	MN	240,875	1,445,250	04/01/2017	05/01/2037
655844-AK-4	NORFOLK SOUTHERN CORP	1		1	2.A FE	11,593,480	133.884	10,710,729	8,000,000	11,574,000		(3,736)			7.900	5.427	MN	80,756	632,000	04/01/2017	05/15/2097
655844-CJ-5	NORFOLK SOUTHERN CORP	1,2		1	2.A FE	2,493,425	75.297	1,882,423	2,500,000	2,493,447		5			4.100	4.111	MN	13,097	102,500	05/03/2021	05/15/2121
656531-AD-2	EQUINOR ASA	O	C	1	1.D FE	76,313	103.820	62,292	60,000	63,962		(2,015)			7.150	3.473	MN	548	4,290	04/01/2017	11/15/2025
656531-AG-5	EQUINOR ASA	O	C	1	1.D FE	3,888,996	107.445	3,491,968	3,250,000	3,558,213		(68,635)			6.800	4.221	JJ	101,906	221,000	09/27/2018	01/15/2028
656531-AM-2	EQUINOR ASA	O	C	1	1.D FE	3,741,504	109.588	3,287,634	3,000,000	3,339,127		(82,825)			7.250	3.956	MS	59,208	217,500	09/27/2018	09/23/2027
66516X-AB-1	NORTHERN GROUP HSG LLC	C		1	1.C FE	300,000	107.844	323,533	300,000	300,000					6.503	6.503	MON	867	19,509	07/25/2013	08/15/2043
66516X-AB-1	NORTHERN GROUP HSG LLC	C		1	1.C FE	600,000	107.844	647,065	600,000	600,000					6.503	6.503	MON	1,734	39,018	07/25/2013	08/15/2043
66516X-AC-9	NORTHERN GROUP HSG LLC	C		1	1.C FE	122,785	107.650	107,650	100,000	120,228		(386)			6.803	5.336	MON	302	6,803	10/28/2015	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC	C		1	1.C FE	3,081,923	107.650	3,175,681	2,950,000	3,073,059		(2,921)			6.803	6.434	MON	8,919	200,689	10/21/2020	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC	O		1	1.C FE	1,232,687	107.650	1,076,502	1,000,000	1,206,101		(4,237)			6.803	5.286	MON	3,024	68,030	07/22/2016	08/15/2053
665228-H#-2	NICOR GAS			1	1.D	500,000	61.552	307,761	500,000	500,000					2.770	2.770	MS	4,617	13,850	08/11/2020	08/31/2050
665501-AM-4	NORTHERN NATURAL GAS CO	1,2		1	1.G FE	247,790	70.269	175,672	250,000	247,909		44			3.400	3.447	AO	1,794	8,500	04/07/2021	10/16/2051
665772-CA-5	NORTHERN STATES POWER CO	O		1	1.E FE	16,822,712	101.570	14,727,701	14,500,000	16,154,108		(110,845)			5.250	4.006	JJ	351,021	761,250	04/01/2017	07/15/2035
665772-CP-2	NORTHERN STATES POWER CO	C		1,2	1.E FE	745,515	78.412	588,092	750,000	746,171		109			3.600	3.634	MN	3,450	27,000	05/23/2016	05/15/2046
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)	C		1,2	1.E FE	1,376,302	72.272	997,349	1,380,000	1,376,755		82			3.750	3.765	JD	4,313	51,750	11/27/2017	12/01/2047
666807-BH-4	NORTHROP GRUMMAN CORP	1		1	2.A FE	6,148,511	95.697	5,461,425	5,707,000	6,076,966		(12,054)			4.750	4.256	JD	22,590	271,083	04/01/2017	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP NORTHWESTERN MEMORIAL HEALTHCARE	1,2		1	2.A FE	879,727	85.612	932,310	1,089,000	880,071		345			4.030	5.483	AO	9,265		11/30/2023	10/15/2047
668103-AC-8	HEALTHCARE	1,2		1	1.C FE	484,975	66.021	330,104	500,000	485,662		343			2.633	2.783	JJ	6,071	13,165	12/16/2021	07/15/2051
668444-AP-7	NORTHWESTERN UNIVERSITY	O		2	1.B FE	24,461,204	80.663	19,685,765	24,405,000	24,455,824		(1,078)			3.812	3.784	JD	77,527	930,319	12/12/2017	12/01/2050
668444-AP-7	NORTHWESTERN UNIVERSITY	2		1	1.B FE	11,164,069	80.663	8,953,575	11,100,000	11,134,996		(8,186)			3.812	3.724	JD	35,261	423,132	03/26/2020	12/01/2050
67059T-AH-8	NUSTAR LOGISTICS LP	1,2		1	3.C FE	4,878,500	100.177	4,858,585	4,850,000	4,870,808		(2,715)			6.375	6.289	AO	77,297	309,188	03/03/2021	10/01/2030
67066G-AG-9	NVIDIA CORP	1,2		1	1.E FE	8,536,106	86.681	8,668,142	10,000,000	8,556,086		19,980			3.500	4.789	AO	87,500	175,000	08/30/2023	04/01/2040
67077M-AQ-1	NUTRIEN LTD	O		1,2	2.B FE	2,232,520	106.123	2,122,450	2,000,000	2,197,793		(7,384)			6.125	5.225	JJ	56,486	122,500	09/27/2018	01/15/2041
67103B-70-4	OFS CAPITAL CORP	2		1	2.B PL	1,991,817	22.075	1,761,188	1,994,550	1,992,110		375			4.950	4.978	JAJO	16,729	98,730	10/25/2022	10/31/2035
67103B-AA-8	OFS CAPITAL CORP	1,2		1	2.B PL	110,411	90.680	114,257	126,000	115,268		4,396			4.750	9.294	FA	2,344	5,938	10/16/2023	02/10/2026
67401P-AD-0	OAKTREE SPECIALTY LENDING CORP	1,2		1	2.C FE	1,383,114	103.130	1,479,915	1,435,000	1,385,242		2,128			7.100	7.936	FA	38,490		10/06/2023	02/15/2029
674599-CN-3	OCCIDENTAL PETROLEUM CORP	O		1,2	2.C FE	19,627,201	78.578	15,558,444	19,800,000	19,645,976		3,553			4.200	4.252	MS	244,860	831,600	11/01/2018	03/15/2048
674599-CN-3	OCCIDENTAL PETROLEUM CORP	1,2		1	2.C FE	694,904	78.578	550,046	700,000	695,489		105			4.200	4.243	MS	8,657	29,400	02/28/2018	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORP	1,2		1	2.C FE	348,184	79.513	278,296	350,000	348,478		67			4.300	4.339	FA	5,686	15,050	08/06/2019	08/15/2039
674599-DH-5	OCCIDENTAL PETROLEUM CORP	1		1	2.C FE	121,000	116.500	116,500	100,000	119,042		(729)			7.950	6.038	JD	353	7,950	02/23/2021	06/15/2039
674599-DX-0	OCCIDENTAL PETROLEUM CORP	2		1	2.C FE	5,201,360	104.000	4,160,000	4,000,000	5,198,147		(636)			7.500	5.750	MN	50,000	300,000	09/18/2019	11/01/2096
675553-AA-9	OCHSNER CLINIC FOUNDATION	O		1,2	1.G FE	8,334,431	101.518	7,106,222	7,000,000	8,177,317		(32,907)			5.897	4.631	MN	52,745	412,790	09/27/2018	05/15/2045
677071-AG-7	OHANA MILITARY CMNTYS LLC	1		1	1.D FE	2,002,368	103.310	1,807,925	1,750,000	1,942,684		(10,869)			5.780	4.627	AO	25,288	101,150	12/13/2018	10/01/2036
677071-AK-8	OHANA MILITARY COMMUNITIES LLC	O		1	1.F FE	2,855,974	93.857	2,894,761	3,084,238	2,897,332		3,018			5.880	6.500	AO	45,338	181,353	02/14/2012	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS	C		1	1.D FE	375,931	102.744	431,465	419,941	384,303		557			6.000	6.893	AO	6,299	25,196	03/11/2010	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS	1		1	1.D FE	1,473,348	102.744	1,744,618	1,698,022	1,514,179		2,799			6.000	7.158	AO	25,470	101,881	05/11/2010	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS	O		1	1.D FE	555,052	102.744	750,373	730,332	584,334		2,115			6.000	8.341	AO	10,955	43,820	02/06/2009	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS	2		1	2.A FE	653,360	95.728	657,414	686,750	660,103		510			6.150	6.546	AO	10,559	42,235	02/22/2012	10/01/2051
67777J-AK-4	OHIOHEALTH CORP	1,2		1	1.B FE	250,000	73.052	182,630	250,000	250,000					3.042	3.042	MN	972	7,605	05/21/2020	11/15/2050
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	C		1,2	1.G FE	2,007,430	79.089	1,581,778	2,000,000	2,006,418		(179)			3.850	3.829	FA	29,089	77,000	08/23/2017	08/15/2047

E10.42

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	O		1,2	1.G FE	14,653,254	.79.089	11,626,068	14,700,000	14,659,317		1,039			3.850	3.868	FA	213,803	565,950	08/08/2017	08/15/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	5,283,146	.79.089	4,191,712	5,300,000	5,285,518		370			3.850	3.868	FA	77,086	204,050	08/08/2017	08/15/2047
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	3,201,430	.73.159	2,926,353	4,000,000	3,220,111		12,641			3.850	5.190	JD	8,556	154,000	07/21/2022	06/11/2051
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPANY LLC	O		1,2	1.F FE	9,968,035	106.780	8,944,959	8,377,000	9,676,433		(48,464)			5.300	4.072	JD	36,998	443,981	04/01/2017	06/01/2042
68235P-AG-3	ONE GAS INC	C		1,2	1.G FE	494,560	87.952	439,761	500,000	495,054		105			4.500	4.567	MN	3,750	22,500	11/01/2018	11/01/2048
68235P-AG-3	ONE GAS INC	O		1,2	1.G FE	6,429,280	87.952	5,716,893	6,500,000	6,435,702		1,371			4.500	4.567	MN	48,750	292,500	11/01/2018	11/01/2048
68235P-AG-3	ONE GAS INC			1,2	1.G FE	1,978,240	87.952	1,759,044	2,000,000	1,980,271		421			4.500	4.567	MN	15,000	90,000	11/01/2018	11/01/2048
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS INC			1	2.A FE	6,742,020	106.057	5,950,882	5,611,000	6,391,568		(59,886)			7.000	5.171	AO	82,918	392,770	04/01/2017	10/15/2033
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC			1,2	1.G FE	2,573,595	.71.931	2,503,180	3,480,000	2,574,453		757			4.250	6.231	AO	31,223	21,250	12/11/2023	10/15/2050
682680-BC-6	ONEOK INC			1,2	2.B FE	2,470,908	83.720	2,762,762	3,300,000	2,472,419		1,511			4.500	6.506	MS	43,725		11/16/2023	03/15/2050
68268N-AC-7	ONEOK PARTNERS LP	O		1	2.B FE	7,550,035	108.790	7,016,925	6,450,000	7,325,367		(47,408)			6.650	5.182	AO	107,231	428,925	09/27/2018	10/01/2036
68268N-AG-8	ONEOK PARTNERS LP	O		1,2	2.B FE	10,999,670	104.401	10,440,112	10,000,000	10,852,718		(31,340)			6.125	5.343	FA	255,208	612,500	09/27/2018	02/01/2041
68389X-AE-5	ORACLE CORP	O		1	2.B FE	14,142,173	110.382	11,866,080	10,750,000	13,357,897		(130,570)			6.500	4.221	AO	147,514	698,750	04/01/2017	04/15/2038
68389X-AM-7	ORACLE CORP			1	2.B FE	2,321,292	98.256	1,965,122	2,000,000	2,258,155		(10,554)			5.375	4.278	JJ	49,569	107,500	04/01/2017	07/15/2040
68389X-AW-5	ORACLE CORP	O		1,2	2.B FE	5,380,788	87.203	4,272,952	4,900,000	5,305,939		(13,182)			4.500	3.900	JJ	105,963	220,500	09/13/2017	07/08/2044
68389X-BG-9	ORACLE CORP			1,2	2.B FE	5,950,549	82.846	6,165,423	7,442,000	5,956,797		6,248			4.375	5.757	MN	41,603	162,794	08/30/2023	05/15/2055
68389X-BH-7	ORACLE CORP			1,2	2.B FE	406,384	87.123	339,780	390,000	403,266		(873)			3.850	3.501	JJ	6,924	15,015	03/26/2020	07/15/2036
68389X-BJ-3	ORACLE CORP	O		1,2	2.B FE	14,865,375	80.154	11,782,679	14,700,000	14,842,119		(3,994)			4.000	3.934	JJ	271,133	588,000	07/11/2017	07/15/2046
68389X-BJ-3	ORACLE CORP			1,2	2.B FE	5,359,625	80.154	4,248,177	5,300,000	5,351,474		(1,446)			4.000	3.934	JJ	97,756	212,000	07/11/2017	07/15/2046
68389X-BQ-7	ORACLE CORP	C		1,2	2.B FE	995,310	.79.208	792,080	1,000,000	995,880		101			4.000	4.027	MN	5,111	40,000	11/07/2017	11/15/2047
68389X-BQ-7	ORACLE CORP	O		1,2	2.B FE	451,230	.79.208	396,040	500,000	455,925		997			4.000	4.613	MN	2,556	20,000	11/01/2018	11/15/2047
68389X-BQ-7	ORACLE CORP			1,2	2.B FE	902,460	.79.208	792,080	1,000,000	911,887		1,993			4.000	4.613	MN	5,111	40,000	11/01/2018	11/15/2047
68389X-BX-2	ORACLE CORP			1,2	2.B FE	1,776,653	.74.071	1,296,237	1,750,000	1,775,067		(590)			3.600	3.515	AO	15,750	63,000	02/25/2021	04/01/2050
68389X-BZ-7	ORACLE CORP	C		1,2	2.B FE	226,269	.79.311	237,934	300,000	229,773		2,318			3.650	5.820	MS	2,920	10,950	06/22/2022	03/25/2041
690742-AB-7	OWENS CORNING			1	2.B FE	2,567,442	114.700	2,407,552	2,099,000	2,456,253		(19,032)			7.000	5.176	JD	12,244	146,930	04/01/2017	12/01/2036
690742-AG-6	OWENS CORNING	O		1,2	2.B FE	16,136,400	87.541	17,508,137	20,000,000	16,467,906		70,410			4.300	5.668	JJ	396,556	860,000	09/27/2018	07/15/2047
690742-AH-4	OWENS CORNING			1,2	2.B FE	2,073,750	87.002	2,175,051	2,500,000	2,074,214		464			4.400	5.710	JJ	46,139		12/12/2023	01/30/2048
691205-AA-6	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE	12,023,315	98.495	12,021,259	12,205,000	12,144,329		37,201			6.750	7.106	JD	414,207	411,919	07/28/2022	06/30/2025
691205-AC-2	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE	1,756,751	94.565	1,801,455	1,905,000	1,806,750		41,054			4.750	7.639	JD	4,022	90,488	03/30/2023	12/15/2025
691205-AE-8	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE	1,421,662	91.431	1,472,043	1,610,000	1,445,644		23,272			3.750	8.434	JD	2,348	31,875	10/06/2023	06/17/2026
691205-AG-3	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE	738,135	87.284	785,559	900,000	781,798		33,559			2.500	7.408	JJ	10,375	22,500	09/06/2022	01/15/2027
69120V-AF-8	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	509,958	94.457	538,406	570,000	525,190		11,818			4.700	7.589	FA	10,642	24,205	03/15/2023	02/08/2027
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	344,989	91.323	365,291	400,000	356,728		11,556			3.125	7.597	MS	3,403	12,500	03/07/2023	09/23/2026
69120V-AP-6	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	3,932,868	103.105	4,067,474	3,945,000	3,935,905		2,414			7.750	7.822	MS	89,173	305,156	03/16/2023	09/16/2027
69121K-AB-0	BLUE OWL CAPITAL CORP			1,2	2.C FE	51,544	97.156	53,436	55,000	52,832		1,288			4.000	7.379	MS	556	2,200	03/15/2023	03/30/2025
69121K-AE-4	BLUE OWL CAPITAL CORP			1,2	2.C FE	37,265	92.969	40,906	44,000	39,199		1,639			3.400	8.254	JJ	775	1,745	10/20/2022	07/15/2026
69121K-AF-1	BLUE OWL CAPITAL CORP			1,2	2.C FE	395,818	90.106	428,005	475,000	417,508		16,407			2.625	7.127	JJ	5,749	12,469	12/12/2022	01/15/2027
69121K-AG-9	BLUE OWL CAPITAL CORP			1,2	2.C FE	1,092,934	87.780	1,246,469	1,420,000	1,148,334		47,018			2.875	8.086	JD	2,268	40,825	03/16/2023	06/11/2028
691543-70-6	OXFORD LANE CAPITAL CORP			2	2.B PL	16,315,618	23.300	15,606,107	16,744,750	16,404,015		34,891			6.750	7.112	MJSD	285,707	1,130,271	10/25/2022	03/31/2031
691543-88-8	OXFORD LANE CAPITAL CORP			2	2.B PL	298,548	22.790	282,505	309,900	300,489		1,799			5.000	6.069	MJSD	3,917	14,200	10/19/2023	01/31/2027
69181V-30-5	OXFORD SQUARE CAPITAL CORP			2	2.B PL	1,729,809	23.930	1,715,135	1,791,825	1,756,685		13,411			6.250	7.169	JAJO	18,976	111,650	10/18/2023	04/30/2026
69181V-50-3	OXFORD SQUARE CAPITAL CORP			2	2.B PL	7,860,588	22.520	7,221,263	8,016,500	7,908,492		19,945			5.500	5.837	JAJO	74,709	440,885	03/24/2023	07/31/2028
693304-AV-9	PECO ENERGY CO	C		1,2	1.E FE	998,200	80.360	803,601	1,000,000	998,432		41			3.700	3.710	MS	10,894	37,000	09/18/2017	09/15/2047
69351U-AV-5	PPL ELECTRIC UTILITIES CORP	C		1,2	1.E FE	994,390	87.835	878,354	1,000,000	994,979		116			4.150	4.183	JD	1,844	41,500	06/11/2018	06/15/2048

E1043

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
693627-AY-7	DUKE ENERGY INDIANA LLC	C		1	2.A FE	3,633,537	106.812	3,097,548	2,900,000	3,364,265		(29,524)			6.120	4.368	AO	37,468	177,480	09/25/2012	10/15/2035
693627-AY-7	DUKE ENERGY INDIANA LLC	O		1	2.A FE	7,335,408	106.812	6,408,719	6,000,000	6,967,048		(61,562)			6.120	4.357	AO	77,520	367,200	04/01/2017	10/15/2035
69403W-AE-7	PACBEA 2006 - A AE - RMBS			1	2.B FE	348,881	91.354	342,473	374,887	353,684		455			5.578	6.144	JJ	9,642	20,911	10/24/2012	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - RMBS			1	2.B FE	1,108,094	91.904	1,221,377	1,328,968	1,105,674		3,901			5.628	7.415	JJ	34,488	74,794	07/26/2013	07/15/2051
694476-AA-0	PACIFIC LIFECORP	O		1	1.G FE	10,600,308	109.086	9,817,727	9,000,000	10,163,962		(91,569)			6.600	4.908	MS	174,900	594,000	09/27/2018	09/15/2033
694476-AF-9	PACIFIC LIFECORP			1,2	1.G FE	9,236,310	99.432	9,197,433	9,250,000	9,236,558		192			5.400	5.410	MS	147,075	499,500	09/08/2022	09/15/2052
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC			1	1.D FE	232,600	101.747	203,494	200,000	230,350		(553)			5.912	4.884	JD	526	11,824	07/24/2019	06/15/2050
701094-AP-9	PARKER-HANNIFIN CORP.	C		1,2	2.A FE	499,655	86.980	434,900	500,000	499,685		7			4.000	4.004	JD	944	20,000	06/06/2019	06/14/2049
70213H-AD-0	MASS GENERAL BRIGHAM INC	O		1,2	1.D FE	13,221,412	83.238	10,987,431	13,200,000	13,218,760		(485)			3.765	3.756	JJ	248,490	496,980	12/19/2017	07/01/2048
70213H-AD-0	MASS GENERAL BRIGHAM INC			1,2	1.D FE	6,084,514	83.238	5,202,382	6,250,000	6,099,324		3,575			3.765	3.918	JJ	117,656	235,313	03/26/2020	07/01/2048
70213H-AE-8	MASS GENERAL BRIGHAM INC	C		1,2	1.D FE	250,000	73.260	183,151	250,000	250,000					3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049
70450Y-AM-5	PAYPAL HOLDINGS INC			1,2	1.G FE	17,443,475	100.780	17,636,417	17,500,000	17,445,075		851			5.050	5.071	JD	73,646	883,750	05/16/2022	06/01/2052
706451-BG-5	PETROLEOS MEXICANOS	O		1	4.A FE	3,762,756	76.695	2,922,067	3,810,000	3,772,883		2,093			6.625	6.748	JD	11,218	252,413	09/27/2018	06/15/2035
708062-AD-6	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	2,995,116	91.211	2,804,730	3,075,000	3,019,751		16,989			4.000	4.667	MN	20,500	123,000	11/16/2022	11/01/2026
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	2.B FE	399,140	103.633	414,534	400,000	399,493		21			6.150	6.163	AO	6,150	24,600	09/28/2009	10/01/2038
711123-D@5	PEOPLES GAS LIGHT AND COKE COMPANY	O			1.E	10,300,000	74.313	7,654,208	10,300,000	10,300,000					3.770	3.770	JD	32,359	542,727	11/02/2017	12/01/2047
711123-D@5	PEOPLES GAS LIGHT AND COKE COMPANY				1.E	3,700,000	74.313	2,749,570	3,700,000	3,700,000					3.770	3.770	JD	11,624	179,228	11/02/2017	12/01/2047
713448-EH-7	PEPSICO INC			1	1.E FE	7,740,532	107.890	7,012,871	6,500,000	7,379,238		(59,955)			5.500	4.007	MN	45,681	357,500	04/01/2017	05/15/2035
714046-AJ-8	REVVITY INC			1,2	2.B FE	1,249,988	71.940	899,245	1,250,000	1,249,996		-			3.625	3.625	MS	13,342	45,313	03/04/2021	03/15/2051
714264-AK-4	PERNOD RICARD SA	O	C	1	2.A FE	8,581,804	104.198	7,762,750	7,450,000	8,384,886		(33,115)			5.500	4.479	JJ	188,940	409,750	04/01/2017	01/15/2042
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		C	1,2	2.B FE	54,000,000	79.195	42,765,009	54,000,000	54,000,000					4.950	4.950	JJ	1,232,550	2,673,000	07/12/2019	07/15/2039
717081-FB-4	PFIZER INC	C		1,2	1.F FE	1,422,585	82.999	1,244,987	1,500,000	1,436,863		7,470			1.750	2.356	FA	9,698	26,250	01/24/2022	08/18/2031
71742W-30-1	PHENIXFIN CORP			2	2.B PL	1,714,989	22.330	1,538,046	1,721,950	1,715,757		1,035			5.250	5.333	FMAN	15,067	90,402	11/07/2022	11/01/2028
718546-AH-7	PHILLIPS 66			1	2.A FE	2,252,316	107.888	1,780,159	1,650,000	2,189,995		(20,829)			5.875	3.450	MN	16,156	96,938	02/24/2021	05/01/2042
718546-AL-8	PHILLIPS 66	O		1,2	2.A FE	6,638,407	95.787	7,677,289	8,015,000	8,548,263		(15,949)			4.875	4.378	MN	49,927	390,731	08/17/2017	11/15/2044
718546-AL-8	PHILLIPS 66			1,2	2.A FE	3,071,673	95.787	2,729,916	2,850,000	3,039,732		(5,675)			4.875	4.378	MN	17,753	138,938	08/17/2017	11/15/2044
722844-AA-5	PINE STREET TRUST I			1,2	2.A FE	4,000,000	95.090	3,803,615	4,000,000	4,000,000					4.572	4.573	FA	69,088	182,880	04/02/2019	02/15/2029
722844-AA-5	PINE STREET TRUST I	C		1,2	2.A FE	250,000	95.090	237,726	250,000	250,000					4.572	4.573	FA	4,318	11,430	04/02/2019	02/15/2029
72284L-AA-7	PINE STREET TRUST II			1,2	2.A FE	5,000,000	89.592	4,479,579	5,000,000	5,000,000					5.568	5.569	FA	105,173	278,400	04/02/2019	02/15/2049
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP	O		1,2	2.B FE	5,554,656	86.213	5,172,772	6,000,000	5,601,589		9,891			4.900	5.432	FA	111,067	294,000	09/27/2018	02/15/2045
73102Q-AA-4	POLAR TANKERS INC	O		1	1.F FE	16,977,903	103.344	15,698,221	15,190,321	16,411,980		(78,720)			5.951	4.652	MN	128,063	903,976	09/27/2018	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO	O		1	1.F FE	11,650,660	99.151	9,915,134	10,000,000	11,323,410		(68,139)			5.810	4.508	AO	145,250	581,000	09/27/2018	10/01/2037
73688F-AC-6	PORTMAN RIDGE FINANCE CORPORATION				2.C PL	35,002,320	94.374	33,793,337	35,808,000	35,406,056		157,910			4.875	5.395	AO	295,789	1,745,640	06/23/2021	04/30/2026
74170*-AV-1	PRIME PROPERTY FUND LLC	O		1	1.G	3,500,000	90.132	3,154,624	3,500,000	3,500,000					4.580	4.580	MN	23,600	160,300	10/10/2018	11/08/2033
74170*-AV-1	PRIME PROPERTY FUND LLC			1	1.G	1,000,000	90.132	901,321	1,000,000	1,000,000					4.580	4.580	MN	6,743	45,800	10/10/2018	11/08/2033
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC	O		1	1.G FE	6,210,599	107.252	5,668,267	5,285,000	6,014,106		(41,026)			6.050	4.610	AO	67,501	319,743	09/27/2018	10/15/2036
743263-AG-0	PROGRESS ENERGY INC	O		1	2.B FE	355,586	112.819	304,612	270,000	322,153		(5,545)			7.000	4.091	AO	3,203	18,900	04/01/2017	10/30/2031
743315-AQ-6	PROGRESSIVE CORP			1,2	1.F FE	18,054,978	80.345	15,265,448	19,000,000	18,200,916		23,815			3.700	3.997	JJ	302,681	703,000	04/01/2017	01/26/2045
743315-AS-2	PROGRESSIVE CORP	O		1,2	1.F FE	14,076,860	88.080	11,890,813	13,500,000	13,998,389		(13,536)			4.125	3.879	AO	117,563	556,875	11/01/2018	04/15/2047
743315-BA-0	PROGRESSIVE CORP			1,2	1.F FE	1,994,940	80.669	1,613,384	2,000,000	1,995,124		96			3.700	3.714	MS	21,789	74,000	03/02/2022	03/15/2052
743674-AY-9	PROTECTIVE LIFE CORP	O		1	1.G FE	13,904,530	125.489	12,548,890	10,000,000	13,290,564		(130,041)			8.450	5.339	AO	178,389	845,000	09/27/2018	10/15/2039
743862-AA-2	PRUDENTIAL FINANCIAL INC			1	2.C FE	3,552,975	106.473	3,194,180	3,000,000	3,276,282		(57,932)			7.250	4.804	MS	64,042	217,500	09/27/2018	03/15/2028
744320-AY-8	PRUDENTIAL FINANCIAL INC	O		1,2	1.G FE	435,660	81.699	408,495	500,000	441,740		1,292			3.905	4.723	JD	1,302	19,525	11/01/2018	12/07/2047
744320-BK-7	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	2,388,517	99.520	2,358,625	2,370,000	2,386,538		(1,466)			6.000	5.893	MS	47,400	147,730	08/15/2022	09/01/2052
74432Q-AC-9	PRUDENTIAL FINANCIAL INC	O		1	1.G FE	3,533,376	108.674	3,260,215	3,000,000	3,355,325		(29,689)			5.750	4.228	JJ	79,542	172,500	04/01/2017	07/15/2033
74432Q-AH-8	PRUDENTIAL FINANCIAL INC	O		1	1.G FE	14,988,022	98.768	13,827,528	14,000,000	14,756,859		(48,666)			5.400	4.781	JD	37,800	756,000	09/27/2018	06/13/2035
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC	O		1	1.G FE	5,685,685	108.130	5,406,516	5,000,000	5,541,980		(30,075)			5.700	4.581	JD	13,458	285,000	09/27/2018	12/14/2036

E10.44

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74432Q-BD-6	PRUDENTIAL FINANCIAL INC	O			1.G FE	9,266,565	115.413	8,655,994	7,500,000	8,927,787					6.625	4.741	JD	41,406	496,875	09/27/2018	12/01/2037
74432Q-BU-8	PRUDENTIAL FINANCIAL INC			1	1.G FE	12,061,230	103.006	10,300,583	10,000,000	11,696,637		(71,061)			5.800	4.417	MN	72,500	580,000	04/01/2017	11/16/2041
74432Q-CA-1	PRUDENTIAL FINANCIAL INC	O		1	1.G FE	12,061,940	93.044	10,234,832	11,000,000	11,899,157		(28,094)			4.600	4.009	MN	64,656	506,000	07/12/2017	05/15/2044
74432Q-CA-1	PRUDENTIAL FINANCIAL INC			1	1.G FE	4,386,160	93.044	3,721,757	4,000,000	4,327,101		(10,220)			4.600	4.009	MN	23,511	184,000	07/12/2017	05/15/2044
74432Q-CE-3	PRUDENTIAL FINANCIAL INC	C		1,2	1.G FE	498,815	88.551	442,757	500,000	498,913		22			4.350	4.364	FA	7,613	21,750	02/20/2019	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	4,085,291	78.984	4,212,228	5,333,000	4,092,228		6,937			3.700	5.330	MS	59,196	98,661	08/30/2023	03/13/2051
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO	O		1	1.F FE	6,616,230	111.564	5,578,200	5,000,000	6,249,640		(61,089)			6.500	4.192	FA	135,417	325,000	04/01/2017	08/01/2038
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	249,318	81.159	202,896	250,000	249,400		14			4.100	4.116	JD	456	10,250	06/14/2018	06/15/2048
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	2,467,117	99.539	2,886,626	2,900,000	2,468,118		1,001			5.250	6.380	AO	38,063		10/24/2023	04/01/2053
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA	O		1	2.A FE	25,644,780	110.255	22,051,086	20,000,000	24,331,641		(220,536)			6.625	4.508	MN	169,306	1,325,000	04/01/2017	11/15/2037
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO	O		1	1.F FE	60,658	103.355	51,677	50,000	57,913		(456)			5.700	4.109	JD	238	2,850	04/01/2017	12/01/2036
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO	C		1,2	1.F FE	1,505,245	83.107	1,246,605	1,500,000	1,504,746		(113)			3.850	3.830	MN	9,625	57,750	05/07/2019	05/01/2049
74531E-AC-6	PUGET SOUND ENERGY INC	O		1	1.F FE	921,868	108.320	812,403	750,000	844,750		(15,982)			7.000	4.260	AO	11,083	52,500	09/27/2018	03/09/2029
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1.F FE	12,305,070	101.507	10,150,716	10,000,000	11,851,494		(75,327)			5.638	4.101	AO	119,024	563,800	04/01/2017	04/15/2041
745332-CL-8	PUGET SOUND ENERGY INC			1,2	1.F FE	2,396,837	103.801	2,825,462	2,722,000	2,397,749		912			5.448	6.347	JD	12,358	79,502	10/24/2023	06/01/2053
747262-AM-5	QVC INC	O		1	4.B FE	9,350,551	52.500	5,413,275	10,311,000	9,449,686		21,475			5.950	6.731	MS	180,643	613,505	09/27/2018	03/15/2043
74728G-AE-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	11,147,055	97.429	10,765,919	11,050,000	11,079,110		(20,032)			5.875	5.668	MN	88,362	649,188	05/12/2020	12/29/2049
74728G-AE-0	QBE INSURANCE GROUP LTD	C		2	2.C FE	253,438	97.429	243,573	250,000	251,031		(709)			5.875	5.551	MN	1,999	14,688	05/07/2020	12/29/2049
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE	5,376,907	109.191	5,459,568	5,000,000	5,268,169		(12,258)			6.950	6.352	JJ	173,750	347,500	04/07/2011	07/01/2037
74834L-AN-0	QUEST DIAGNOSTICS INC	O		1	2.B FE	17,750,050	109.191	16,487,895	15,100,000	17,253,936		(105,767)			6.950	5.444	JJ	524,725	1,049,450	09/27/2018	07/01/2037
74992*-AG-0	RXR REALTY LLC			2,5	2.B PL	5,748,240	97.842	5,870,538	6,000,000	5,913,980		52,567			6.750	7.751	AO	101,250	381,000	07/23/2020	07/17/2025
754730-AH-2	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	152,678	75.433	169,725	225,000	152,931		253			3.750		AO	2,109		09/28/2023	04/01/2051
75513E-BT-7	RTX CORP			1	2.A FE	5,227,218	105.020	4,515,864	4,300,000	5,031,339		(41,392)			6.800	4.958	JJ	146,200	292,400	09/27/2018	07/01/2036
75513E-BU-4	RTX CORP				2.A FE	13,147,932	111.259	11,682,159	10,500,000	12,664,803		(101,942)			7.000	4.967	AO	155,167	735,000	09/27/2018	04/15/2038
75513E-CC-3	RTX CORP	C		1,2	2.A FE	744,413	81.333	609,996	750,000	745,457		132			4.200	4.244	JD	1,400	31,500	11/24/2014	12/15/2044
75513E-CX-7	RTX CORP			1,2	2.A FE	2,241,563	115.768	2,604,782	2,250,000	2,241,479		(84)			6.400	6.429	MS	21,200		11/06/2023	03/15/2054
75574U-60-6	READY CAPITAL CORP			2	2.A PL	1,294,295	24.250	1,254,962	1,293,775	1,283,808		1,900			5.750	6.128	JAJO	12,605	73,473	03/24/2023	02/15/2026
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	173,900	95.427	176,540	185,000	175,179		1,279			6.125	10.522	AO	1,920	5,666	10/24/2023	04/30/2025
75574U-AD-3	READY CAPITAL CORP			1,2	2.A PL	3,769,338	96.462	3,689,669	3,825,000	3,782,647		10,058			7.375	7.735	JJ	118,323	286,795	09/16/2022	07/31/2027
756109-AR-5	REALTY INCOME CORP	C		1,2	1.G FE	994,990	98.084	980,835	1,000,000	998,620		457			4.125	4.178	AO	8,708	41,250	09/16/2014	10/15/2026
7591EP-AE-0	REGIONS FINANCIAL CORP	O			2.A FE	27,928,888	112.359	25,048,160	22,293,000	26,759,155		(211,862)			7.375	5.320	JD	95,906	1,644,109	09/27/2018	12/10/2037
75932T-AA-9	REIGN EXCHANGE LLC NOTES		C		1.G IF	26,125,674	81.888	22,723,920	27,750,000	26,157,648		31,560			4.920	5.335	MN	117,568	1,365,301	11/30/2022	05/30/2049
75932T-AA-9	REIGN EXCHANGE LLC NOTES	C			1.G IF	470,900	81.888	409,440	500,000	471,466		566			4.920	5.333	MN	2,118	24,600	10/27/2022	05/30/2049
75968N-AE-1	RENAISSANCERE HOLDINGS LTD		C	1,2	1.G FE	3,889,485	100.757	3,997,019	3,967,000	3,889,966		481			5.750	6.023	JD	16,474	114,051	11/30/2023	06/05/2033
760759-AF-7	REPUBLIC SERVICES INC	O		1	2.A FE	3,452,526	105.849	3,175,456	3,000,000	3,343,822		(22,745)			6.086	4.755	MS	53,760	182,580	09/27/2018	03/15/2035
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	2,994,682	93.606	2,106,127	2,250,000	2,927,193		(20,672)			5.850	3.770	FA	49,725	131,625	07/28/2020	08/15/2045
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA	C			1.F	391,968	105.420	413,212	391,968	391,968					6.365	6.365	MON	7,379	20,643	03/23/2010	01/15/2039
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA				1.F	434,657	105.420	458,216	434,657	434,657					6.365	6.365	MON	10,559	48,212	03/23/2010	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	C	1	1.F FE	1,643,083	110.057	1,430,737	1,300,000	1,433,040		(25,806)			7.125	4.600	JJ	42,710	92,625	02/14/2014	07/15/2028
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP	O		1	1.F FE	1,727,756	105.952	1,589,283	1,500,000	1,655,761		(12,245)			6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	1,727,756	105.952	1,589,283	1,500,000	1,655,832		(12,251)			6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033
773903-AE-9	ROCKWELL AUTOMATION INC	O		1	1.G FE	6,115,265	110.974	5,548,689	5,000,000	5,897,192		(45,519)			6.250	4.501	JD	26,042	312,500	09/27/2018	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION INC			1,2	1.G FE	8,761,738	89.339	8,487,190	9,500,000	8,767,032		4,974			4.200	4.721	MS	133,000	262,500	08/30/2023	03/01/2049
77509N-AF-0	ROGERS COMMUNICATIONS INC	O		1	2.C FE	9,703,109	118.641	8,376,064	7,060,000	8,765,009		(160,119)			8.750	5.149	MN	102,958	617,750	04/01/2017	05/01/2032

E10.45

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
775109-AL-5	ROGERS COMMUNICATIONS INC	O		1	2.C FE	1,314,365	115.455	1,154,545	1,000,000	1,258,501		(11,777)			7.500	4.989	FA	28,333	75,000	09/27/2018	08/15/2038
775109-BP-5	ROGERS COMMUNICATIONS INC			1,2	2.C FE	4,312,657	75.988	4,179,345	5,500,000	4,346,323		20,853			3.700	5.181	MN	26,003	203,500	05/13/2022	11/15/2049
775109-CJ-8	ROGERS COMMUNICATIONS INC			1,2	2.C FE	3,811,385	88.211	3,396,133	3,850,000	3,813,826		1,441			4.500	4.577	MS	51,013	188,750	03/07/2022	03/15/2042
780099-CK-1	NATWEST GROUP PLC		C	2	2.C FE	842,320	100.315	802,520	800,000	810,625		(6,607)			8.000	7.121	MJSD	16,178	64,000	04/28/2020	12/29/2049
78009P-EH-0	NATWEST GROUP PLC	O	C	2,5	1.G FE	7,946,430	98.436	7,874,897	8,000,000	7,967,601		4,559			5.076	5.157	JJ	173,712	406,080	10/09/2018	01/27/2030
78009P-EH-0	NATWEST GROUP PLC		C	2,5	1.G FE	990,260	98.436	984,362	1,000,000	994,165		821			5.076	5.192	JJ	21,714	50,760	10/09/2018	01/27/2030
78016F-ZU-1	ROYAL BANK OF CANADA	C		1	1.E FE	249,505	104.766	261,914	250,000	249,612		90			6.000	6.046	MN	2,500	15,250	10/20/2022	11/01/2027
78081B-AM-5	ROYALTY PHARMA PLC			1,2	2.C FE	4,319,140	71.000	4,970,031	7,000,000	4,361,291		36,134			3.550	6.562	MS	82,143	248,500	10/31/2022	09/02/2050
78081B-AP-8	ROYALTY PHARMA PLC			1,2	2.C FE	7,170,700	67.615	6,761,471	10,000,000	7,232,884		43,600			3.350	5.259	MS	110,736	335,000	08/02/2022	09/02/2051
78081B-AP-8	ROYALTY PHARMA PLC	C		1,2	2.C FE	244,498	67.615	169,037	250,000	244,770		111			3.350	3.468	MS	2,768	8,375	07/19/2021	09/02/2051
78163D-20-9	RUNWAY GROWTH FINANCE CORP			2	2.A PL	426,773	24.795	424,788	428,300	426,742		298			7.500	7.607	MJSD	2,677	31,997	03/13/2023	07/28/2027
78163D-30-8	RUNWAY GROWTH FINANCE CORP			2	2.A PL	124,005	25.125	127,660	127,025	124,114		(291)			8.000	8.680	MJSD	847	8,961	04/26/2023	12/31/2027
78409V-AB-0	S&P GLOBAL INC	O		1	1.G FE	10,810,404	110.655	9,958,963	9,000,000	10,405,548		(68,926)			6.550	4.978	MN	75,325	589,500	04/01/2017	11/15/2037
78409V-AB-0	S&P GLOBAL INC			1	1.G FE	4,364,680	110.655	4,426,206	4,000,000	4,359,383		(5,297)			6.550	5.609	MN	33,478	131,000	08/30/2023	11/15/2037
78409V-BL-7	S&P GLOBAL INC			1,2	1.G FE	1,475,970	82.982	1,244,725	1,500,000	1,476,756		460			3.700	4.257	MS	18,500	55,500	03/04/2022	03/01/2052
785592-A*-7	SABINE PASS LIQUEFACTION			2	2.A FE	3,250,000	93.428	3,036,420	3,250,000	3,250,000					5.000	4.999	MS	47,847	162,500	02/24/2017	09/15/2037
78590A-40-6	SACHEM CAPITAL CORP			2	2.A PL	295,293	23.872	299,094	313,225	302,753		5,247			7.750	9.247	MJSD	6,136	18,206	12/18/2020	09/30/2025
78646U-AA-7	SAFEHOLD GL HOLDINGS LLC	C		1,2	2.A FE	248,824	82.167	205,417	250,000	249,105		106			2.800	2.854	JD	311	7,000	04/28/2021	06/15/2031
792860-AK-4	TRAVELERS COMPANIES INC	O		1	1.F FE	13,563,290	117.355	11,735,507	10,000,000	12,610,526		(158,062)			6.750	4.061	JD	20,625	675,000	04/01/2017	06/20/2036
79466L-AM-6	SALESFORCE INC			1,2	1.F FE	498,390	70.153	350,766	500,000	498,444		22			3.050	3.064	JJ	7,032	15,250	06/29/2021	07/15/2061
79466L-AM-6	SALESFORCE INC	C		1,2	1.F FE	249,195	70.153	175,383	250,000	249,222		11			3.050	3.064	JJ	3,516	7,625	06/29/2021	07/15/2061
79588T-AA-8	SAMMONS FINANCIAL GROUP INC	O		1	2.A FE	29,195,410	91.730	22,822,462	24,880,000	28,707,276		(103,981)			7.000	5.689	AO	367,671	1,741,600	09/27/2018	10/15/2043
79588T-AA-8	SAMMONS FINANCIAL GROUP INC			1	2.A FE	4,000,000	91.730	3,669,206	4,000,000	4,000,000					7.000	7.000	AO	59,111	280,000	10/22/2013	10/15/2043
79588T-AD-2	SAMMONS FINANCIAL GROUP INC	C		1,2	2.A FE	249,430	80.247	200,618	250,000	249,566		52			3.350	3.377	AO	1,745	8,375	04/13/2021	04/16/2031
79588T-AE-0	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	17,982,900	87.691	15,784,407	18,000,000	17,985,319		1,417			4.750	4.762	AO	197,125	855,000	04/05/2022	04/08/2032
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,180,114	107.064	3,496,697	3,266,000	3,982,476		(32,849)			6.000	4.070	JD	16,330	195,960	04/01/2017	06/01/2039
800363-AB-9	SANDY SPRING BANCORP INC	C		2,5	2.B FE	1,015,000	90.202	915,546	1,015,000	1,015,000					4.250	4.251	MN	5,512	43,138	10/29/2019	11/15/2029
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC	O	C	2	2.A FE	2,123,960	80.289	1,674,034	2,085,000	2,119,475		(810)			5.625	5.494	MS	34,533	117,281	04/01/2017	09/15/2045
80349A-80-2	SARATOGA INVESTMENT CORP			2	2.A PL	1,057,731	24.000	1,037,616	1,080,850	1,056,335		6,192			6.000	6.741	FMAN	5,584	64,577	03/17/2023	04/30/2027
80349A-86-9	SARATOGA INVESTMENT CORP			2	2.A PL	949,054	25.500	985,779	966,450	950,703		1,649			8.500	8.925	FMAN	7,074	62,524	04/12/2023	04/15/2028
80349A-87-7	SARATOGA INVESTMENT CORP			2	2.A PL	1,032,290	25.271	1,064,756	1,053,350	1,035,658		3,218			8.125	8.589	FMAN	7,370	82,684	03/21/2023	12/31/2027
80349A-AF-6	SARATOGA INVESTMENT CORP			1,2	2.A PL	1,226,565	92.232	1,139,069	1,235,000	1,229,571		1,677			4.350	4.486	FA	18,355	53,723	01/13/2022	02/28/2027
80414L-2E-4	SAUDI ARABIAN OIL CO	C	C	1	1.E FE	668,250	89.355	603,148	675,000	669,364		255			4.250	4.325	AO	5,977	28,688	04/10/2019	04/16/2039
80529E-AA-1	SAVINGS BK LIFE INS CO MASS	O		2	2.B FE	9,045,450	82.052	7,384,673	9,000,000	9,042,936		(760)			6.500	6.460	FA	243,750	585,000	09/27/2018	08/01/2047
806605-AH-4	MERCK & CO INC			1	1.E FE	8,041,944	116.570	6,994,193	6,000,000	7,543,922		(82,548)			6.550	4.080	MS	115,717	393,000	04/01/2017	09/15/2037
808513-CH-6	CHARLES SCHWAB CORP			1,2,5	1.F FE	3,941,350	105.408	4,133,030	3,921,000	3,941,381		31			6.136	6.063	FA	84,876		11/30/2023	08/24/2034
81373P-AA-1	SECURIAN FINANCIAL GROUP INC	O		1	1.G FE	8,722,263	83.079	7,269,412	8,750,000	8,725,136		530			4.800	4.820	AO	88,667	420,000	04/02/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	11,384,540	95.723	11,008,116	11,500,000	11,393,209		1,932			5.375	5.443	MS	206,042	618,125	03/05/2019	03/01/2049
816851-BM-0	SEMPRA			2	2.C FE	1,030,245	85.817	883,914	1,030,000	1,030,149		(42)			4.125	4.120	AO	10,622	42,488	11/16/2021	04/01/2052
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	500,000	66.177	330,884	500,000	500,000					2.680	2.680	FA	5,583	13,400	09/17/2020	08/01/2050
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	15,129,315	114.985	15,522,965	13,500,000	15,106,912		(22,403)			6.375	5.219	JD	38,250	430,313	08/30/2023	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	O	C	1	1.E FE	12,263,664	106.412	11,173,292	10,500,000	11,911,649		(58,822)			5.500	4.338	MS	154,000	577,500	04/01/2017	03/25/2040
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	C	C	1	1.D FE	100,320	95.230	95,230	100,000	100,225		(15)			4.125	4.100	MN	573	4,125	11/17/2016	05/11/2035
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	O	C	1	1.D FE	5,379,765	86.777	4,599,184	5,300,000	5,369,090		(1,904)			4.000	3.912	MN	30,033	212,000	08/25/2017	05/10/2046
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	3,501,923	86.777	2,993,809	3,450,000	3,495,066		(1,242)			4.000	3.912	MN	19,550	138,000	08/25/2017	05/10/2046

E10.46

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	C	C	1,2	1.D FE	268,585	75.124	187,810	250,000	267,168		(444)			3.250	2.871	AO	1,918	8,125	09/10/2020	04/06/2050
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	14,282,681	94.243	14,607,659	15,500,000	14,294,304		11,622			4.400	4.996	MN	64,411	341,000	08/30/2023	05/27/2045
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.C FE	2,011,396	95.705	1,914,100	2,000,000	2,006,612		(1,104)			5.200	5.126	AO	26,000	104,000	03/28/2019	04/01/2029
832696-AZ-1	J M SMUCKER CO			1,2	2.B FE	2,341,448	115.324	2,710,116	2,350,000	2,341,523		75			6.500	6.527	MN	28,004		12/04/2023	11/15/2053
83367T-BT-5	SOCIETE GENERALE SA	O	C	2	2.C FE	1,034,663	87.964	866,444	985,000	1,028,708		(1,041)			5.625	5.281	MN	5,695	55,406	04/01/2017	11/24/2045
83368R-AM-4	SOCIETE GENERALE SA	O	C	2	2.B FE	15,958,400	98.622	15,779,464	16,000,000	15,978,002		4,077			4.750	4.783	MS	225,889	760,000	09/10/2018	09/14/2028
83368R-AM-4	SOCIETE GENERALE SA		C	2	2.B FE	5,984,400	98.622	5,917,299	6,000,000	5,991,870		1,507			4.750	4.783	MS	84,708	285,000	09/10/2018	09/14/2028
83368R-BJ-0	SOCIETE GENERALE SA		C	2,5	2.B FE	500,000	84.089	420,442	500,000	500,000		3,337			3.337	3.337	JJ	7,416	16,685	01/11/2022	01/21/2033
83370R-AC-2	SOCIETE GENERALE SA		C	2	3.B FE	2,152,500	104.612	2,092,236	2,000,000	2,127,657		(24,843)			9.375	7.451	MN	20,313	187,500	01/31/2023	12/29/2049
83371G-AA-9	SOCIETE GENERALE SA		C	2	3.B FE	400,000	106.851	427,406	400,000	400,000					10.000	9.998	MN	5,222		11/07/2023	12/29/2049
83416W-AA-1	SOLAR STAR FUNDING LLC	O		1	2.B FE	6,829,930	99.151	6,641,409	6,698,309	6,793,752		(7,425)			5.375	5.111	JD	189,075	180,017	09/27/2018	06/30/2035
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC	O		1	1.F FE	6,621,615	92.552	6,015,880	6,500,000	6,593,097		(6,057)			5.250	5.080	MS	113,750	341,250	09/27/2018	03/01/2035
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC	O		1	1.F FE	409,703	108.146	378,511	350,000	396,265		(2,275)			6.050	4.749	JJ	9,764	21,175	04/01/2017	01/15/2038
84250Q-AT-0	GOLDEN STATE WATER CO	O		1	1.E FE	13,502,771	103.984	11,958,189	11,500,000	12,493,933		(170,085)			6.590	4.656	JD	63,154	757,850	04/01/2017	01/25/2029
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	2,577,750	116.137	2,438,877	2,100,000	2,471,704		(22,456)			7.500	5.420	JJ	67,375	157,500	09/27/2018	07/27/2035
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC	O		1	2.A FE	3,568,749	106.297	3,188,897	3,000,000	3,370,728		(41,951)			7.350	5.248	FA	83,300	220,500	09/27/2018	02/15/2031
845011-AD-7	SOUTHWEST GAS CORP			1,2	2.A FE	2,793,110	65.521	2,620,835	4,000,000	2,822,155		18,803			3.180	5.200	FA	48,053	127,200	06/22/2022	08/15/2051
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	2,746,313	68.593	1,886,295	2,750,000	2,746,611		81			3.150	3.157	MN	14,438	86,625	03/03/2021	05/01/2050
85238@-AA-1	STADCO LA LLC				2.C PL	17,000,000	70.083	11,914,110	17,000,000	17,000,000					3.750	3.750	FMAN	81,458	539,063	07/14/2021	05/15/2056
85253#-AH-4	STAG INDL OPER PARTNERSHIP SR GTD NT SER	O			2.B FE	7,750,000	93.325	7,232,719	7,750,000	7,750,000					4.270	4.270	JD	16,546	330,925	03/14/2018	06/13/2028
853250-AA-6	STANDARD CHARTERED BANK	O	C		2.B FE	7,649,520	110.151	6,609,052	6,000,000	7,011,571		(109,161)			8.000	5.227	MN	41,333	480,000	04/01/2017	05/30/2031
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	8,500,000	93.275	7,928,341	8,500,000	8,500,000					4.305	4.306	MN	40,658	365,925	05/16/2019	05/21/2030
854403-AD-4	UNIVERSITY			1	1.A FE	1,079,440	89.028	890,280	1,000,000	1,067,857		(2,598)			4.013	3.508	MN	6,688	40,130	03/26/2019	05/01/2042
855244-AU-3	STARBUCKS CORP	C		1,2	2.A FE	643,865	90.775	585,500	645,000	643,921		22			4.450	4.461	FA	10,843	28,703	05/02/2019	08/15/2049
858155-AE-4	STEELCASE INC			1,2	3.C FE	14,235,923	94.779	13,577,962	14,326,000	14,274,845		8,622			5.125	5.206	JJ	332,433	734,208	02/04/2019	01/18/2029
858568-AB-4	STELLUS CAPITAL INVESTMENT CORP			1,2	2.B FE	226,443	93.007	237,168	255,000	235,718		7,479			4.875	8.658	MS	3,142	12,431	09/29/2022	03/30/2026
860630-60-7	STIFEL FINANCIAL CORP	O		2	2.C FE	4,864,020	20.500	4,100,000	5,000,000	4,830,194		3,407			5.200	0.055	NAJO	54,889	260,000	09/27/2018	10/15/2047
86171#-AA-6	STONE POINT CAPITAL LLC				1.F PL	8,500,000	73.906	6,282,036	8,500,000	8,500,000					3.200	3.200	N/A	94,444	272,000	02/26/2021	02/26/2036
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	D		1.G FE	1,000,000	95.229	952,290	1,000,000	1,000,000					3.010	3.010	AO	6,020	30,100	10/11/2016	10/19/2026
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	500,000	78.161	390,805	500,000	500,000					3.050	3.050	JJ	7,074	15,250	01/05/2022	01/14/2042
86668@-AA-8	SCA 2019-1 A				1.G PL	351,357	94.509	332,064	351,357	351,359		3			4.180	4.179	JD	653	39,084	11/19/2019	12/15/2027
86722T-AB-8	SUNCOR ENERGY INC	O		1	2.A FE	3,825,420	110.026	3,300,777	3,000,000	3,684,515		(29,559)			6.850	4.746	JD	17,125	205,500	09/27/2018	06/01/2039
86887Q-20-8	SURO CAPITAL CORP			2	3.B PL	9,640,696	23.800	9,379,937	9,852,875	9,717,749		39,227			6.000	6.504	MUSD	149,435	443,379	02/03/2022	12/30/2026
87089H-AB-9	SWISS RE TREASURY (US) CORP	O		1	1.E FE	3,059,799	85.777	2,566,456	2,992,000	3,048,704		(1,949)			4.250	4.105	JD	8,831	127,160	07/31/2017	12/06/2042
87089H-AB-9	SWISS RE TREASURY (US) CORP			1	1.E FE	2,224,286	85.777	1,865,656	2,175,000	2,216,312		(1,420)			4.250	4.105	JD	6,419	92,438	07/31/2017	12/06/2042
871829-AJ-6	SYSCO CORP			1	2.B FE	4,484,316	102.657	4,106,269	4,000,000	4,350,643		(22,398)			5.375	4.409	MS	59,722	215,000	04/01/2017	09/21/2035
871829-BL-0	SYSCO CORP	C		1,2	2.B FE	249,480	106.283	265,708	250,000	249,640		46			5.950	5.978	AO	3,719	14,875	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORP		C	1,2	2.B FE	249,505	111.863	279,657	250,000	249,556		15			6.600	6.618	AO	4,125	16,500	03/30/2020	04/01/2040
871829-BM-8	SYSCO CORP			1,2	2.B FE	4,990,100	111.863	5,593,132	5,000,000	4,991,110		298			6.600	6.618	AO	82,500	330,000	03/30/2020	04/01/2040
871829-BN-6	SYSCO CORP			1,2	2.B FE	2,505,580	117.360	2,053,799	1,750,000	2,455,246		(15,285)			6.600	4.062	AO	28,875	115,500	07/09/2020	04/01/2050
87264A-BN-4	T-MOBILE USA INC			1,2	2.B FE	9,820,860	72.243	10,114,018	14,000,000	9,843,656		22,796			3.300	5.397	FA	174,533		08/30/2023	02/15/2051
87264A-BY-0	T-MOBILE USA INC			1,2	2.B FE	11,738,945	72.783	12,191,158	16,750,000	11,754,001		15,056			3.600	5.495	MN	77,050	301,500	08/30/2023	11/15/2060

E10.47



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A-CT-0	T-MOBILE USA INC	C		1,2	2.B FE	248,555	72.835	182,087	250,000	248,644		27			3.400	3.430	AO	1,794	8,500	12/01/2021	10/15/2052
87264A-CW-3	T-MOBILE USA INC			1,2	2.B FE	3,490,725	104.117	3,644,107	3,500,000	3,490,585		91			5.650	5.669	JJ	91,185	164,792	09/12/2022	01/15/2053
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI			2	1.D PL	68,122,530	76.290	51,970,678	68,122,530	68,122,530					4.000	4.000	MN	423,874	2,718,862	02/10/2022	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL			2	1.D PL	6,065,496	76.300	4,627,974	6,065,496	6,065,496					4.000	4.000	MN	156,297	242,210	01/24/2022	11/05/2057
87305Q-CB-5	TTX CO	O		1	1.F FE	11,845,070	105.381	10,538,142	10,000,000	11,557,667		(60,091)			5.875	4.545	JD	48,958	587,500	09/27/2018	12/01/2040
87305Q-CJ-8	TTX CO	O		1,2	1.F FE	9,115,460	82.276	8,227,546	10,000,000	9,243,161		21,290			3.900	4.457	FA	162,500	390,000	04/01/2017	02/01/2045
875127-AV-4	TAMPA ELECTRIC CO	O		1	1.G FE	504,471	108.980	435,920	400,000	477,216		(4,576)			6.550	4.498	MN	3,348	26,200	04/01/2017	05/15/2036
87612B-BL-5	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	819,070	101.320	835,890	825,000	819,593		523			6.500	6.711	JJ	24,727		08/30/2023	07/15/2027
87612E-AF-3	TARGET CORP	C		1	1.F FE	1,305,142	114.209	1,142,087	1,000,000	1,183,052		(20,302)			7.000	4.147	JJ	32,278	70,000	04/01/2017	07/15/2031
87612E-BA-3	TARGET CORP	O		1	1.F FE	5,102,450	90.566	4,528,303	5,000,000	5,084,642		(3,083)			4.000	3.871	JJ	100,000	200,000	07/20/2017	07/01/2042
87612E-BA-3	TARGET CORP			1	1.F FE	10,069,776	90.566	9,147,172	10,100,000	10,074,580		887			4.000	4.019	JJ	202,000	404,000	03/26/2020	07/01/2042
87612E-BG-0	TARGET CORP	O		1,2	1.F FE	23,902,320	86.187	20,684,941	24,000,000	23,914,943		2,120			3.900	3.923	MN	119,600	936,000	10/16/2017	11/15/2047
87612E-BG-0	TARGET CORP			1,2	1.F FE	796,744	86.187	689,498	800,000	797,188		70			3.900	3.923	MN	3,987	31,200	10/16/2017	11/15/2047
87612E-BR-6	TARGET CORP			1,2	1.F FE	1,564,422	99.242	1,885,604	1,900,000	1,565,331		909			4.800	6.102	JJ	42,053		10/24/2023	01/15/2053
87927V-AF-5	TELECOM ITALIA CAPITAL SA	O	C	1	4.A FE	6,500,000	97.811	6,357,698	6,500,000	6,500,000					6.375	6.374	MN	52,948	414,375	09/27/2018	11/15/2033
87938W-AC-7	TELEFONICA EMISIONES SAU	O	C	1	2.C FE	15,077,925	113.115	14,139,333	12,500,000	14,542,098		(198,557)			7.045	5.243	JD	26,908	1,320,938	09/27/2018	06/20/2036
87938W-AV-5	TELEFONICA EMISIONES SAU	O	C	1	2.C FE	3,500,000	91.445	3,200,586	3,500,000	3,500,000					4.665	4.665	MS	52,157	163,275	02/27/2018	03/06/2038
87938W-AX-1	TELEFONICA EMISIONES SAU	C	C	1,2	2.C FE	500,000	96.462	482,309	500,000	500,000					5.520	5.520	MS	9,200	27,600	02/26/2019	03/01/2049
88104K-10-5	TERRA PROPERTY TRUST INC			2	3.B PL	9,450,304	18.128	6,976,314	9,621,175	9,520,251		36,131			6.000	6.460	MJSD	145,921	432,953	12/10/2021	06/30/2026
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP	O		1,2	3.C FE	3,570,375	98.375	3,492,313	3,550,000	3,549,961		(1,949)			6.125	6.125	MS	72,479	217,438	05/15/2018	03/01/2026
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP			1,2	3.C FE	99,000	98.375	98,375	100,000	99,585		173			6.125	6.333	MS	2,042	6,125	06/05/2020	03/01/2026
88240T-AD-3	ERCOTT 2022 A4				1.A FE	7,999,176	99.988	7,999,017	8,000,000	8,007,244		1,829			5.167	5.167	FA	172,230	466,178	06/08/2022	02/01/2052
88240T-AD-3	ERCOTT 2022 A4	C			1.A FE	249,974	99.988	249,969	250,000	250,226		57			5.167	5.167	FA	5,382	14,568	06/08/2022	02/01/2052
883556-BG-6	THERMO FISHER SCIENTIFIC INC	O		1,2	1.G FE	11,347,480	103.960	10,396,011	10,000,000	11,134,525		(35,809)			5.300	4.428	FA	220,833	530,000	04/01/2017	02/01/2044
884903-AY-1	THOMSON REUTERS CORP	O		1	2.A FE	21,191,845	103.186	21,134,472	20,482,000	21,033,082		(33,824)			5.500	5.189	FA	425,570	1,126,510	09/27/2018	08/15/2035
88579Y-AZ-4	3M CO			1,2	1.G FE	2,491,019	76.343	2,620,856	3,433,000	2,492,496		1,477			3.625	5.753	AO	26,272		11/30/2023	10/15/2047
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	10,549,892	115.788	9,185,443	7,933,000	9,717,174		(140,446)			8.375	5.334	JJ	306,357	664,389	04/01/2017	07/15/2033
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC	O			2.C FE	16,534,906	115.788	14,348,420	12,392,000	15,230,047		(223,747)			8.375	5.287	JJ	478,555	1,037,830	04/01/2017	07/15/2033
88732J-AJ-7	TIME WARNER CABLE LLC			1	2.C FE	246,598	98.527	197,054	200,000	231,891		(1,660)			6.550	4.906	MN	2,183	13,100	09/25/2012	05/01/2037
88732J-AU-2	TIME WARNER CABLE LLC	O		1	2.C FE	2,310,198	99.183	1,983,653	2,000,000	2,251,834		(10,103)			6.750	5.528	JD	6,000	135,000	04/01/2017	06/15/2039
889175-BD-6	TOLEDO EDISON CO			1	1.G FE	612,065	107.840	539,199	500,000	587,761		(4,732)			6.150	4.399	MN	3,929	30,750	04/24/2018	05/15/2037
891092-AE-8	TORO CO	O		1	2.A FE	7,961,667	107.114	7,498,002	7,000,000	7,778,785		(38,899)			6.625	5.441	MN	77,292	463,750	09/27/2018	05/01/2037
89117F-8Z-5	TORONTO-DOMINION BANK			2	2.A FE	5,497,850	104.079	5,620,261	5,400,000	5,482,006		(15,648)			8.125	7.659	JAJO	74,344	424,847	07/05/2023	10/31/2082
891490-AS-3	CONOCOPHILLIPS CO				1.F FE	13,840,490	123.000	12,300,001	10,000,000	13,408,986		(74,400)			7.900	5.315	JJ	395,000	790,000	04/01/2017	01/01/2047
893526-DF-7	TRANSCANADA PIPELINES LTD	O		1	2.B FE	1,097,140	100.714	1,007,138	1,000,000	1,071,660		(5,327)			5.600	4.710	MS	14,156	56,000	09/27/2018	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD	O		1	2.B FE	11,443,960	105.283	10,528,335	10,000,000	11,221,114		(47,073)			6.100	5.001	JD	50,833	610,000	09/27/2018	06/01/2040
89352H-AD-1	TRANSCANADA PIPELINES LTD	O		1	2.B FE	7,880,396	106.423	7,183,523	6,750,000	7,662,986		(45,612)			6.200	4.844	AO	88,350	418,500	09/27/2018	10/15/2037
89352L-AG-5	TRANSCANADA PIPELINES LTD	O		1	2.B FE	3,746,316	110.485	3,314,560	3,000,000	3,426,211		(67,057)			7.700	4.715	JD	10,267	231,000	09/27/2018	06/15/2029
89417E-AD-1	TRAVELERS COMPANIES INC	C		1	1.F FE	650,046	113.290	566,450	500,000	612,733		(6,191)			6.250	4.059	JD	1,389	31,250	04/01/2017	06/15/2037
89417E-AD-1	TRAVELERS COMPANIES INC	O		1	1.F FE	5,070,355	113.290	4,418,313	3,900,000	4,779,317		(48,291)			6.250	4.059	JD	10,833	243,750	04/01/2017	06/15/2037
89417E-AH-2	TRAVELERS COMPANIES INC			1	1.F FE	10,878,326	104.175	9,443,462	9,065,000	10,520,381		(59,427)			5.350	4.027	MN	80,830	484,978	04/01/2017	11/01/2040
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP	O		1	1.F FE	5,569,146	114.020	5,130,916	4,500,000	5,251,546		(65,667)			6.375	4.171	MS	84,469	286,875	09/27/2018	03/15/2033
89641U-AB-7	TRINITY ACQUISITION PLC	O	C		2.B FE	5,543,490	102.126	5,106,309	5,000,000	5,479,669		(13,601)			6.125	5.331	FA	115,694	306,250	09/27/2018	08/15/2043
896442-50-6	TRINITY CAPITAL INC			2	2.B FE	635,923	25.120	612,059	612,125	612,059		(376)			7.000	5.891	MJSD	1,904	42,849	11/03/2022	01/16/2025
896442-AE-0	TRINITY CAPITAL INC				2.B PL	14,999,799	97.376	14,999,799	15,404,000	15,237,805		83,212			6.000	6.639	MN	154,040	924,240	12/04/2020	12/11/2025
896442-AG-5	TRINITY CAPITAL INC			1,2	2.B PL	1,373,656	90.441	1,275,220	1,410,000	1,384,083		8,425			4.375	5.103	FA	23,304	61,688	09/29/2022	08/24/2026
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP				2.B FE	2,906,977	92.250	2,681,686	2,906,977	2,906,977					4.500	4.500	N/A	43,605	130,814	03/01/2021	03/01/2026

E10.48

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		C	1,2	2.C FE	498,000	80.058	400,290	500,000	498,357		172			3.250	3.296	MS	4,785	16,250	01/11/2022	03/15/2032
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC	C		1,2	2.B FE	248,190	87.093	217,731	250,000	248,454		149			4.625	4.716	AO	2,441	11,563	03/22/2022	04/15/2032
898813-AT-7	TUCSON ELECTRIC POWER CO			1,2	1.G FE	247,870	68.583	171,457	250,000	247,984		45			3.250	3.295	MN	1,354	8,125	05/06/2021	05/01/2051
902133-AG-2	TYCO ELECTRONICS GROUP SA	O	C	1	1.G FE	23,878,566	117.762	21,197,226	18,000,000	22,716,152		(306,650)			7.125	4.542	AO	320,625	1,740,536	09/27/2018	10/01/2037
902133-AG-2	TYCO ELECTRONICS GROUP SA		C	1	1.G FE	13,265,870	117.762	11,776,237	10,000,000	12,620,096		(70,058)			7.125	4.542	AO	178,125	254,464	09/27/2018	10/01/2037
902494-BH-5	TYSON FOODS INC			1,2	2.B FE	2,485,809	90.686	2,645,313	2,917,000	2,486,444		635			5.100	6.283	MS	38,431		11/30/2023	09/28/2048
902613-AT-5	UBS GROUP AG		C	2,5	1.G FE	9,105,700	96.683	8,943,172	9,250,000	9,120,116		10,786			4.988	5.175	FA	187,119	461,390	08/25/2022	08/05/2033
902613-AY-4	UBS GROUP AG		C		1.G FE	11,956,025	95.193	11,185,119	11,750,000	11,929,581		(4,308)			4.875	7.861	MN	73,193	572,813	04/01/2017	05/15/2045
903192-AA-0	UNUM GROUP	O		1	2.C FE	8,550,443	104.611	7,845,826	7,500,000	8,075,458		(100,088)			6.750	4.983	JD	22,500	506,250	09/27/2018	12/15/2028
907818-CU-0	UNION PACIFIC CORP			1	1.G FE	2,392,146	111.214	2,224,287	2,000,000	2,288,943		(21,544)			6.250	4.487	MN	20,833	125,000	09/27/2018	05/01/2034
907818-EN-4	UNION PACIFIC CORP	O		1,2	1.G FE	22,791,951	84.384	18,648,767	22,100,000	22,698,330		(16,216)			4.000	3.821	AO	186,622	884,000	07/11/2017	04/15/2047
907818-EN-4	UNION PACIFIC CORP			1,2	1.G FE	8,147,349	84.384	6,666,301	7,900,000	8,113,939		(5,798)			4.000	3.821	AO	66,711	316,000	07/11/2017	04/15/2047
907818-FC-7	UNION PACIFIC CORP	C		1,2	1.G FE	496,485	88.334	441,672	500,000	496,803		69			4.300	4.342	MS	7,167	21,500	02/11/2019	03/01/2049
907818-FY-9	UNION PACIFIC CORP			1,2	1.G FE	249,675	81.641	204,103	250,000	249,697		12			3.375	3.384	FA	3,211	8,438	02/09/2022	02/14/2042
90983V-AA-1	UNITED COMMUNITIES LLC	C			2.B FE	151,036	85.500	152,823	178,741	155,872		485			5.611	6.978	MS	2,953	10,029	05/14/2010	09/15/2051
91020E-AA-2	UNITED EDUCATORS INSURANCE, A RECIPROCAL				1.G FE	10,000,000	98.689	9,868,884	10,000,000	10,000,000					7.790	7.791	JD	2,164	714,083	01/31/2023	06/30/2043
911131-AJ-5	UNITED PARCEL SERVICE INC			1	1.F FE	204,316	114.339	228,678	200,000	202,978		(132)			6.200	6.041	JJ	5,718	12,400	06/03/2008	01/15/2038
911131-BQ-8	UNITED PARCEL SERVICE INC	C		1,2	1.F FE	499,665	91.001	455,007	500,000	499,695		7			4.250	4.254	MS	6,257	21,250	03/13/2019	03/15/2049
91159H-JJ-0	US BANCORP	C		1,2,5	1.G FE	250,000	103.023	257,559	250,000	250,000					5.850	5.851	AO	2,844	14,625	10/18/2022	10/21/2033
911684-88-4	UNITED STATES CELLULAR CORP			2	3.B FE	569,723	17.570	400,491	569,850	569,671		(15)			5.500	5.499	MJSD	2,612	31,342	05/28/2021	06/01/2070
913017-BJ-7	RTX CORP			1	2.A FE	451,770	102.694	513,471	500,000	469,942		1,790			5.400	6.144	MN	4,500	27,000	04/07/2009	05/01/2035
913017-BP-3	RTX CORP			1	2.A FE	407,749	108.147	405,552	375,000	397,773		(1,001)			6.125	5.512	JJ	10,591	22,969	02/02/2010	07/15/2038
913017-BT-5	RTX CORP			1	2.A FE	5,291,820	90.811	4,540,560	5,000,000	5,240,742		(8,589)			4.500	4.124	JD	18,750	225,000	04/01/2017	06/01/2042
913017-BT-5	RTX CORP	O		1	2.A FE	10,583,640	90.811	9,081,120	10,000,000	10,481,061		(17,162)			4.500	4.125	JD	37,500	450,000	04/01/2017	06/01/2042
91324P-AR-3	UNITEDHEALTH GROUP INC	O		1	1.F FE	12,985,522	109.254	12,017,988	11,000,000	12,534,102		(93,626)			5.800	4.318	MS	187,856	638,000	09/27/2018	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC	O		1	1.F FE	14,983,656	120.761	13,404,445	11,100,000	14,128,482		(153,416)			6.875	4.280	FA	288,292	763,125	09/27/2018	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC	C		1	1.F FE	3,222,570	120.761	3,019,019	2,500,000	3,019,483		(25,171)			6.875	4.828	FA	64,931	171,875	02/14/2018	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	7,339,847	120.761	6,521,082	5,400,000	6,887,854		(75,503)			6.875	4.259	FA	140,250	371,250	04/01/2017	02/15/2038
91324P-CA-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	21,389,962	87.498	19,249,491	22,000,000	21,496,728		17,435			3.950	4.126	AO	183,456	869,000	04/01/2017	10/15/2042
91324P-DF-6	UNITEDHEALTH GROUP INC	O		1,2	1.F FE	14,663,248	82.351	12,187,954	14,800,000	14,680,281		3,050			3.750	3.802	AO	117,167	555,000	10/18/2017	10/15/2047
91324P-ET-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,065,566	115.314	2,190,956	1,900,000	2,065,542		(24)			6.050	5.503	FA	43,426		11/30/2023	02/15/2063
91412N-BE-9	UNIVERSITY OF CHICAGO			1,2	1.C FE	1,000,000	68.812	688,115	1,000,000	1,000,000					2.547	2.547	AO	6,368	25,470	08/26/2020	04/01/2050
91412N-BG-4	UNIVERSITY OF CHICAGO			1,2	1.C FE	7,750,000	71.745	5,560,211	7,750,000	7,750,000					3.000	3.000	AO	58,125	232,500	03/03/2021	10/01/2052
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	529,375	84.532	422,658	500,000	515,211		(3,909)			4.008	3.113	FA	7,571	20,040	03/17/2020	08/15/2047
91529Y-AJ-5	UNUM GROUP	O		1	2.C FE	10,115,296	97.278	8,220,016	8,450,000	9,844,285		(47,348)			5.750	4.439	FA	183,553	485,875	07/20/2017	08/15/2042
91529Y-AJ-5	UNUM GROUP			1	2.C FE	3,651,088	97.278	2,966,988	3,050,000	3,553,434		(17,097)			5.750	4.438	FA	66,253	175,375	07/20/2017	08/15/2042
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	347,238	115.002	287,505	250,000	330,377		(8,387)			7.500	3.075	AO	3,958	18,750	12/15/2021	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	2,197,340	109.616	1,918,273	1,750,000	2,134,023		(20,488)			6.625	4.440	JD	5,153	115,938	10/05/2020	06/15/2037
91913Y-AL-4	VALERO ENERGY CORP	O		1	2.B FE	7,249,896	109.616	6,576,935	6,000,000	7,004,563		(51,663)			6.625	4.910	JD	17,667	397,500	09/27/2018	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1	2.B FE	475,878	143.759	398,212	277,000	445,806		(7,386)			10.500	4.805	MS	8,564	29,085	08/02/2019	03/15/2039
91913Y-BD-1	VALERO ENERGY CORP			1,2	2.B FE	8,971,261	72.643	9,007,763	12,400,000	9,022,375		33,411			3.650	5.569	JD	37,717	381,425	10/24/2023	12/01/2051
91913Y-BE-9	VALERO ENERGY CORP			1,2	2.B FE	17,205,792	77.028	15,020,369	19,500,000	17,244,241		30,427			4.000	4.708	JD	65,000	780,000	10/31/2022	06/01/2052
92259R-AA-3	VELOCITY COMMERCIAL CAPITAL LLC			1,2	2.B PL	4,354,427	95.152	4,153,381	4,365,000	4,356,898		2,060			7.125	7.189	MS	91,574	311,006	10/14/2022	03/15/2027
92277G-AB-3	VENTAS REALTY LP	O		1,2	2.A FE	5,455,520	96.313	4,815,646	5,000,000	5,398,414		(12,018)			5.700	5.048	MS	72,042	285,000	09/27/2018	09/30/2043
92343V-GB-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	13,006,887	77.050	13,483,703	17,500,000	13,031,938		25,052			3.550	5.340	MS	170,844	310,625	08/30/2023	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	20,883,188	76.395	18,143,828	23,750,000	20,895,591		9,624			3.700	4.326	MS	241,656	693,750	08/30/2023	03/22/2061
92344G-AX-4	VERIZON COMMUNICATIONS INC	C		1	2.A FE	1,441,557	107.207	1,393,688	1,300,000	1,394,873		(5,827)			5.850	5.018	MS	22,393	76,050	02/14/2014	09/15/2035
925524-AH-3	PARAMOUNT GLOBAL			1	2.C FE	16,274,316	108.389	13,006,678	12,000,000	14,413,554		(310,944)			7.875	4.329	JJ	396,375	945,000	04/01	

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
925524-AV-2	PARAMOUNT GLOBAL			1	2.C FE	9,850,261	94.767	8,755,500	9,239,000	9,651,550		(33,944)			5.500	4.900	MN	64,930	508,145	04/01/2017	05/15/2033
92553P-AP-7	PARAMOUNT GLOBAL	O		1	2.C FE	433,595	73.881	369,403	500,000	441,660		1,705			4.375	5.355	MS	6,441	21,875	09/27/2018	03/15/2043
92556H-AB-3	PARAMOUNT GLOBAL			1,2	2.C FE	11,764,320	94.833	11,379,898	12,000,000	11,831,332		19,403			4.950	5.191	JJ	273,900	594,000	03/27/2020	01/15/2031
92556H-AB-3	PARAMOUNT GLOBAL	C		1,2	2.C FE	245,090	94.833	237,081	250,000	246,486		404			4.950	5.191	JJ	5,706	12,375	03/27/2020	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL			1,2	2.C FE	20,659,673	81.026	17,623,200	21,750,000	20,719,575		17,685			4.950	5.285	MN	125,606	1,076,625	05/12/2020	05/19/2050
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS			2	1.G PL	23,535,671	95.824	22,609,416	23,594,658	23,563,677		13,344			4.000	4.157	MON	28,838	1,001,217	02/22/2022	02/20/2030
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	530,295	107.300	536,498	500,000	519,288		(1,101)			6.000	5.556	JJ	13,833	30,000	12/04/2009	01/15/2036
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	1,820,700	107.491	1,881,097	1,750,000	1,819,700		(1,000)			6.000	5.573	MN	13,417	52,500	08/30/2023	05/15/2037
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO	C		1,2	2.A FE	997,080	95.457	954,574	1,000,000	999,071		305			2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
92826C-AE-2	VISA INC	C		1,2	1.D FE	1,062,230	98.019	980,194	1,000,000	1,043,688		(3,018)			4.150	3.679	JD	1,960	41,500	02/28/2017	12/14/2035
92826C-AF-9	VISA INC	C		1,2	1.D FE	1,478,902	93.168	1,350,934	1,450,000	1,474,152		(685)			4.300	4.182	JD	2,944	62,350	12/29/2015	12/14/2045
92826C-AJ-1	VISA INC	O		1,2	1.D FE	3,983,320	84.396	3,375,831	4,000,000	3,985,556		376			3.650	3.673	MS	42,989	146,000	09/06/2017	09/15/2047
92857T-AH-0	VODAFONE GROUP PLC	O	C	1	2.B FE	2,986,526	114.702	2,580,783	2,250,000	2,652,880		(56,011)			7.875	4.496	FA	66,938	177,188	04/01/2017	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC	O	C	1	2.B FE	11,661,810	108.559	10,855,907	10,000,000	11,091,460		(96,395)			6.250	4.734	MN	53,819	625,000	04/01/2017	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC	O	C	1	2.B FE	9,196,704	108.174	8,653,946	8,000,000	8,913,313		(48,262)			6.150	4.958	FA	169,467	492,000	04/01/2017	02/27/2037
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	9,825,100	90.603	9,060,317	10,000,000	9,838,402		3,099			4.875	4.988	JD	16,250	487,500	06/12/2019	06/19/2049
929160-AG-4	VULCAN MATERIALS CO	O		1	2.B FE	2,873,963	109.964	2,749,111	2,500,000	2,808,546		(14,055)			7.150	5.842	MN	15,392	178,750	09/27/2018	11/30/2037
929160-AV-1	VULCAN MATERIALS CO	O		1,2	2.B FE	3,580,744	89.688	3,587,515	4,000,000	3,619,589		8,148			4.500	5.207	JD	180,000	180,000	09/27/2018	06/15/2047
929218-AA-3	CTL - VZ REPACK TRUST				2.B PL	1,145,576	37.730	1,471,470	3,900,000	2,010,976		55,933				7.590	MAT		1,768	12/11/2015	05/20/2035
92936M-AD-9	WPP FINANCE 2010	O	C	1	2.B FE	10,501,133	80.098	8,784,350	10,967,000	10,559,596		12,313			5.125	5.444	MS	177,985	562,059	09/27/2018	09/07/2042
92936M-AE-7	WPP FINANCE 2010	O	C	1	2.B FE	3,067,098	83.829	2,514,855	3,000,000	3,059,637		(1,631)			5.625	5.460	MN	21,563	168,750	09/27/2018	11/15/2043
92976G-AG-6	WELLS FARGO BANK NA	O			2.A FE	6,061,219	104.917	5,282,554	5,035,000	5,804,197		(42,985)			5.850	4.310	FA	122,728	294,548	04/01/2017	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE	11,047,540	111.455	9,378,958	8,415,000	10,432,835		(102,814)			6.600	4.306	JJ	256,097	555,390	04/01/2017	01/15/2038
92976G-AJ-0	WELLS FARGO BANK NA	O			2.A FE	14,224,611	111.455	12,076,175	10,835,000	13,432,510		(132,345)			6.600	4.307	JJ	329,745	715,110	04/01/2017	01/15/2038
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)				2.B	412,039	93.000	383,197	412,039	412,054		(2)			5.440	5.439	MON	6,894	40,328	03/28/2012	06/30/2033
931142-CK-7	WALMART INC	C			1.C FE	1,340,486	120.950	1,209,499	1,000,000	1,256,670		(13,902)			6.500	4.033	FA	24,556	65,000	04/01/2017	08/15/2037
931142-CK-7	WALMART INC	O			1.C FE	26,181,702	120.950	23,623,325	19,531,500	24,544,648		(271,532)			6.500	4.033	FA	479,607	1,269,548	04/01/2017	08/15/2037
931142-CM-3	WALMART INC	C			1.C FE	1,855,878	117.215	1,758,218	1,500,000	1,754,781		(12,399)			6.200	4.568	AO	19,633	93,000	02/14/2014	04/15/2038
931142-CM-3	WALMART INC				1.C FE	10,373,912	117.215	9,353,720	7,980,000	9,813,196		(92,966)			6.200	4.064	AO	104,449	494,760	04/01/2017	04/15/2038
931142-CM-3	WALMART INC	O			1.C FE	35,366,201	117.215	31,888,216	27,205,000	33,454,469		(316,925)			6.200	4.064	AO	356,083	1,686,710	04/01/2017	04/15/2038
931142-CS-0	WALMART INC	C			1.C FE	2,330,678	110.939	2,218,780	2,000,000	2,248,012		(10,128)			5.625	4.538	AO	28,125	112,500	02/14/2014	04/01/2040
931142-CS-0	WALMART INC	O			1.C FE	9,846,328	110.939	8,875,121	8,000,000	9,468,498		(62,649)			5.625	4.070	AO	112,500	450,000	04/01/2017	04/01/2040
931142-DB-6	WALMART INC	O			1.C FE	12,757,067	111.241	11,498,947	10,337,000	12,295,438		(76,619)			5.625	4.086	AO	122,752	581,456	04/01/2017	04/15/2041
931142-EC-3	WALMART INC	C		1,2	1.C FE	493,495	91.346	456,728	500,000	494,179		136			4.050	4.126	JD	113	20,250	06/20/2018	06/29/2048
931422-AK-5	WALGREEN CO	O			2.C FE	9,024,905	78.516	7,117,445	9,065,000	9,031,644		934			4.400	4.427	MS	117,442	398,860	07/20/2017	09/15/2042
931422-AK-5	WALGREEN CO				2.C FE	1,695,656	78.516	1,295,509	1,650,000	1,688,174		(1,317)			4.400	4.220	MS	21,377	72,600	07/20/2017	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC	O		1,2	2.C FE	9,334,406	83.318	7,311,134	8,775,000	9,252,637		(14,252)			4.800	4.393	MN	50,310	421,200	07/06/2017	11/18/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	6,382,500	83.318	4,999,066	6,000,000	6,326,835		(9,752)			4.800	4.393	MN	34,400	288,000	07/06/2017	11/18/2044
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	1,559,611	72.617	1,561,271	2,150,000	1,568,920		8,281			4.100	6.171	AO	18,609	88,150	10/27/2022	04/15/2050
94973V-AH-0	ELEVANCE HEALTH INC	O		1	2.B FE	7,836,443	107.123	7,498,587	7,000,000	7,619,271		(41,927)			5.950	4.896	JD	18,511	416,500	09/27/2018	12/15/2034
94973V-AY-3	ELEVANCE HEALTH INC	O		1	2.B FE	20,080,693	92.804	17,307,960	18,650,000	19,830,743		(42,943)			4.625	4.126	MN	110,216	862,563	09/27/2018	05/15/2042
94973V-AY-3	ELEVANCE HEALTH INC			1	2.B FE	6,191,609	92.804	5,243,430	5,650,000	6,098,064		(16,231)			4.625	4.011	MN	33,390	261,313	07/20/2017	05/15/2042
94974B-FY-1	WELLS FARGO & CO	C			2.B FE	1,020,040	97.801	978,005	1,000,000	1,004,943		(1,911)			4.100	3.884	JD	3,189	41,000	10/07/2014	06/03/2026
94980V-AG-3	WELLS FARGO BANK NA	O			2.A FE	6,071,870	102.783	5,139,136	5,000,000	5,794,388		(46,382)			5.950	4.308	FA	103,299	297,500	04/01/2017	08/26/2036
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	12,141,720	102.783	12,333,926	12,000,000	12,139,329		(2,391)			5.950	5.819	FA	247,917		08/30/2023	08/26/2036
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC	O		1	1.F FE	564,858	102.864	514,317	500,000	543,661		(3,573)			5.750	4.608	JJ	13,257	28,750	04/01/2017	07/15/2033

E10.50

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3 Code	4 Foreign	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC	C		1	1.F FE	2,259,432	102,864	2,057,270	2,000,000	2,174,645		(14,292)			5.750	4.608	JJ	53,028	115,000	04/01/2017	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	574,884	102,864	514,317	500,000	553,579		(4,444)			5.750	4.364	JJ	13,257	28,750	09/27/2018	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP			1	1.C FE	3,217,433	107,553	3,352,750	3,117,301	3,209,885		(2,082)			6.750	6.464	MS	61,956	210,418	05/13/2020	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	C		1	1.C FE	431,619	107,553	412,646	383,668	425,671		(779)			6.750	5.811	MS	7,625	25,898	10/28/2015	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	O		1	1.C FE	1,214,945	107,553	1,289,519	1,198,962	1,212,944		(259)			6.750	6.639	MS	23,829	80,930	10/28/2015	03/15/2057
959802-AM-1	WESTERN UNION CO	O		1	2.B FE	5,935,356	100.906	6,054,340	6,000,000	5,944,742		1,871			6.200	6.291	JD	10,333	372,000	09/27/2018	06/21/2040
961214-EG-4	WESTPAC BANKING CORP		C		2.A FE	87,215		3,314,157	3,800,000	3,800,000				4.421	4.421	JJ	73,266	167,998	07/16/2019	07/24/2039	
963320-AW-6	WHIRLPOOL CORP	C		1,2	2.B FE	248,898	99.579	248,948	250,000	249,367		106		4.750	4.806	FA	4,123	11,875	02/21/2019	02/26/2029	
963320-AX-4	WHIRLPOOL CORP			1,2	2.B FE	13,933,962	84.247	12,177,929	14,455,000	13,923,595		(3,664)		4.600	4.821	MN	84,963	510,600	12/04/2023	05/15/2050	
96524V-40-3	WHITEHORSE FINANCE INC	2		2	2.C FE	445,804	25.010	453,431	453,250	446,217		413		7.875	8.277	MJSD	1,586	11,105	08/22/2023	09/15/2028	
96926G-AE-3	RICE UNIVERSITY	O		1	1.A FE	24,300,000	81.385	19,776,605	24,300,000	24,300,000				3.567	3.567	MN	110,755	866,781	11/14/2017	11/15/2047	
96926G-AE-3	RICE UNIVERSITY			1	1.A FE	8,800,000	81.385	7,161,898	8,800,000	8,800,000				3.567	3.567	MN	40,109	313,896	11/14/2017	11/15/2047	
96928*-CF-2	CTL - WALGREENS POOL II	C		2	2.C	102,534	98.720	101,221	102,534	102,534				6.800	6.800	MON	5,165	2,324	10/13/2009	06/15/2034	
96928*-CF-2	CTL - WALGREENS POOL II			2	2.C	246,994	98.720	255,077	258,385	251,147		897		6.800	7.182	MON	17,539	23,044	04/21/2010	06/15/2034	
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)	C			2.C	165,836	97.160	161,126	165,836	165,836				6.540	6.540	MON	2,304	9,897	06/17/2010	10/15/2034	
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)				2.C	287,024	97.160	278,873	287,024	287,025		1		6.540	6.540	MON	4,147	38,819	06/17/2010	10/15/2034	
96928*-DD-6	CTL - DELHAIZE (WILLIAMSBURG VA)				2.C	784,429	99.430	779,958	784,429	784,429				5.440	5.440	MON	12,270	32,359	11/07/2011	10/15/2031	
96950F-AF-1	WILLIAMS COMPANIES INC	O		1	2.B FE	14,741,337	106.702	13,871,278	13,000,000	14,476,044		(56,152)		6.300	5.254	AO	172,900	819,000	09/27/2018	04/15/2040	
970648-AH-4	WILLIS NORTH AMERICA INC	C		1,2	2.B FE	996,470	93.144	931,438	1,000,000	996,786		64		5.050	5.073	MS	14,869	50,500	09/05/2018	09/15/2048	
970648-AH-4	WILLIS NORTH AMERICA INC			1,2	2.B FE	3,985,880	93.144	3,725,754	4,000,000	3,987,271		254		5.050	5.073	MS	59,478	202,000	09/05/2018	09/15/2048	
970648-AH-4	WILLIS NORTH AMERICA INC	O		1,2	2.B FE	10,961,170	93.144	10,245,823	11,000,000	10,964,643		705		5.050	5.073	MS	163,564	555,500	09/05/2018	09/15/2048	
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	C		1,2	1.F FE	998,850	72.859	728,592	1,000,000	998,968		25		3.300	3.306	MS	11,000	33,000	08/07/2019	09/01/2049	
97770*-AA-2	WOLFENT 2021-1 A - ABS			2	2.B PL	171,255	97.445	166,878	171,255	171,255				2.990	3.011	FMAN	1,849	3,557	04/01/2021	05/20/2045	
97770*-AB-0	WOLFENT 2021-1 B - ABS			2	3.B PL	500,000	94.998	474,988	500,000	500,000				4.980	5.031	FMAN	8,992	18,675	04/01/2021	05/20/2045	
983024-AG-5	WYETH LLC	C		1	1.F FE	709,031	112.736	620,045	550,000	657,952		(8,489)		6.500	4.103	FA	14,896	35,750	04/01/2017	02/01/2034	
983024-AL-4	WYETH LLC			1	1.F FE	5,165,245	110.339	5,241,095	4,750,000	5,157,250		(7,995)		6.000	5.046	FA	107,667		08/30/2023	02/15/2036	
983024-AN-0	WYETH LLC			1	1.F FE	10,857,537	110.028	10,947,743	9,950,000	10,842,620		(15,396)		5.950	5.014	AO	148,006	301,963	08/30/2023	04/01/2037	
983024-AN-0	WYETH LLC	C		1	1.F FE	2,469,468	110.028	2,200,551	2,000,000	2,352,261		(19,500)		5.950	4.203	AO	29,750	119,000	04/01/2017	04/01/2037	
98417E-AC-4	GLENORE FINANCE CANADA LTD	O		1	2.A FE	946,660	110.169	935,331	849,000	929,588		(3,672)		6.900	5.889	MN	7,485	58,581	09/27/2018	11/15/2037	
98420E-AD-7	XL GROUP LTD	O	C	1	1.G FE	6,298,176	93.981	5,638,831	6,000,000	6,266,106		(6,769)		5.500	5.154	MS	83,417	330,000	09/27/2018	03/31/2045	
984588-AA-1	YALE-NEW HAVEN HOSPITAL INC			1	1.E FE	2,138,032	88.355	2,297,231	2,600,000	2,139,977		1,945		4.366	6.055	JJ	56,758		11/16/2023	07/01/2043	
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORP			1,2	1.E FE	868,770	62.090	558,808	900,000	870,261		747		2.496	2.669	JJ	11,232	22,464	12/16/2021	07/01/2050	
98462Y-AD-2	YAMANA GOLD INC	O		1,2	2.C FE	699,930	96.585	676,098	700,000	699,972		6		4.625	4.626	JD	1,439	33,425	11/29/2017	12/15/2027	
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC	O		1	2.B FE	14,391,065	101.989	13,258,578	13,000,000	14,166,674		(47,363)		5.750	4.930	MN	64,368	747,500	09/27/2018	11/30/2039	
98978V-AH-6	ZOETIS INC	O		1,2	2.A FE	8,351,885	95.640	7,737,260	8,090,000	8,308,284		(7,522)		4.700	4.483	FA	158,429	380,230	07/06/2017	02/01/2043	
98978V-AH-6	ZOETIS INC			1,2	2.A FE	4,697,461	95.640	4,408,995	4,610,000	4,683,472		(2,467)		4.700	4.572	FA	90,279	216,670	04/01/2017	02/01/2043	
9AMBDK-UF-7	LOGAN RIDGE FIN CV 5.250% 4/01/32				2.C FE	875,130	94.530	889,527	941,000	883,926		5,158		5.250	6.201	N/A	12,351	49,403	04/06/2022	04/01/2032	
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY				1.E	249,972	92.220	221,910	240,631	249,209		(276)		4.450	4.183	MON	2,146	10,708	02/11/2021	08/20/2043	
BGH58D-JL-2	CTL - AMAZON FORT WORTH				1.E	252,006	94.830	207,130	218,422	248,132		(1,393)		4.494	3.384	MON	1,426	9,816	02/11/2021	11/10/2039	
BGH6P7-UB-3	PRICEWATERHOUSECOOPERS LLP	O		1	1.D	2,000,000	85.087	1,701,746	2,000,000	2,000,000				3.730	3.730	N/A	22,173	114,143	06/09/2020	09/14/2035	
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS	@	C		2.B	607,200	259.954	1,715,696	6,600	614,095		2,109			0.348	N/A			08/21/2020	09/30/2045	
BGH6XU-WX-3	GEORGETOWN 11TH AVE BR LLC CLASS A				1.E PL	4,500,000	55.151	2,481,800	4,500,000	4,500,000				3.000	3.000	JJ	62,250	135,750	12/29/2020	07/15/2053	
BGH704-UL-3	LENDLEASE AAFHHC PRA TL 2021			2	1.E PL	10,474,000	91.400	9,573,236	10,474,000	10,474,000				4.719	4.718	JJ	247,134	559,799	04/13/2021	07/01/2056	

E10.51

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH70H-7E-6	WOLFENT 2021-1 B - ABS			2	3.B PL	14,000,000	94.998	13,299,664	14,000,000	14,000,000					4.980	5.340	FMAN	290,500	522,900	03/19/2021	05/20/2045
BGH72R-GB-8	STONE POINT CAPITAL LLC				1.F PL	10,000,000	73.906	7,390,630	10,000,000	10,000,000					3.200	3.200	N/A	111,111	320,000	02/26/2021	02/26/2036
BGH7PR-6X-6	VICOF 2 REFI REVOLVING LOAN UNFUND - ABS			4,5	1.G PL		0.000	5	5,150,000						1.250		MON	5,365	1,927	02/10/2022	02/20/2030
BGH7QH-K2-9	THUNDERBIRD 2022-1 A UNFUNDED DDL - ABS			4	2.B		0.000	4	3,705,392						0.350		MON	1,081		02/10/2022	03/01/2037
BGH7QH-KE-3	LIGHTNING 2022-1 A UNFUNDED DDL - ABS			4	1.G PL		0.000	4	3,807,353						0.350		MON	1,110		02/10/2022	03/01/2037
BGH8B5-0Y-1	GLAM 3 MILHSG FEE LLC SENIOR			2	1.E PL	11,907,038	102.890	12,251,151	11,907,038	11,907,038					6.000	6.088	JD	400,343	83,557	05/18/2023	12/30/2050
BGH8B5-1P-9	GLAM 3 MILHSG FEE LLC SUB				2.A PL	3,730,918	104.460	3,897,317	3,730,918	3,730,918					7.000	7.109	JD	80,384	30,696	05/18/2023	12/30/2025
BGH8QG-EF-7	DEER VALLEY-ALTERRA (EXTELL) LIGHTNING 2022-1 A FUNDED - ABS			4	1.F Z	41,000,000	100.820	41,336,200	41,000,000	41,000,000					6.750	6.755	SEP			12/19/2023	09/01/2058
C5170@-AA-6	TFI INTERNATIONAL INC				2.B PL	2,200,000	105.922	2,330,277	2,200,000	2,200,000		29			7.110	7.110	N/A	33,891		10/13/2023	10/13/2043
C8665*AU-0	THUNDERBIRD 2022-1 A FUNDED - ABS			2	1.G PL	10,656,144	93.500	9,963,494	10,656,144	10,656,178			34		5.500	5.498	MS	446,851	222,695	11/20/2023	03/01/2037
C8854@-AA-3	CNP ASSURANCES SA		D	2	2.A FE	1,210,000	78.100	937,200	1,200,000	1,207,518		(964)			4.875	4.764	AO	13,784	58,500	04/08/2021	12/29/2049
F1876N-BV-3	CAYMAN UNIVERSE HOLDINGS LLC		C		1.D PL	59,004,498	91.372	54,414,077	59,552,440	59,041,953		14,754			3.800	3.859	MJSD	782,654	2,065,902	08/21/2020	09/30/2045
G1981*AA-2	ELECTRICITY SUPPLY BOARD		D		1.G		100.000								6.050	6.050	JD	302,500		04/01/2017	12/15/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD	O	D		1.G		100.000								6.050	6.050	JD	302,500		04/01/2017	12/15/2023
N0431#-AL-4	ARUBA	O	C		2.B PL	3,234,717	99.225	2,976,763	3,000,000	3,016,203		(45,549)			6.100	4.505	N/A	210,958		09/27/2018	05/06/2024
N7338@-AC-5	RED ELECTRICA DE ESPANA FIN BV	O	C		2.A	13,861,335	99.419	12,685,877	12,760,000	13,024,415		(138,880)			5.310	4.102	AO	135,511	677,556	04/01/2017	10/19/2025
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	O	D	1	2.B FE	2,653,290	98.875	2,367,726	2,394,666	2,608,293		(8,716)			6.875	5.798	AO	27,896	164,633	09/27/2018	04/30/2043
P4909L-AA-8	GNL QUINTERO SA	O	D	1	2.A FE	2,164,116	98.338	2,160,566	2,197,072	2,181,156		2,335			4.634	4.917	JJ	42,705	101,812	09/27/2018	07/31/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	O	D	1	2.B FE	3,802,864	98.471	3,830,523	3,890,000	3,858,295		9,799			4.250	4.627	AO	28,013	165,325	09/27/2018	04/30/2028
Q9396#-AH-4	VICTORIA POWER NETWORKS FINANCE		C		1.G	17,905,280	96.060	17,290,746	18,000,000	17,968,649		10,107			3.750	3.814	MN	91,875	675,000	04/01/2017	11/25/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS FINANCE	O	C		1.G	12,041,368	97.954	11,754,480	12,000,000	12,005,669		(5,960)			3.650	3.597	MN	59,617	438,000	04/01/2017	11/25/2024
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1.G PL	53,579,246	95.090	50,948,505	53,579,246	53,579,246					5.000	4.998	OCT	669,741	2,898,744	11/27/2019	10/01/2045
T6827#-AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON		C	2	1.G PL	2,533,505	102.290	2,591,522	2,533,505	2,533,505					5.650	5.731	AO	169,495	205,234	08/30/2022	10/01/2045
W94240-HF-3	SWEDBANK AB		D	2	2.C FE	200,000	97.520	195,040	200,000	200,000					7.625	7.624	MS	4,406	8,642	02/16/2023	12/29/2049
1019999999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						8,391,447,590	XXX	7,616,012,709	7,971,083,224	8,256,046,370		(22,684,426)			XXX	XXX	XXX	105,952,519	389,073,111	XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities</b>																					
00442E-AF-2	ACE 2006-NC3 A2B - RMBS			4,5	1.A FM	141,750	25.627	149,457	583,212	141,789					5.690	23.748	MON	553	4,910	07/07/2008	12/25/2036
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS	O		4	5.A FM	1,225,317	50.472	890,159	1,763,683	1,225,317			97,913		5.750	8.218	MON	8,451	101,412	09/27/2018	01/26/2037
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS	O		4	1.A FM	2,420,633	95.253	2,254,833	2,367,195	2,362,237		(5,961)			4.688	4.002	MON	9,248	102,140	09/27/2018	03/25/2035
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS	O		4	1.A FM	925,970	97.897	863,536	882,090	911,225		304			5.750	4.015	MON	4,227	50,642	09/27/2018	11/25/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS	O		4	1.A FM	96,709	97.105	90,377	93,071	94,002		33			5.500	5.132	MON	427	5,115	09/25/2012	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS	O		4	1.A FM	100,728	95.265	101,745	106,803	101,840		502			5.750	7.858	MON	512	6,141	03/30/2012	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS	O		4	4.C FM	190,880	83.203	171,804	206,488	185,249		280			6.000	6.172	MON	1,032	12,389	07/14/2011	01/25/2037
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS			4,5	1.A FM	74,276	61.353	75,579	123,188	76,303					5.590	9.156	MON	115	3,324	05/15/2009	04/25/2037
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS	O		4	5.A FM	884,629	46.953	711,540	1,515,424	884,629			109,105		6.000	10.185	MON	7,577	87,406	09/27/2018	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS	O		4	4.C FM	1,279,919	52.752	980,459	1,858,610	1,279,919					6.250	8.982	MON	9,680	112,257	09/27/2018	09/25/2037
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS	O		2	1.A	571,165	91.500	525,778	574,619	569,582		582			4.000	4.180	MON	1,915	22,985	09/27/2018	08/25/2048
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS	O		4	4.A FM	1,423,772	88.947	1,321,823	1,486,076	1,446,729		2,836			5.750	5.999	MON	7,121	85,449	09/27/2018	03/25/2037
12627H-AK-6	CSAB 2006-2 A6A - RMBS	O		4	1.A FM	1,641,491	29.560	1,205,212	4,077,227	1,641,491					6.220	15.268	MON	21,134	57,614	09/27/2018	09/25/2036
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS	O		4	1.A FM	1,413,002	23.293	1,094,617	4,699,255	1,413,002					5.802	19.033	MON	22,721	67,078	09/27/2018	02/25/2037

E10.52

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS	C		4	1.A	369,804	96.838	357,607	369,284	367,943		380			3.850	3.670	MON	1,185	14,217	10/02/2018	09/25/2057
126673-P2-2	CWL 2005-4 MF1 - RMBS	O		4	1.A FM	14,355,000	96.962	14,059,461	14,500,000	14,355,000					5.087	5.021	MON	61,468	606,505	09/27/2018	08/27/2035
126673-WE-8	CWL 2005-1 MF1 - RMBS	O		4	1.A FM	3,384,147	98.290	3,282,333	3,339,437	3,331,691		(1,364)			5.456	4.500	MON	15,183	153,859	09/27/2018	06/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS	O		4	1.A FM	177	99.166	175	177	176		-			5.219	4.352	MON	1	7	04/01/2017	07/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS			4	1.A FM	2,304,901	77.220	1,775,381	2,299,112	1,705,403		(96,798)			5.500	1.219	MON	10,538	126,451	09/27/2018	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS	C		4,5	1.A FM	26,436	94.600	31,598	33,401	30,595		(278)			5.656	9.900	MON	89	1,765	04/20/2010	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS	C		4,5	1.A FM	14,607	95.637	17,462	18,258	17,093		206			5.666	8.069	MON	49	966	04/22/2010	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS	O		4	4.B FM	1,346,600	66.880	1,121,964	1,677,589	1,346,600					5.500	6.797	MON	7,689	92,267	09/27/2018	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS	O		4	4.A FM	1,155,177	69.444	974,968	1,403,958	1,155,177			103,191		5.500	6.632	MON	6,435	77,207	09/27/2018	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS	O		4	1.A FM	97,259	63.330	64,922	102,512	72,020		(2,716)			5.500	4.650	MON	470	5,638	02/16/2012	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS			4,5	1.A FM	197,257	89.763	211,815	235,971	238,968		13,684			6.370	5.467	MON	251	9,095	12/16/2013	02/25/2036
14066A-AA-7	CPMRK 2006A A1 - RMBS			4	1.G	5,296,962	88.997	4,031,954	4,530,449	5,242,642		(19,098)			6.147	4.748	JJ	132,281	278,487	03/26/2020	07/10/2051
14070A-AA-1	CPMRK 2007A NT - RMBS	C		4	1.G	268,488	99.009	270,077	272,782	269,085		82			6.063	6.275	MON	965	16,539	10/28/2015	10/10/2052
14070A-AA-1	CPMRK 2007A NT - RMBS			4	1.G	1,435,932	99.009	1,440,413	1,454,835	1,438,582		363			6.063	6.251	MON	5,145	88,207	10/28/2015	10/10/2052
144539-AC-7	CARR 2006-NC5 A3 - RMBS	O		4,5	1.A FM	12,823,218	85.539	12,222,857	14,289,203	12,823,218		204,951	145,810		5.620	6.355	MON	13,385	507,514	09/27/2018	10/27/2036
161546-FV-3	CFAB 2003-4 1A5 - RMBS	O		4	1.A FM	698,584	96.565	666,410	690,114	699,019		(1,322)			5.916	4.836	MON	3,402	33,681	09/27/2018	07/25/2036
16163Y-AE-4	CHASE 2016-1 M4 - CMO/RMBS	O		4	1.A	1,702,007	88.626	1,575,494	1,777,680	1,738,504		1,639			3.750	3.933	MON	5,555	66,663	09/27/2018	04/25/2045
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS	O		4	4.A FM	1,293,755	47.838	1,100,091	2,299,599	1,293,755			137,056		6.000	10.566	MON	11,498	109,113	09/27/2018	03/25/2037
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS			4	1.A FM	97,778	89.741	101,149	112,712	101,513		(570)			5.750	7.888	MON	540	6,476	06/20/2011	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS	O		4	3.A FM	966,183	89.741	887,964	989,474	984,548		(626)			5.750	5.763	MON	4,741	56,895	09/27/2018	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS	O		4	1.A FM	4,670,687	97.931	4,529,290	4,624,978	4,610,433		(2,232)			6.612	4.682	MON	25,484	214,494	09/27/2018	07/25/2036
20048J-AA-8	COMM 2018-HOME A - CMBS			2	1.A FE	3,492,759	91.982	2,856,959	3,106,000	3,326,543		(50,289)			3.942	2.096	MON	10,204	120,142	08/06/2020	04/12/2033
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS	O		4	5.A FM	616,122	45.431	439,348	967,073	616,122					5.500	8.561	MON	4,432	53,189	09/27/2018	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS	O		4	4.C FM	1,177,434	50.376	936,006	1,858,031	1,177,434					5.500	8.605	MON	8,516	102,170	09/27/2018	08/25/2035
31572L-AC-0	EFMT 212 A3 - CMO/RMBS			4	1.A	288,920	79.334	229,214	288,923	288,921		-			1.291	1.291	MON	62	3,730	06/04/2021	06/25/2066
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS	C		4	1.A	71,936	84.051	60,420	71,885	71,958		(15)			1.106	1.042	MON	66	795	02/18/2021	02/25/2066
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS	O		4,5	1.A FM	5,334,120	91.100	5,094,117	5,591,796	5,334,120		282,355	111,777		5.950	6.327	MON	5,546	251,851	09/27/2018	08/25/2036
36186X-AB-3	GMACN 2005-BLIS A2 - CMBS/CMO			1	2.A FE	2,902,703	81.065	2,269,828	2,800,000	2,886,361		(2,526)			5.254	5.007	MON	8,582	147,112	05/25/2016	07/10/2050
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS	O		4	1.A FM	2,599,959	31.940	1,454,338	4,553,331	1,759,319		(93,939)			5.882	3.792	MON	22,321	65,394	09/27/2018	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS	O		4	1.A FM	5,464,065	64.585	4,552,726	7,049,194	5,464,065			103,388		6.158	7.876	MON	36,177	250,529	09/27/2018	09/25/2035
36249B-AE-2	GSAA 2007-7 A4 - RMBS			4,5	1.A FM	68,585	92.034	72,958	79,273	77,444		217			6.010	4.815	MON	79	1,978	01/17/2013	07/25/2037
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS			4,5	1.A FM	145,598	25.944	126,804	488,770	145,598					5.690	19.381	MON	464	5,783	10/28/2008	12/25/2036
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS			4,5	1.A FM	139,120	23.110	108,434	469,209	139,120					5.530	18.923	MON	432	4,429	05/15/2009	05/25/2037
45254N-JW-8	IMM 2004-6 2A - RMBS	O		4	1.A FM	1,990,904	104.650	1,973,071	1,885,397	1,985,262		(1,942)			6.060	2.984	MON	9,521	81,225	09/27/2018	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS	O		4,5	2.C FM	1,812,372	94.005	1,761,865	1,874,234	1,812,372		50,621	95,971		5.578	5.851	MON	1,742	72,581	09/27/2018	08/25/2036
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS	O		4	4.C FM	1,413,473	68.308	1,144,272	1,675,166	1,413,473		7,096	120,225		6.000	7.051	MON	8,376	95,638	09/27/2018	12/25/2035
46654K-AJ-6	JPMMT 2111 A5 - CMO/RMBS			4	1.A	3,153,495	64.286	3,514,818	5,467,500	3,169,304		15,810			2.500	7.250	MON	13,669	22,781	10/18/2023	01/25/2052
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS	C		2	1.A	210,899	79.766	175,063	219,472	211,102		202			2.500	2.935	MON	457	5,487	01/26/2022	07/25/2052
552747-AC-1	MFRA 2021-INV1 A3 - RMBS	C		4	1.E FE	65,496	92.418	60,460	65,421	65,465		(10)			1.262	1.162	MON	69	826	01/27/2021	01/25/2056
55275R-AD-4	MABS 2006-NC3 A4 - RMBS	O		4,5	1.A FM	5,079,948	48.985	4,590,261	9,370,833	5,079,948			202,390		5.790	10.837	MON	9,044	203,585	09/27/2018	10/25/2036
57643L-NW-2	MABS 2006-AB1 A3B - RMBS	O		4	1.A FM	1,589,094	57.331	1,216,835	2,122,471	1,589,094					6.500	8.605	MON	11,497	55,780	09/27/2018	02/25/2036
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS			4	1.A FM	29,693	91.106	28,448	31,225	30,458		76			4.918	5.036	MON	128	1,297	12/16/2013	02/25/2034
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS			4,5	1.A FM	3,666	99.952	5,310	5,313	5,313		-			6.230	4.409	MON	6	331	09/25/2009	01/25/2035
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	O		4,5	1.A FM	5,785,828	93.372	5,748,395	6,156,446	5,785,828					5.970	6.445	MON	6,126	282,728	09/27/2018	04/25/2036
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS	C		4	1.A	15,807	89.158	14,211	15,939	15,760		2			3.500	3.717	MON	46	558	11/25/2015	04/25/2046
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS	O		4	5.A FM	1,870,648	75.747	1,595,231	2,106,007	1,948,799		9,790			6.000	6.825	MON	10,530	126,360	09/27/2018	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS	O		4	4.C FM	864,237	85.678	747,795	872,793	869,395		970			5.750	5.749	MON	4,182	50,186	09/27/2018	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS																				

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75970N-AG-2	RAMC 2005-2 AV3 - RMBS			4,5	1.A FM	177,773	88.528	185,083	209,068	192,516		1,326			6.210	7.408	MON	216	7,317	12/26/2013	08/25/2035
759950-CV-8	RAMC 2004-2 AF6 - RMBS	O		4	1.A FM	38,338	94.512	36,641	38,769	37,905		9			5.396	4.852	MON	174	1,401	04/01/2017	07/25/2034
759950-FZ-6	RAMC 2005-4 A5 - RMBS	O		4	1.A FM	12,145,167	80.610	11,688,489	14,500,000	12,145,167		35,876	591,357		6.066	7.183	MON	73,298	438,134	09/27/2018	02/25/2036
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS			4	3.B FM	221,227	31.391	94,930	302,414	114,787		(3,187)			5.750	5.465	MON	1,449	8,914	11/19/2014	03/25/2037
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS	O		4	5.B FM	1,940,916	74.091	1,522,850	2,055,380	1,980,303		4,326			6.000	6.360	MON	10,277	116,237	09/27/2018	06/25/2037
81377A-AD-4	SABR 2006-HE2 A2C - RMBS	O		4,5	1.A FM	5,251,858	39.051	4,735,271	12,125,730	5,251,858			415,708		5.770	13.516	MON	11,662	179,672	09/27/2018	07/25/2036
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS			4	1.A	-	84.431	-	-	-					2.500	2.610	MON			05/16/2013	06/25/2043
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS	O		4	1.A	397,141	88.159	350,966	398,106	397,176		-			3.500	3.526	MON	1,161	13,934	01/16/2018	02/25/2048
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS	O		4,5	1.A FM	7,492,365	70.567	6,764,924	9,586,595	7,492,365			119,392		5.790	7.409	MON	9,252	286,400	09/27/2018	01/25/2037
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS			4	1.A FM	32,171	93.851	31,421	33,479	33,450		390			5.806	4.463	MON	162	1,747	12/16/2013	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS	O		4	1.A FM	341,037	95.984	327,261	340,952	337,641		(98)			6.750	5.163	MON	1,918	16,551	09/27/2018	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS			4	1.A FM	326,592	97.138	358,663	369,230	326,592					6.410	7.094	MON	1,972	18,203	09/25/2012	08/25/2034
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS	C		4	1.A	267,822	91.033	227,582	250,000	257,194		(3,421)			2.924	1.961	MON	609	8,825	12/08/2020	08/25/2055
92537K-AB-0	VERUS 2019-4 A2 - CMO/RMBS	C		2	1.A	71,009	96.974	68,861	71,010	71,880		392			2.846	2.948	MON	168	2,139	10/22/2019	10/27/2059
92539N-AC-0	VERUS 2022-7 A3 - CMO/RMBS			4	1.F FE	849,052	99.369	865,069	870,566	864,976		15,106			5.350	5.836	MON	3,881	46,575	07/28/2022	07/25/2067
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS			4	1.A FM	69,437	87.123	126,033	144,661	100,276		3,411			3.374	15.348	MON	407	4,785	12/08/2006	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS			4	3.C FM	127,296	74.677	122,011	163,386	117,455		390			6.000	6.277	MON	817	9,804	11/19/2014	10/25/2035
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS			4	1.A FM	70,720	74.677	67,784	90,770	52,642		169			6.000	11.661	MON	454	5,447	11/19/2014	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS			4	3.C FM	190,738	42.824	135,044	315,350	190,738					4.157	6.819	MON	1,092	5,469	01/16/2014	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS			4	1.A FM	315,220	28.928	156,879	542,314	163,326		(3,194)			4.052	5.785	MON	1,831	7,178	11/19/2014	09/25/2036
97652Q-AC-3	WIN 142 A3 - CMO/RMBS			4	1.A	20,539	91.130	18,463	20,260	21,267		(121)			3.500	2.632	MON	59	709	10/08/2014	09/20/2044
1029999999 - Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						146,133,914	XXX	131,652,888	182,538,298	144,367,787		373,327	2,877,468		XXX	XXX	XXX	722,495	6,705,613	XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities</b>																					
00180U-AE-5	AMSR 2021-SFR3 E1 - CMBS	C		4	1.G FE	688,995	88.357	608,780	689,000	688,799		(130)			2.327	2.311	MON	891	16,033	09/10/2021	09/10/2040
02666B-AB-2	AH4R 2015-SFR2 B - CMBS			4	1.A FE	499,966	97.671	488,353	500,000	499,465		(11)			4.295	4.328	MON	1,790	21,475	09/11/2015	10/17/2052
05491U-BE-7	BBCMS 2018-C2 XA - CMBS	O		3	1.A FE	1,046,947	2.888	506,390		519,456		(110,012)			0.919	4.413	MON	13,430	145,114	12/06/2018	12/15/2051
05491V-AA-4	BBCMS 2018-CHRS A - CMBS			4	1.A	4,394,118	88.639	4,431,960	5,000,000	4,428,437		34,319			4.409	7.364	MON	18,370	72,293	08/30/2023	08/06/2038
05525B-AA-8	BAMLL 2013-WBRK A - CMBS			4	1.A	102,031	89.333	89,333	100,000	100,138		(203)			3.652	3.406	MON	295	3,583	05/21/2013	03/12/2037
05525M-AE-6	BAMLL 2014-520M B - CMBS			4	2.C	3,040,686	68.168	2,045,031	3,000,000	3,025,091		(2,098)			4.354	4.208	MON	7,257	128,173	08/01/2014	08/16/2046
055731-AJ-2	BSPDF 2021-FL1 D - CMBS	C	C	4,5	2.B FE	100,000	88.441	88,441	100,000	100,000					7.968	8.355	MON	388	7,889	10/06/2021	10/15/2036
05604F-AL-9	BWAY 2013-1515 C - CMBS			2	1.A	836,140	91.877	791,979	862,000	850,711		8,426			3.446	4.545	MON	2,476	29,706	03/24/2022	03/10/2033
05604F-AN-5	BWAY 2013-1515 D - CMBS			4	1.A	1,145,719	88.028	1,056,338	1,200,000	1,175,986		18,158			3.633	5.350	MON	3,633	43,598	04/18/2022	03/10/2033
056083-AL-2	BXP 2017-GM D - CMBS			4	1.A	14,199,316	86.046	12,906,918	15,000,000	14,651,146		86,145			3.425	4.197	MON	42,810	520,855	04/10/2018	06/15/2039
05609V-AN-5	BX 2021-VOLT E - CMBS	C		4,5	1.A	1,484,000	95.606	1,418,791	1,484,000	1,484,000					7.476	7.569	MON	5,239	105,831	09/15/2021	09/15/2036
06054A-BC-2	BACM 2015-UBS7 B - CMBS	C		4	1.A	776,389	89.376	625,633	700,000	735,478		(8,842)			4.343	3.384	MON	2,533	30,801	08/18/2016	09/17/2048
06054M-AJ-2	BACM 2016-UBS10 B - CMBS	C		4	1.A	1,029,929	88.651	886,511	1,000,000	1,006,238		(4,051)			3.790	3.469	MON	3,158	37,900	05/20/2016	07/16/2049
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A	8,207,857	93.734	8,436,017	9,000,000	8,248,317		40,460			3.714	5.596	MON	27,855	111,420	08/30/2023	04/17/2052
065403-BF-3	BANK 2019-BNK17 AS - CMBS	C		4	1.A	1,287,398	91.594	1,144,920	1,250,000	1,270,398		(3,831)			3.976	3.626	MON	4,142	49,700	03/21/2019	04/17/2052
065405-AF-9	BANK 2019-BNK16 AS - CMBS			4	1.A	1,029,953	92.418	924,182	1,000,000	1,015,944		(3,102)			4.267	3.913	MON	3,556	42,670	02/01/2019	02/16/2052
06540D-BV-6	BANK 2021-BNK36 C - CMBS	C		4	1.D	1,414,030	68.279	938,152	1,374,000	1,404,615		(4,370)			3.200	2.880	MON	3,664	44,578	09/24/2021	09/17/2064
06540R-AK-0	BANK 2017-BNK9 C - CMBS	C		4	2.C	759,954	76.773	575,797	750,000	754,169		(1,457)			4.395	4.154	MON	2,747	32,390	12/05/2017	11/18/2054
06541K-BD-9	BANK 2018-BNK12 AS - CMBS	C		4	1.A	623,149	93.346	564,740	605,000	613,313		(1,933)			4.345	4.063	MON	2,190	26,636	05/15/2018	05/17/2061
08162Q-BC-2	BMARK 20IG3 BXB - CMBS			4	1.A	13,135,339	89.550	12,313,125	13,750,000	13,477,400		126,990			3.654	4.475	MON	41,871	492,995	05/22/2020	09/17/2048
08162Q-BL-2	BMARK 20IG3 33B - CMBS			4	1.A	10,775,468	75.232	8,645,615	11,492,000	10,998,098		83,456			3.230	4.000	MON	30,932	364,197	06/13/2022	09/17/2048
08162T-BC-6	BMARK 2018-B7 XA - CMBS	O		3	1.A FE	700,877	1.465	304,355		342,737		(90,816)			0.561	5.555	MON	9,723	102,359	11/09/2018	05/16/2053
08162T-BC-6	BMARK 2018-B7 XA - CMBS			3	1.A FE	233,626	1.465	101,452		114,246		(30,272)			0.561	5.555	MON	3,241	34,120	11/09/2018	05/16/2053
08162V-AG-3	BMARK 2019-B10 AM - CMBS	C		4	1.A	257,495	90.037	225,092	250,000	254,095		(769)			3.979	3.628	MON	829	9,948	03/21/2019	03/17/2062
12430X-AE-2	BWAY 191633 B - CMBS			4	2.C FE	5,405,483	67.180	3,862,843	5,750,000	5,522,231		23,369			3.067	3.785	MON	10,286	173,010	12/13/2019	12/10/2039
12512J-AX-2	CD 2018-CD7 XA - CMBS	O		3	1.A FE	1,053,896	2.521	482,117		488,193		(117,339)			0.801	6.211	MON	12,7			

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12515G-AG-2	CD 2017-CD3 B - CMBS	C		4	2.B	514,971	62.082	310,409	500,000	504,825		(1,636)		3.984	3.639	MON	1,660	19,920	01/27/2017	02/11/2050	
12515G-AH-0	CD 2017-CD3 C - CMBS	O		4	4.A	4,188,574	43.122	1,832,665	4,250,000	4,218,498		2,842		4.538	4.853	MON	16,074	195,821	11/06/2018	02/11/2050	
12531W-BH-4	CFCRE 2016-C3 C - CMBS	C		4	1.D	279,992	86.500	259,499	300,000	288,078		870		4.910	5.517	MON	1,228	14,455	01/22/2016	01/10/2048	
12531W-BH-4	CFCRE 2016-C3 C - CMBS	O		4	1.D	1,012,813	86.500	864,998	1,000,000	1,012,791		734		4.910	4.807	MON	4,092	48,184	02/27/2018	01/10/2048	
12532A-BA-6	CFCRE 2016-C6 AM - CMBS	C		4	1.A	180,248	91.970	160,947	175,000	176,572		(568)		3.502	3.162	MON	511	6,129	11/01/2016	11/15/2049	
12591U-AL-7	COMM 2014-UBS2 C - CMBS	C		4	1.A	1,424,038	87.175	1,189,938	1,365,000	1,364,134		(5,718)		4.933	4.425	MON	5,611	68,450	06/12/2014	03/12/2047	
12592G-BF-9	COMM 2014-CCRE19 AM - CMBS	C		4	1.A	1,044,922	96.548	965,476	1,000,000	1,002,608		(5,797)		4.080	3.502	MON	3,400	40,800	09/25/2015	08/12/2047	
12592K-BH-6	COMM 2014-UBS5 C - CMBS	C		4	1.A	730,475	90.218	654,079	725,000	731,396		437		4.752	4.693	MON	2,871	33,863	09/09/2014	09/12/2047	
12592L-BP-6	COMM 2014-CCRE20 C - CMBS	C		4	1.A	1,012,464	87.282	872,815	1,000,000	1,009,960		1,057		4.595	4.522	MON	3,829	45,132	10/22/2014	11/12/2047	
12592M-BQ-2	COMM 2014-LC17 C - CMBS	O		4	1.A	4,517,250	93.306	4,254,736	4,560,000	4,549,029		6,755		4.670	4.827	MON	17,748	210,000	10/29/2018	10/11/2047	
12592T-AN-5	COMM 2015-3BP E - CMBS	C		2	1.A	237,715	87.601	219,002	250,000	247,611		1,861		3.346	4.123	MON	697	8,208	03/01/2018	02/12/2035	
12592T-AN-5	COMM 2015-3BP E - CMBS	O		2	1.A	6,635,097	87.601	6,112,796	6,978,000	6,911,311		51,947		3.346	4.123	MON	19,459	229,114	03/01/2018	02/12/2035	
12592X-BJ-4	COMM 2015-CCRE22 C - CMBS	C		4	1.A	1,018,963	89.970	899,698	1,000,000	1,000,976		(4,226)		4.067	3.953	MON	3,389	41,250	03/18/2015	03/12/2048	
12593A-BE-4	COMM 2015-CCRE23 C - CMBS	C		4	1.E	1,040,735	89.786	942,753	1,050,000	1,047,005		192		4.339	4.459	MON	3,796	45,745	05/06/2015	05/12/2048	
12594M-BE-7	COMM 2016-COR1 B - CMBS	O		4	1.E	4,842,188	89.198	4,459,905	5,000,000	4,936,182		19,357		3.897	4.395	MON	16,238	194,850	10/25/2018	10/13/2049	
12595F-AL-6	CSAIL 2017-CX9 C - CMBS	O		4	1.A	4,573,089	66.711	3,001,975	4,500,000	4,518,128		(9,278)		4.162	3.977	MON	15,607	184,548	09/19/2017	09/16/2050	
12595F-AL-6	CSAIL 2017-CX9 C - CMBS	C		4	1.A	1,727,611	66.711	1,134,080	1,700,000	1,617,766		18,097		4.162	5.570	MON	5,896	69,718	09/19/2017	09/16/2050	
12626K-AN-5	COMM 2013-CCRE8 C - CMBS	C		4	1.A	93,656	91.393	91,393	100,000	99,831		58		3.599	3.831	MON	300	3,780	02/21/2014	06/12/2046	
126281-BB-9	CSAIL 2015-C1 XA - CMBS	C		3	1.A FE	144,913	0.437	10,552		14,541		(22,000)		0.805	-36.687	MON	1,621	21,236	02/29/2016	04/15/2050	
126281-BB-9	CSAIL 2015-C1 XA - CMBS	C		3	1.A FE	265,518	0.437	19,345		26,695		(40,219)		0.805	-36.939	MON	2,971	38,933	02/29/2016	04/15/2050	
12629N-AL-9	COMM 2015-DC1 C - CMBS	C		4	2.A	969,002	79.353	753,855	950,000	951,707		(2,530)		4.417	4.174	MON	3,497	41,383	02/24/2015	02/12/2048	
12630D-BD-5	COMM 2014-CCRE14 C - CMBS	C		4	1.A	2,579,297	80.004	2,000,092	2,500,000	2,469,557		(45,152)		4.502	4.232	MON	9,379	115,789	06/12/2014	02/12/2047	
12636M-AK-4	CSAIL 2016-C6 B - CMBS	C		4	1.A	514,996	86.603	433,017	500,000	503,393		(1,712)		3.924	3.572	MON	1,635	19,620	05/17/2016	01/15/2049	
12636M-AK-4	CSAIL 2016-C6 B - CMBS	O		4	1.A	6,799,004	86.603	6,062,240	7,000,000	6,924,237		26,476		3.924	4.391	MON	22,889	274,673	11/01/2018	01/15/2049	
12636M-AL-2	CSAIL 2016-C6 C - CMBS	O		4	1.G	2,528,023	84.775	2,144,807	2,530,000	2,526,973		(1,229)		5.083	5.000	MON	10,716	126,200	11/08/2018	01/15/2049	
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS	C		4	2.C	796,590	90.583	753,152	831,454	800,098		701		5.746	6.194	MON	2,787	47,775	02/11/2015	02/10/2052	
17320Q-AG-4	CGCMT 2013-375P B - CMBS	C		4	1.A	243,242	92.254	230,635	250,000	250,212		52		3.518	3.942	MON	733	8,916	02/28/2014	05/11/2035	
17322V-AX-4	GGCMT 2014-GC23 C - CMBS	C		4	1.B	1,416,172	93.156	1,280,897	1,375,000	1,375,795		(4,869)		4.571	4.167	MON	5,238	61,690	07/17/2014	07/10/2047	
17323V-BF-1	CGCMT 2015-GC29 XA - CMBS	C		3	1.A FE	181,452	0.927	20,056		18,714		(28,782)		1.012	3.195	MON	1,825	23,463	04/06/2015	04/10/2048	
17324K-AV-0	CGCMT 2015-GC35 XA - CMBS	C		3	1.B FE	244,334	0.980	39,379		47,584		(23,760)		0.857	5.864	MON	2,872	37,399	12/01/2015	11/13/2048	
17324T-AM-1	CGCMT 2016-GC36 C - CMBS	C		4	2.B	229,861	65.955	164,886	250,000	244,709		2,328		4.746	5.959	MON	989	12,032	02/03/2016	02/12/2049	
17326F-AK-3	CGCMT 2017-C4 C - CMBS	C		4	3.A	987,732	83.637	819,644	980,000	980,842		(617)		4.285	4.162	MON	3,499	41,398	10/19/2017	10/17/2050	
17327G-AU-8	CGCMT 2018-C6 XA - CMBS	C		3	1.A FE	756,647	3.003	367,425		435,449		(24,784)		0.922	5.828	MON	9,402	104,811	11/20/2018	11/10/2051	
17327G-AU-8	CGCMT 2018-C6 XA - CMBS	C		3	1.A FE	232,814	3.003	113,054		130,393		(10,755)		0.922	7.050	MON	2,893	32,250	11/20/2018	11/10/2051	
200474-AE-4	COMM 2015-LC19 D - CMBS	O		4	2.B	8,738,014	84.289	8,584,846	10,185,000	9,905,328		251,241		2.867	5.622	MON	24,334	292,004	10/16/2018	02/12/2048	
200474-BH-6	COMM 2015-LC19 C - CMBS	C		4	1.A	1,069,004	90.828	908,284	1,000,000	1,008,226		(8,893)		4.353	3.366	MON	3,628	42,726	08/18/2016	02/12/2048	
22945D-AL-7	CSAIL 2019-C15 XA - CMBS	C		3	1.A FE	903,303	3.640	402,300		461,554		(95,722)		1.192	3.757	MON	11,472	127,307	03/01/2019	03/15/2052	
23305J-AJ-1	DBUBS 2017-BRKB D - CMBS	C		2	1.A	1,260,030	82.606	1,073,055	1,299,000	1,285,755		14,862		3.648	4.856	MON	3,949	46,492	03/24/2022	10/13/2034	
23312J-AJ-2	DBJPM 2017-C6 B - CMBS	C		4	1.B	720,967	85.009	595,064	700,000	707,667		(2,242)		3.792	3.450	MON	2,212	26,544	06/14/2017	06/10/2050	
23312J-AK-9	DBJPM 2017-C6 C - CMBS	O		4	1.G	3,813,125	79.836	3,193,446	4,000,000	3,924,451		19,730		4.174	4.862	MON	13,913	166,960	11/13/2018	06/10/2050	
23312V-AJ-5	DBJPM 2016-C3 B - CMBS	O		4	1.C	1,857,813	76.455	1,529,097	2,000,000	1,945,901		18,599		3.264	4.369	MON	5,440	65,280	10/25/2018	08/12/2049	
23312V-AK-2	DBJPM 2016-C3 C - CMBS	O		4	2.B	1,995,181	71.649	1,432,970	2,000,000	1,998,554		3,605		3.621	3.604	MON	6,034	70,762	08/18/2016	08/12/2049	
23312V-AK-2	DBJPM 2016-C3 C - CMBS	C		4	2.B	4,628,906	71.649	3,582,425	5,000,000	4,860,329		55,539		3.621	4.733	MON	15,085	176,905	11/01/2018	08/12/2049	
23345L-AJ-8	DOLP 2021-NYC D - CMBS	C		4	1.A	7,877,629	67.075	5,359,301	7,990,000	7,901,943		9,301		3.704	3.893	MON	24,661	295,932	04/13/2021	05/10/2041	
23345L-AL-3	DOLP 2021-NYC E - CMBS	C		4	1.E	1,964,141	62.704	1,254,080	2,000,000	1,970,702		3,157		3.704	3.951	MON	6,173	74,076	11/15/2021	05/10/2041	
30262S-AR-9	FREMF 2015-K42 B - CMBS	C		4	1.A	257,013	97.750	244,374	250,000	250,157		(886)		3.979	3.566	MON	829	9,758	01/16/2015	01/27/2048	
30286X-AN-9	FREMF 2015-K43 B - CMBS	C		4	1.A	100,522	97.603	97,603	100,000	99,811		(94)		3.854	3.723	MON	321	3,785	02/19/2015	02/25/2048	
30292G-AN-8	FREMF 2014-K39 B - CMBS	C		4	1.A	265,527	98.601	246,503	250,000	250,266		(1,950)		4.238	3.429	MON	883	10,512	01/16/2015	08/26/2047	
302947-AE-6	FREMF 2016-K60 B - CMBS	O		4	1.A	5,162,162	95.137	5,232,556	5,500,000	5,366,356		53,286		3.655	4.483	MON	16,752	197,620	09/27/2018	12/25/2049	
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS	C		4	2.B	503,613	99.473	453,790	456,194	499,543		(1,058)		6.107	5.309	MON	1,625	27,860	08/12/2019	08/10/2052	
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS	C		4	1.A FM	1,073,666	96.518	935,454	969,202	981,018		11,816		5.153	3.843	MON	4,162	50,172	02/14/2014	08/12/2044	
36191Y-AG-3	GSMS 2011-GC5 B - CMBS	C		4	1.A FM	1,855,999	83.106	1,412,807	1,700,000	1,728,338		28,338		5.298	4.385	MON	7,506	88,633	02/14/2014	08/12/2044	

E10.55



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.A	4,994,327	76.196	4,340,096	5,696,000	5,150,825		156,497			3.668	12.649	MON	16,848	68,516	08/30/2023	03/07/2033
36250P-AJ-4	GSMS 2015-GC32 B - CMBS	O		4	1.A	2,021,875	93.888	1,877,766	2,000,000	2,003,580		(3,898)			4.537	4.299	MON	7,562	89,198	10/29/2018	07/10/2048
36250P-AL-9	GSMS 2015-GC32 C - CMBS	C		4	2.A	135,430	90.420	113,025	125,000	126,890		(1,294)			4.547	3.398	MON	474	5,587	08/18/2016	07/10/2048
36250S-AL-3	GSMS 2018-GS10 C - CMBS			4	2.C	97,484	69.084	67,012	97,000	97,410		(53)			4.552	4.475	MON	368	4,334	07/18/2018	07/12/2051
36250S-AM-1	GSMS 2018-GS10 D - CMBS	O		4	4.B	4,070,313	55.134	2,756,718	5,000,000	4,499,846		92,081			3.000	5.528	MON	12,500	150,000	11/09/2018	07/12/2051
36250V-AJ-1	GSMS 2015-GC34 B - CMBS	C		4	1.A	684,929	80.261	533,735	665,000	668,582		(2,301)			4.466	4.121	MON	2,475	29,699	10/14/2015	10/13/2048
36251P-AD-6	GSMS 2016-GS3 A4 - CMBS	O		4	1.A	4,682,473	93.537	4,676,872	5,000,000	4,879,524		40,511			2.850	3.765	MON	11,875	142,500	09/27/2018	10/13/2049
36251P-AJ-3	GSMS 2016-GS3 B - CMBS	C		4	1.C	1,395,572	84.911	1,150,550	1,355,000	1,366,414		(10,812)			3.395	3.055	MON	3,834	46,002	09/22/2016	10/13/2049
36251X-AW-7	GSMS 2016-GS4 B - CMBS	C		4	1.D	190,535	88.987	164,625	185,000	187,031		(744)			3.976	3.488	MON	613	7,223	11/16/2016	11/15/2049
36251X-AW-7	GSMS 2016-GS4 B - CMBS			4	1.D	3,463,408	88.987	3,559,459	4,000,000	3,512,232		48,824			3.976	8.852	MON	13,252	52,184	08/30/2023	11/15/2049
36252H-AJ-0	GSMS 2017-GS5 B - CMBS	C		4	1.C	544,848	83.217	440,215	529,000	534,279		(1,730)			4.047	3.701	MON	1,784	21,409	03/07/2017	03/11/2050
36252T-AW-5	GSMS 2016-GS2 B - CMBS	C		4	1.B	772,454	91.256	684,417	750,000	755,335		(2,463)			3.759	3.414	MON	2,349	28,193	05/18/2016	05/12/2049
36252T-AY-1	GSMS 2016-GS2 C - CMBS	C		4	2.B	292,751	91.142	259,754	285,000	287,457		(1,111)			4.854	4.371	MON	1,153	13,576	05/17/2016	05/12/2049
36253P-AH-5	GSMS 2017-GS6 B - CMBS			4	1.E	1,706,835	83.670	1,673,394	2,000,000	1,729,563		22,728			3.869	8.628	MON	6,448	25,793	08/30/2023	05/12/2050
36255N-AX-3	GSMS 2018-GS9 AS - CMBS	C		4	1.A	468,628	93.543	425,621	455,000	461,062		(1,437)			4.141	3.795	MON	1,570	18,842	03/15/2018	03/10/2051
36262M-AE-8	GSMS 2021-IP C - CMBS	C		4,5	1.A	1,050,000	92.589	972,183	1,050,000	1,050,000					7.026	5.168	MON	3,484	70,094	09/29/2021	10/15/2036
36265X-AG-6	GSMS 22ECI D - CMBS			4,5	1.E	2,244,374	101.283	2,278,865	2,250,000	2,264,853		11,358			9.552	9.514	MON	10,149	209,387	07/26/2022	08/15/2039
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS GMAC COMMERCIAL MILIARTY HSG TR XIX - CM			4	1.C	727,974	98.406	653,827	664,416	707,043		(3,036)			6.285	5.214	MON	3,480	41,759	07/22/2016	09/10/2036
38012D-AB-3	GRACE 20GRCE D - CMBS			1	2.B FE	1,156,585	90.338	976,692	1,081,157	1,144,157		(1,782)			5.466	4.918	MON	3,447	58,988	05/20/2016	05/10/2050
38406J-AJ-7	GRACE 20GRCE E - CMBS			4	1.B	964,492	74.238	742,375	1,000,000	973,138		3,266			2.769	3.159	MON	2,308	27,171	04/20/2021	12/12/2040
38406J-AL-2	GRACE 20GRCE E - CMBS			4	1.G	11,713,783	69.942	9,162,440	13,100,000	12,069,898		124,143			2.769	4.039	MON	30,231	355,943	03/10/2022	11/04/2040
44217N-AJ-5	HGMT 2015-HGLR B - CMBS			4	1.A	2,707,628	93.255	2,797,647	3,000,000	2,768,122		60,493			3.186	10.361	MON	7,965	31,860	08/30/2023	03/05/2037
44421G-AL-7	HY 2019-30HY E - CMBS			4	2.B FE	5,613,540	74.874	4,356,161	5,818,000	5,419,037		(123,252)			3.558	2.911	MON	17,250	203,103	06/24/2019	07/12/2039
44421M-AJ-9	HY 2019-55HY D - CMBS			4	1.A	4,407,813	78.110	3,905,487	5,000,000	4,604,591		55,962			3.041	4.532	MON	12,670	149,184	04/08/2020	12/12/2041
44421M-AL-4	HY 2019-55HY E - CMBS			4	1.A	3,941,046	73.164	3,059,698	4,182,000	4,031,578		31,691			3.041	3.723	MON	10,598	124,777	12/02/2019	12/12/2041
449653-AG-9	ILPT 2022-LPFX D - CMBS			4	1.A	7,351,772	78.968	5,922,612	7,500,000	7,376,681		28,174			3.951	4.185	MON	24,695	290,769	03/04/2022	03/11/2044
44965L-AN-4	ILPT 2019-SURF HRR - CMBS			4	1.E FE	20,596,936	68.346	15,514,612	22,700,000	21,508,201		244,474			4.437	5.666	MON	83,932	988,230	03/01/2019	02/13/2041
44974A-AJ-3	IMTT 2017-APTS BFX - CMBS			4	1.A	1,103,906	98.044	1,102,998	1,125,000	1,122,315		5,707			3.613	4.113	MON	3,387	39,883	04/15/2020	06/15/2034
45378Y-AL-8	IPT 2018-INDP B - CMBS			4	1.A	980,313	94.285	942,846	1,000,000	989,823		5,698			3.911	4.580	MON	3,259	39,110	04/19/2022	07/10/2035
45378Y-AQ-7	IPT 2018-INDP D - CMBS			4	1.B	10,599,875	92.061	9,758,483	10,600,000	10,591,267		(1,728)			4.356	4.378	MON	38,478	461,736	06/21/2018	07/10/2035
46590M-AX-8	JPMCC 2016-JP2 C - CMBS	C		4	2.C	699,990	69.648	522,362	750,000	734,391		9,941			3.958	4.971	MON	2,474	28,880	12/18/2018	08/17/2049
465972-AE-7	JPMCC 2022-DATA C - CMBS			4,5	1.A	3,590,170	84.384	3,375,364	4,000,000	3,632,695		33,758			3.916	5.385	MON	13,053	158,808	06/08/2022	06/12/2042
465972-AG-2	JPMCC 2022-DATA D - CMBS			4	1.A	2,750,004	82.505	2,640,172	3,200,000	2,799,046		37,608			3.916	5.927	MON	10,442	127,046	06/08/2022	06/12/2042
46639Y-AW-7	JPMCC 2013-LC11 C - CMBS			4	1.D	989,531	66.500	665,000	1,000,000	741,870		(256,206)			3.958	1.531	MON	3,299	39,582	06/12/2014	04/17/2046
46642E-BE-5	JPMCC 2014-C21 C - CMBS	C		4	1.B	1,570,613	85.222	1,310,209	1,537,400	1,536,566		(4,057)			4.773	4.489	MON	6,115	72,345	12/21/2018	08/16/2047
46643G-AL-4	JPMCC 2014-C24 C - CMBS	C		4	1.D	256,287	75.531	188,828	250,000	250,137		(763)			4.368	4.175	MON	910	11,104	10/09/2014	11/18/2047
46645L-BE-6	JPMCC 2016-C1 B - CMBS	O		4	1.A	11,387,674	93.729	10,310,188	11,000,000	11,102,301		(57,813)			4.858	4.238	MON	44,535	525,664	10/25/2018	03/17/2049
46645U-AJ-3	JPMCC 2016-JP4 B - CMBS	C		4	1.A	949,656	88.430	815,324	922,000	930,192		(3,087)			4.053	3.701	MON	3,114	37,365	12/05/2016	12/17/2049
46648K-BA-3	JPMDB 2017-C7 C - CMBS			4	1.F	594,358	77.622	477,375	615,000	604,551		2,316			4.151	4.732	MON	2,128	25,880	12/19/2018	03/12/2049
46651E-AN-4	JPMCC 2019-OSB E - CMBS			4	1.A	6,348,627	81.374	5,207,960	6,400,000	6,367,918		4,219			3.909	3.963	MON	20,847	245,462	05/29/2019	06/07/2039
46654B-AG-2	JPMCC 2021-1MEM C - CMBS	C		4	1.A	1,936,175	70.173	1,359,255	1,937,000	1,936,119		(138)			2.742	2.705	MON	4,426	52,113	09/27/2021	10/09/2041
50202K-AJ-5	LCCM 2021-FL2 D - CMBS	C		2,5	2.B FE	100,000	88.221	88,221	100,000	100,000					8.376	8.511	MON	396	8,050	07/01/2021	12/15/2038
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS			2	1.A	90,273	97.839	91,067	93,079	93,079		194			2.579	2.579	MON	200	2,401	01/24/2017	03/12/2049
53218D-AJ-7	LIFE 2022-BMR2 D - CMBS			4,5	1.E	1,989,999	94.042	1,880,839	2,000,000	2,020,898		10,562			7.904	7.643	MON	7,465	152,659	05/03/2022	05/15/2039
53947X-AL-6	LNCR 2021-CRE5 D - CMBS		C	2,5	2.B FE	654,375	93.743	703,071	750,000	684,376		25,765			8.476	12.916	MON	3,002	61,091	10/12/2022	07/15/2036
55316P-AL-1	MKT 2020-525M E - CMBS			4	3.A	11,767,781	39.187	6,348,349	16,200,000	13,099,975		395,049			3.039	6.919	MON	41,021	482,994	03/12/2040	
61691G-AW-0	MSBAM 2016-C32 B - CMBS	C		4	1.A	1,029,969	88.990	889,903	1,000,000	1,009,001		(3,328)			4.095	3.745	MON	3,413	40,950	12/06/2016	12/17/2049

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61765D-AX-6	MSC 2015-MS1 B - CMBS	C		4	1.A	248,966	91.693	229,233	250,000	249,490		72			4.157	4.157	MON	866	10,199	06/25/2015	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS - CMBS	C		4	1.A	514,988	94.076	470,381	500,000	503,083		(1,713)			3.903	3.553	MON	1,626	19,515	02/19/2016	03/17/2049
61766C-AV-1	MSC 2016-UBS9 D - CMBS	O		4	3.B	4,653,226	74.369	4,103,685	5,518,000	5,024,098		(78,840)			3.000	4.947	MON	13,795	165,540	10/11/2018	03/17/2049
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS	C		4	1.A	453,811	95.640	429,737	449,329	449,956		(545)			3.058	2.937	MON	1,145	13,740	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	C		4	1.A	617,989	92.409	554,455	600,000	604,045		(2,051)			4.039	3.688	MON	2,020	24,234	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	C		4	1.A	772,487	92.409	693,069	750,000	755,056		(2,563)			4.039	3.688	MON	2,524	30,292	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	O		4	1.A	6,841,952	92.409	6,558,282	7,097,000	7,001,631		34,127			4.039	4.630	MON	23,887	286,648	11/09/2018	05/17/2049
61766N-BB-0	MSBAM 2016-C30 A5 - CMBS	C		4	1.A	2,059,851	92.879	1,857,570	2,000,000	2,015,782		(6,560)			2.860	2.518	MON	4,767	57,200	09/26/2016	09/17/2049
61767F-BA-8	MSC 2016-UBS11 A4 - CMBS	O		4	1.A	8,390,953	93.380	8,404,196	9,000,000	8,770,965		78,115			2.782	3.759	MON	20,865	250,380	09/27/2018	08/17/2049
61767Y-BD-1	MSC 2018-H3 B - CMBS	C		4	1.D	236,898	87.467	201,173	230,000	233,660		(814)			4.620	4.220	MON	886	10,626	06/27/2018	07/17/2051
61773P-AE-1	MSC 2021-PLZA B - CMBS	C		4	1.C	1,023,212	73.557	735,565	1,000,000	1,018,788		(494)			2.810	2.600	MON	1,717	28,488	11/05/2021	11/09/2043
68275C-AD-0	FB FB 2005-1 B - CMBS	2		2	1.A FM	582,120	95.247	640,061	672,000	657,471		8,165			5.322	6.819	MON	2,285	35,764	05/13/2010	08/10/2035
68275C-AE-8	FB FB 2005-1 C - CMBS	2		2	1.A FM	408,093	94.538	451,891	478,000	470,063		4,952			5.467	6.521	MON	1,670	25,634	05/13/2010	08/10/2035
78413M-AE-8	SFAVE 2015-5AVE A2B - CMBS	C		4	1.A	1,039,889	74.655	746,548	1,000,000	1,025,588		(1,864)			4.144	3.884	MON	3,453	41,440	02/03/2015	01/08/2043
78413M-AL-2	SFAVE 2015-5AVE B - CMBS	C		4	1.C	519,002	65.441	327,203	500,000	512,251		(923)			4.534	4.204	MON	1,889	22,245	02/03/2015	01/08/2043
78432W-AJ-2	SFO 2021-555 E - CMBS	4,5		3,5	3.B	2,500,000	76.690	1,917,259	2,500,000	2,500,000					8.376	8.646	MON	9,889	201,395	04/30/2021	05/17/2038
78485W-AG-4	STWD 2019-FL1 C - CMBS	2,5		1,5	1.F FE	144,000	91.650	137,476	150,000	155,113		1,750			7.426	6.029	MON	526	10,723	06/29/2020	07/15/2038
865592-AL-3	SUMMT 2022-BVUE E - CMBS	4		1,4	1.E	11,789,998	63.754	7,969,290	12,500,000	11,962,327		90,692			2.989	3.873	MON	31,134	366,583	01/12/2022	02/12/2041
87264J-AA-4	TMSQ 2014-1500 A - CMBS	2		2	1.A	411,970	91.471	365,884	400,000	400,754		(1,406)			3.680	3.336	MON	1,227	14,720	10/23/2014	10/10/2036
87264J-AG-1	TMSQ 2014-1500 B - CMBS	C		2	1.A	255,584	78.027	195,068	250,000	250,290		(683)			3.963	3.640	MON	826	9,720	10/23/2014	10/10/2036
89614Y-AD-8	TCN 2021-SFR1 D - CMBS	2		2	2.C FE	499,992	91.078	455,388	500,000	499,742		(119)			2.594	2.582	MON	1,081	12,970	11/04/2021	07/19/2038
90117P-AN-5	AOTA 2015-1211 D - CMBS	4		4	1.F	1,030,703	89.777	897,772	1,000,000	1,009,442		(6,355)			4.280	3.554	MON	3,567	41,996	06/12/2020	08/10/2035
90187L-AL-3	PRKAV 2017-245P D - CMBS	4		4	1.F	1,112,676	85.518	940,693	1,100,000	1,106,616		(1,994)			3.779	3.534	MON	3,464	40,790	09/23/2020	06/05/2037
90270Y-AL-3	UBSBB 2013-C5 C - CMBS	C		4	1.A	143,273	77.072	115,609	150,000	148,175		(1,825)			2.984	4.126	MON	373	5,769	02/21/2014	03/12/2046
927149-AA-2	VILLAS DEVELOPMENT LENDER, INC. - CMBS	4		4	1.A	250,000	73.375	183,438	250,000	250,000					2.490	2.466	MON	536	6,311	12/10/2021	01/01/2040
92890K-BF-1	WFRBS 2014-C22 B - CMBS	4		4	1.A	1,544,946	85.148	1,277,225	1,500,000	1,501,525		(5,574)			4.371	4.014	MON	5,464	65,565	09/05/2014	09/17/2057
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS	C		3	1.A FE	63,352	0.757	5,785		9,945		(8,777)			1.195	-36.339	MON	761	9,074	04/21/2015	05/15/2048
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS	3		3	1.A FE	628,244	0.757	57,367		98,622		(87,037)			1.195	-36.339	MON	7,547	89,981	04/21/2015	05/15/2048
94989V-AJ-8	WFCM 2015-NXS3 B - CMBS	O		4	1.A	3,048,164	94.593	2,837,794	3,000,000	3,009,291		(8,357)			4.646	4.303	MON	11,615	136,766	10/29/2018	09/17/2057
94990E-AA-2	WFCM 2018-AUS A - CMBS	4		4	1.A FE	4,506,070	91.281	4,564,061	5,000,000	4,535,161		29,091			4.194	6.576	MON	17,473	68,766	08/30/2023	08/15/2036
95000A-AU-1	WFCM 2015-P2 A4 - CMBS	4		4	1.A	4,726,312	96.481	4,824,033	5,000,000	4,764,268		37,957			3.809	6.496	MON	15,871	63,483	08/30/2023	12/17/2048
95000A-BA-4	WFCM 2015-P2 C - CMBS	O		4	1.A	2,110,165	90.925	1,918,514	2,110,000	2,106,357		(453)			4.818	4.773	MON	8,472	99,752	11/14/2018	12/17/2048
95000G-BD-5	WFCM 2016-BNK1 B - CMBS	4		4	1.B	180,243	75.398	131,947	175,000	177,060		122			2.967	2.667	MON	433	5,192	08/04/2016	08/17/2049
95000L-BE-2	WFCM 2016-C33 B - CMBS	C		4	1.A	1,029,936	92.071	920,710	1,000,000	1,006,400		(3,437)			4.506	4.153	MON	3,755	45,060	03/18/2016	03/17/2059
95000M-BU-4	WFCM 2016-C36 B - CMBS	O		4	1.E	3,347,969	84.677	2,963,700	3,500,000	3,437,681		18,945			3.671	4.334	MON	10,707	128,485	10/29/2018	11/18/2059
95001L-AY-8	WFCM 2018-C43 B - CMBS	C		4	1.A	308,998	88.762	266,286	300,000	303,960		(957)			4.253	3.901	MON	1,063	12,759	03/12/2018	03/17/2051
98162J-AG-1	WPT 2017-WWP B - CMBS	4		4	1.A	1,560,240	40.792	815,838	2,000,000	1,588,681		28,441			3.715	10.288	MON	6,192	24,370	08/30/2023	11/13/2036
1039999999	Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities					400,639,707	XXX	335,855,269	418,109,557	403,637,780		1,283,164			XXX	XXX	XXX	1,384,783	15,973,809	XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities</b>																					
00037U-AD-2	AASET 183 A - ABS	C		4	2.C FE	13,185,625	89.280	11,772,126	13,185,625	13,185,625					4.460	4.502	MON	26,137	533,757	11/02/2018	12/17/2038
00037U-AE-0	AASET 183 B - ABS	C		4	4.A FE	1,080,205	66.520	3,592,762	5,401,025	1,080,205		(129,580)	911,629		5.685	28.424	MON	13,647	307,048	12/19/2022	12/17/2038
00037U-AF-7	AASET 183 C - ABS	C		4	5.B FE	110,179	18.634	410,610	2,203,590	110,179					6.901		MON	4,608		11/02/2018	12/17/2038
00038R-AA-4	AASET 2019-2 A - ABS	2		2	2.C FE	124,993	88.751	156,002	175,775	124,993					3.376	4.748	MON	247	5,934	09/25/2020	10/16/2039
00038R-AB-2	AASET 2019-2 B - ABS	2		2	4.A FE	845,871	44.751	1,182,811	2,643,098	845,871					4.458	13.930	MON	4,910	117,829	10/07/2019	10/16/2039
000823-AS-3	ABPCI II D - CDO	C		2,5	2.C FE	250,000	92.702	231,754	250,000	250,000					10.177	10.218	JAJO	5,159	24,010	02/19/2021	04/20/2032
001202-AA-8	AGL 14 E - CDO	C		4,5	3.C FE	850,000	97.496	828,715	850,000	850,000					12.324	12.427	JAJO	20,368	100,846	11/05/2021	12/02/2034
00120C-AA-6	AGL 12 E - CDO	C		4,5	3.C FE	475,000	97.252	461,946	475,000	475,000					11.827	11.910	JAJO	11,392	53,564	05/14/2021	07/20/2034
00144F-AA-1	AIMCO 14 E - CDO	C		4,5	3.C FE	2,482,000	95.926	2,398,137	2,500,000	2,546,000											

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00851R-AA-8	AGL 11 E - CDO		C	4,5	3.C FE	3,295,938	98.417	3,260,070	3,312,500	3,421,389			84,486		11.754	11.445	JAJO	83,277	377,916	11/24/2021	04/17/2034
00900K-AA-4	AIMCO 2018-B E - CDO			4,5	3.C FE	4,846,169	97.483	4,727,901	4,850,000	5,117,271			30,402		11.895	10.711	JAJO	124,540	552,835	04/07/2021	01/15/2032
00900P-AN-5	AIMCO 18BR CR - CDO			4,5	1.F FE	3,875,000	99.464	3,854,239	3,875,000	3,875,000					7.645	6.098	JAJO	64,279	275,181	04/13/2021	01/15/2032
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -			1	1.F FE	1,245,781	97.979	1,220,603	1,245,781	1,245,781					5.250	5.245	AO	16,351	65,403	09/09/2020	10/01/2030
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2.A PL	2,943,279	96.136	2,863,552	2,978,659	2,947,418		(4,105)			5.625	6.181	MON	77,329	104,763	04/22/2019	05/15/2034
016269-AC-6	ALINE 1 C - CDO	O		4,5	1.E FE	3,652,950	99.146	3,643,598	3,675,000	3,958,270		54,089			7.577	5.427	JAJO	56,468	256,063	10/29/2018	07/21/2031
021485-AA-5	AV-DAL 2020 A - ABS			4	2.A PL	3,240,375	87.289	2,828,478	3,240,375	3,240,375					4.250	4.288	MON	30,649	135,185	10/08/2020	12/15/2045
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	1.F FE	69,998	92.506	63,482	68,625	69,608		(145)			3.650	3.276	FA	946	2,505	02/19/2021	08/15/2030
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	1.G FE	67,189	93.193	62,150	66,689	67,051		(73)			3.575	3.406	JJ	1,099	2,384	02/11/2021	07/15/2029
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI	C		1	1.F FE	1,008,355	90.195	909,489	1,008,355	1,008,355					3.000	2.999	AO	6,386	30,251	09/19/2016	04/15/2030
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR	C		1	2.B FE	1,029,375	89.582	922,130	1,029,375	1,029,375					4.000	3.999	FA	15,555	41,175	01/04/2017	08/15/2030
03290A-AD-2	ANCHF 13 D1 - CDO		C	4	2.C FE	1,600,000	87.534	1,400,538	1,600,000	1,600,000					5.425	5.461	JAJO	15,431	86,800	05/25/2021	07/27/2039
03290B-AA-6	ANCHF 13 E1 - CDO		C	4	3.C FE	2,850,000	82.756	2,482,664	3,000,000	2,876,254		10,502			6.917	7.673	JAJO	36,891	207,510	05/25/2021	07/27/2039
03290B-AF-5	ANCHF 13 E2 - CDO		C	4	3.C FE	1,535,475	82.731	1,464,334	1,770,000	1,562,678		16,612			6.842	8.976	JAJO	21,529	121,103	04/26/2022	07/27/2039
033289-AJ-8	ANCHC 131R DR - CDO		C	4,5	3.C FE	5,162,365	100.025	5,251,312	5,250,000	5,375,102		72,261			12.455	11.889	JAJO	145,313	622,219	03/09/2022	10/14/2030
03328U-AS-1	ANCHC 7RR ER2 - CDO		C	4,5	3.C FE	8,764,870	97.998	8,648,310	8,825,000	9,185,979		81,380			12.752	11.810	JAJO	196,932	1,090,434	05/20/2021	01/28/2031
03328W-AW-8	ANCHC 9 C2R - CDO			4,5	1.F FE	4,130,000	99.795	4,121,512	4,130,000	4,130,000					7.795	6.217	JAJO	68,862	299,553	08/11/2021	07/15/2032
03328X-AL-0	ANCHC 9 E2R - CDO			4,5	3.C FE	1,441,350	95.320	1,429,798	1,500,000	1,478,278		13,880			12.365	12.908	JAJO	39,672	178,108	04/27/2022	07/15/2032
03329D-AA-7	ANCHC 17 E - CDO		C	4,5	3.C FE	6,100,875	89.179	5,495,647	6,162,500	6,460,435		67,998			12.515	11.768	JAJO	164,965	734,220	06/04/2021	07/15/2034
03329T-AJ-3	ANCHF 4 BR - CDO			2	1.D FE	250,000	89.543	223,857	250,000	250,000					3.123	3.135	JAJO	1,388	7,808	01/29/2021	04/27/2039
03329T-AL-8	ANCHF 4 CR - CDO			2	1.G FE	500,000	85.120	425,598	500,000	500,000					3.523	3.538	JAJO	3,132	17,615	01/29/2021	04/27/2039
03330M-AE-6	ANCHF 6R E - CDO			4	3.A FE	1,777,454	82.821	1,520,303	1,835,644	1,792,262		5,938			6.850	7.424	JAJO	23,053	125,742	04/22/2021	07/25/2036
03331B-AJ-8	ANCHC 18 E - CDO		C	4,5	3.C FE	3,613,500	95.182	3,474,139	3,650,000	3,860,060		45,035			12.115	11.222	JAJO	94,585	420,111	02/23/2021	04/15/2034
03331L-AA-5	ANCHC 21 E - CDO		C	4,5	3.C FE	1,671,025	92.756	1,623,225	1,750,000	1,720,767		23,348			13.027	13.541	JAJO	46,229	218,634	04/27/2022	10/20/2034
03754D-AE-3	APEXC 211 E - CDO		C	4,5	3.C FE	1,900,000	94.705	1,894,095	2,000,000	2,024,177		23,708			12.917	12.800	JAJO	53,819	247,702	06/01/2021	07/18/2034
03755D-AA-0	APEXC 192 E - CDO		C	4,5	3.C FE	1,202,380	93.101	1,176,794	1,264,000	1,270,460		22,774			12.790	12.661	JAJO	30,536	153,933	08/18/2021	10/25/2032
03762X-AD-1	APID XXIV DR - CDO			4,5	3.C FE	928,810	92.439	924,389	1,000,000	1,004,237		20,967			11.477	11.511	JAJO	23,274	109,219	03/23/2021	10/21/2030
03767G-AA-9	APID XXIX D - CDO		C	4,5	3.C FE	6,605,250	92.803	6,403,382	6,900,000	6,864,924		44,568			10.890	11.120	JAJO	141,931	717,872	03/11/2021	07/25/2030
03767X-AC-8	APID XXXI ER - CDO			4,5	3.C FE	624,983	95.546	644,934	675,000	642,800		9,087			12.255	13.652	JAJO	17,694	78,647	06/07/2022	04/15/2031
03768B-AA-9	APID XXX D - CDO			4,5	3.C FE	7,679,250	93.795	7,315,981	7,800,000	7,845,892		31,392			11.257	11.189	JAJO	182,921	834,760	09/21/2021	10/20/2031
03770F-AA-6	AASET 141R AR - ABS			4	1.F FE	230,692	99.177	228,792	230,692	230,692		-			4.076	4.110	MON	418	9,403	01/31/2018	01/15/2043
03770F-AC-2	AASET 141R BR - ABS			4	4.B FE	11,382	96.097	19,943	20,753	10,571		(806)			5.906	138.214	MON	54	1,226	12/19/2022	01/15/2043
03770F-AE-8	AASET 141R CR - ABS			4	5.B FE	21,509	88.519	162,178	183,212	21,509					7.350	62.586	MON	598		01/31/2021	01/15/2043
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	11,924,055	95.805	11,429,081	11,929,500	11,929,500		963			4.723	4.760	MJSD	40,692	563,430	02/03/2021	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS	C		2	2.B FE	247,500	95.805	237,118	247,500	247,500					4.723	4.750	MJSD	844	11,689	05/28/2019	06/07/2049
04009G-AG-2	ARES LIII C - CDO		C	4,5	1.F FE	3,000,000	100.011	3,000,317	3,000,000	3,000,000					8.310	8.382	JAJO	47,783	232,849	03/29/2019	04/24/2031
04015H-AL-1	ARES XXXIV ER - CDO			4,5	3.C FE	4,624,681	91.945	4,298,436	4,675,000	4,948,615		43,749			12.514	11.355	JAJO	123,511	558,135	01/26/2021	04/18/2033
04015V-AE-6	ARES XLV E - CDO		C	4,5	3.C FE	275,250	93.144	279,431	300,000	282,001		4,486			11.755	13.635	JAJO	7,543	33,438	08/16/2022	10/15/2030
04016B-AE-9	ARES XXXIX ER - CDO		C	4,5	3.C FE	9,360,120	93.753	8,953,369	9,550,000	9,823,245		145,811			12.357	11.825	JAJO	245,846	1,128,555	02/25/2022	04/18/2031
04016P-AN-8	ARES XLIII CR - CDO		C	4,5	1.F FE	775,000	100.000	775,003	775,000	775,000					7.745	7.834	JAJO	12,839	55,820	06/04/2021	07/17/2034
04016P-AN-8	ARES XLIII CR - CDO			4,5	1.F FE	3,875,000	100.000	3,875,015	3,875,000	3,875,000					7.745	7.834	JAJO	64,196	279,099	06/04/2021	07/17/2034
04018E-AE-1	ARES LIX C1 - CDO		C	4,5	1.F FE	550,000	98.504	541,770	550,000	550,000					7.540	5.818	JAJO	7,833	38,541	03/09/2021	04/25/2034
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	1,439,402	101.141	1,365,347	1,349,941	1,429,689		(2,227)			5.524	4.967	JD	3,314	74,571	11/28/2018	06/15/2050
04248N-AA-1	ARMYHW 2005 1A - RMBS	O		1	1.D FE	152,398	101.141	136,535	134,994	150,064		(442)			5.524	4.510	JD	331	7,457	03/15/2018	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS			4	3.A S	16	0.000	16	16,463,342	16						250.000	MON	6,404		12/19/2022	12/17/2068
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS	O		4	3.A S		0.000									7.310	MON	7,623		11/02/2018	12/17/2068
04546K-AA-6	AASET 2018-2 A - ABS			2	3.A FE	4,929,474	87.563	5,216,198	5,957,069	4,929,474					4.454	5.382	MON	11,055	265,328	04/22/2019	11/18/2038
04546K-AA-6	AASET 2018-2 A - ABS	O		2	3.A FE	3,686,824	87.563	3,901,269	4,455,376	3,686,824					4.454	5.382	MON	8,268			

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04623H-AA-9	MORGN 2 E - CDO		C	4,5	3.C FE	1,494,575	88.541	1,385,659	1,565,000	1,563,252			23,106		11.277	11.375	JAJO	35,789	167,754	11/23/2021	04/21/2031
04943A-AG-4	ATCLO VIII C - CDO	C	C	4,5	1.E FE	700,000	100.017	700,122	700,000	700,000					8.205	6.759	JAJO	12,285	52,895	06/23/2017	01/16/2030
04965F-AJ-0	ATRM XV C - CDO	O	C	4,5	1.F FE	8,000,000	99.842	7,987,344	8,000,000	8,000,000					7.874	6.201	JAJO	122,477	582,799	11/16/2018	01/23/2031
04965T-AA-9	ATRM XLII E - CDO		C	4,5	4.A FE	5,444,991	96.246	5,319,058	5,526,500	5,943,621		35,282			11.724	9.812	JAJO	125,981	617,739	02/05/2020	11/21/2030
05178T-AA-9	AURMIL 2011A I1 - RMBS			1	1.F FE	876,290	99.272	869,912	876,290	876,290					5.820	5.821	JJ	23,517	51,000	06/28/2011	07/15/2034
05178T-AB-7	AURMIL 2011A I2 - RMBS			1	1.F FE	2,235,200	101.995	2,039,900	2,000,000	2,195,956		(9,134)			6.615	5.600	JJ	61,005	132,300	03/14/2019	01/15/2042
05377R-DD-3	AESOP 182 B - ABS	O		4	1.E FE	499,981	99.711	498,554	500,000	499,563		3			4.270	3.519	MON	652	21,350	10/17/2018	03/20/2025
05377R-DE-1	AESOP 182 C - ABS	O		4	2.B FE	1,561,965	99.716	1,558,068	1,562,500	1,562,740		167			4.950	5.010	MON	2,363	77,344	10/17/2018	03/20/2025
05551C-AA-3	Bib Central American Card Receivables Li			4	1.G FE	18,442,586	93.685	17,277,955	18,442,586	18,442,586					3.500	3.515	JAJO	150,614	645,491	10/22/2019	01/07/2030
05683H-AS-4	BCC 2017-2 CR2 - CDO	C	C	4,5	1.F FE	490,000	99.214	486,149	490,000	490,000					7.740	6.026	JAJO	7,164	35,330	06/09/2021	07/25/2034
06759N-AA-7	BABSN 161R ER - CDO		C	4,5	3.C FE	3,735,540	87.671	3,331,511	3,800,000	3,819,311		11,839			11.674	11.615	JAJO	86,254	422,834	01/14/2021	07/23/2030
06760K-AA-0	BABSN 182 D - CDO		C	4,5	3.C FE	4,193,900	95.618	4,063,753	4,250,000	4,595,717		27,780			11.205	9.112	JAJO	101,861	450,065	04/04/2018	04/15/2030
06760Q-AG-4	BMM 2017-1R DR - CDO			4,5	3.C FE	11,750,200	92.394	11,078,000	11,990,000	12,235,162		168,401			14.337	14.135	JAJO	348,587	1,657,209	11/12/2021	01/20/2034
06760Q-AQ-2	BMM 2017-1R A2R - CDO			4,5	1.C FE	6,000,000	97.284	5,837,010	6,000,000	6,000,000					7.577	7.634	JAJO	92,192	418,062	11/12/2021	01/20/2034
06760Q-AS-8	BMM 2017-1R BR - CDO			4,5	1.G FE	7,000,000	96.871	6,780,995	7,000,000	7,000,000					8.277	8.357	JAJO	117,494	537,420	11/12/2021	01/20/2034
06760Q-AU-3	BMM 2017-1R CR - CDO			4,5	2.C FE	3,500,000	90.445	3,165,560	3,500,000	3,500,000					9.477	9.581	JAJO	67,263	311,293	11/12/2021	01/20/2034
06760Y-AA-0	BABSN 184 E - CDO			4,5	3.C FE	4,849,369	92.812	4,529,224	4,880,000	5,261,165		31,924			11.495	9.529	JAJO	121,135	530,103	10/27/2021	10/15/2030
06761M-AB-3	BMM 2018-A2 - CDO		C	4,5	1.C FE	12,526,910	99.653	12,483,409	12,526,910	12,526,910					7.755	7.725	JAJO	471,317	626,071	12/31/2020	01/15/2031
06761M-AC-1	BMM 2018-B - CDO		C	4,5	1.G FE	11,779,038	98.529	11,605,794	11,779,038	11,779,038					8.555	8.555	JAJO	489,748	657,559	12/31/2020	01/15/2031
06761M-AD-9	BMM 2018-C - CDO		C	4,5	2.C FE	6,263,455	94.898	5,943,921	6,263,455	6,263,455					9.555	9.578	JAJO	291,386	395,428	12/31/2020	01/15/2031
06761N-AF-2	BMM 2018-D - CDO		C	4,5	3.C FE	8,725,212	91.647	7,996,378	8,725,212	8,725,212					13.555	13.774	JAJO	578,387	837,249	12/31/2020	01/15/2031
06761P-AE-0	BABSN 2019-III ER - CDO		C	4,5	3.C FE	798,438	97.869	856,353	875,000	815,988		13,495			12.377	14.338	JAJO	21,961	103,551	08/29/2022	04/21/2031
06761T-AE-2	BMM 2019-A2 - CDO		C	4,5	1.C FE	10,714,147	100.041	10,718,484	10,714,147	10,714,147					8.355	8.421	JAJO	335,042	681,958	12/31/2020	10/15/2031
06761T-AE-2	BMM 2019-A2 - CDO	C	C	4,5	1.C FE	396,820	100.041	396,981	396,820	396,820					8.355	8.421	JAJO	7,092	30,575	12/31/2020	10/15/2031
06761T-AG-7	BMM 2019-B - CDO		C	4,5	1.G FE	7,211,443	100.035	7,213,997	7,211,443	7,211,443					9.355	9.444	JAJO	252,636	520,223	12/31/2020	10/15/2031
06761T-AG-7	BMM 2019-B - CDO		C	4,5	1.G FE	267,091	100.035	267,186	267,091	267,091					9.355	9.444	JAJO	5,345	23,280	12/31/2020	10/15/2031
06761T-AJ-1	BMM 2019-C - CDO		C	4,5	2.C FE	3,852,974	97.784	3,767,579	3,852,974	3,852,974					10.555	10.673	JAJO	152,372	317,194	12/31/2020	10/15/2031
06761T-AJ-1	BMM 2019-C - CDO	C	C	4,5	2.C FE	142,703	97.784	139,540	142,703	142,703					10.555	10.673	JAJO	3,222	14,170	12/31/2020	10/15/2031
06761U-AB-5	BMM 2019-D - CDO		C	4,5	3.C FE	7,211,443	94.084	6,784,805	7,211,443	7,211,443					14.155	14.393	JAJO	382,851	814,047	12/31/2020	10/15/2031
06761U-AB-5	BMM 2019-D - CDO	C	C	4,5	3.C FE	267,091	94.084	251,290	267,091	267,091					14.155	14.393	JAJO	8,087	36,243	12/31/2020	10/15/2031
06762U-AA-6	BABSN 213 E - CDO		C	4,5	3.C FE	875,000	91.727	802,611	875,000	875,000					12.307	12.424	JAJO	22,434	102,958	11/17/2021	01/18/2035
07132B-AS-0	BATLN VIII D2R - CDO			4,5	3.B FE	5,999,584	80.704	4,834,169	5,990,000	6,224,392		70,297			12.407	11.502	JAJO	154,825	710,895	04/18/2021	07/18/2030
07132M-AE-7	BATLN XI ER - CDO			4,5	3.C FE	3,747,594	88.510	3,385,510	3,825,000	3,834,951		(13,825)			12.510	11.502	JAJO	91,715	459,764	03/09/2022	04/24/2034
07133D-AE-6	BATLN 14R ER - CDO		C	4,5	3.C FE	1,584,000	89.507	1,432,116	1,600,000	1,649,269		24,107			12.537	12.161	JAJO	40,677	191,945	11/12/2021	01/20/2035
07134A-AA-9	BATLN XIX E - CDO		C	4,5	3.C FE	3,000,000	90.265	2,707,957	3,000,000	3,000,000					12.295	12.493	JAJO	79,602	354,093	03/11/2021	04/17/2034
07134H-AA-4	BATLN XII E - CDO			2,5	3.C FE	6,584,333	87.412	5,902,925	6,753,000	7,219,767		48,910			11.721	9.975	FMAN	98,940	767,918	02/03/2021	05/19/2031
07134V-AA-3	BATLN XX E - CDO		C	4,5	3.C FE	4,950,000	89.784	4,489,192	5,000,000	5,216,578		37,256			12.105	11.198	JAJO	130,638	580,550	04/28/2021	07/15/2034
07134X-AA-9	BATLN XXI E - CDO			4,5	3.C FE	5,247,000	88.739	4,703,144	5,300,000	5,346,839		(57,704)			12.005	9.936	JAJO	136,095	610,024	06/08/2021	07/17/2034
08181N-AA-1	BSP 14 E - CDO			4,5	3.C FE	1,890,600	93.269	1,865,371	2,000,000	2,018,909		35,230			11.027	10.889	JAJO	44,722	209,312	06/03/2021	04/20/2031
08182B-AQ-1	BSP XVII CR - CDO	C		4,5	1.F FE	1,000,000	99.520	995,204	1,000,000	1,000,000					7.805	7.787	JAJO	16,695	71,520	07/21/2021	07/15/2032
08182E-AA-0	BSP VIB E - CDO		C	4,5	3.C FE	3,168,000	98.167	3,141,340	3,200,000	3,020,623		(91,486)			13.037	7.278	JAJO	84,598	400,113	07/12/2021	07/20/2034
08186X-AA-4	BSP XXIII E - CDO		C	4,5	3.C FE	4,436,550	98.890	4,450,040	4,500,000	4,498,737		(13,021)			12.450	10.250	JAJO	105,824	539,352	03/21/2022	04/25/2034
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	O	C	4	1.G FE	4,899,814	95.893	4,698,574	4,899,814	4,899,814					4.180	4.202	JAJO	47,790	318,254	03/02/2018	04/07/2028
09204J-AA-1	BLACK 192 D - CDO		C	4,5	3.C FE	4,331,250	89.944	4,047,463	4,500,000	4,795,758		61,512			12.604	11.162	JAJO	110,281	543,040	06/18/2019	07/23/2032
09204V-AE-6	BLACK 161R DR - CDO		C	4,5	4.A FE	4,037,500	90.192	3,833,143	4,250,000	4,512,962		51,276			11.241	9.734	JAJO	88,915	57,084	04/12/2018	04/28/2031
09628V-AQ-7	BLUEM 2016-3 BR - CDO	O		4,5	1.C FE	6,000,000	99.642	5,978,514	6,000,000	6,000,000					7.341	7.405	FMAN	57,507	414,039	11/02/2018	11/15/2030
09629D-AA-1	BLUEM 1 E - CDO			4,5	3.C FE	1,410,000	85.820	1,287,301	1,500,000	1,465,198		23,863			11.677	12.483	JAJO	35,519	166,870	02/28/	

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09631E-AG-2	BLUEM XXXII D - CDO		C	4,5	2.C FE	3,000,000	96.940	2,908,200	3,000,000	3,000,000					9.055	9.058	JAJO	57,351	252,476	08/04/2021	10/16/2034
09631F-AA-2	BLUEM XXXII E - CDO		C	4,5	3.C FE	3,600,000	92.134	3,685,363	4,000,000	3,809,815		(276,806)			12.257	6.652	JAJO	102,139	466,057	08/04/2021	10/16/2034
10806L-AA-6	BRDGS II D - CDO		C	4,5	3.C FE	1,203,983	98.472	1,206,281	1,225,000	1,258,166		26,509			12.847	12.392	JAJO	31,913	150,808	12/16/2021	07/20/2034
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	4,156,819	93.099	3,851,296	4,136,778	4,167,538		(75,148)			4.250	4.140	FMAN	22,465	175,813	03/04/2021	11/15/2032
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE	C		1	1.G FE	140,060	93.099	130,395	140,060	140,060					4.250	4.249	FMAN	761	5,953	11/17/2020	11/15/2032
12479M-AH-1	CBCI 2016-1 A - ABS		4	1.F FE	2,796,427	89.609	2,505,836	2,796,427	2,796,427	2,796,427					5.250	5.284	JAJO	30,994	146,405	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS		4	2.B FE	10,400,000	76.462	7,952,017	10,400,000	10,400,000	10,400,000					7.500	7.804	JAJO	169,000	777,833	05/19/2016	07/15/2046
12481J-AG-6	CBAM 2017-3 ER - CDO		4,5	3.C FE	2,970,000	89.602	2,688,070	3,000,000	3,139,311	3,139,311		35,331			12.774	12.122	JAJO	80,905	366,070	06/30/2021	07/17/2034
12510H-AF-7	CAUTO 2020-1 A6 - ABS		4	1.E FE	2,100,652	84.633	1,778,930	2,101,944	2,101,492	2,101,492		64			3.810	3.844	MON	3,559	80,096	01/15/2020	02/15/2050
12530M-AA-3	SORT 2020-1 A1 - ABS	C		4	1.E FE	1,798,655	92.417	1,662,491	1,798,904	1,797,226		1,067			1.690	1.758	MON	1,351	30,419	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS	C		4	1.E FE	942,268	89.382	842,374	942,448	942,345		18			1.530	1.540	MON	641	14,432	03/10/2021	03/15/2061
12547G-AA-7	CIFC 2021-IV E - CDO		C	4,5	3.C FE	6,800,000	97.996	6,663,696	6,800,000	6,800,000					11.545	11.721	JAJO	167,922	751,044	05/19/2021	07/15/2033
12547W-AA-2	CIFC 2018-I E - CDO		C	4,5	3.C FE	2,521,000	92.614	2,591,335	2,798,000	2,849,936		43,833			10.657	10.225	JAJO	62,119	282,422	11/19/2020	04/18/2031
12549R-AG-8	CIFC 2014-III ER2 - CDO		4,5	3.C FE	1,864,087	92.763	1,788,477	1,928,000	1,998,921	1,998,921		15,954			11.774	10.896	JAJO	44,138	216,482	01/19/2021	10/22/2031
12550G-AE-3	CIFC 185 B - CDO	O	C	4,5	1.E FE	7,200,000	99.924	7,194,528	7,200,000	7,200,000					7.695	7.790	JAJO	120,204	514,943	11/20/2018	01/15/2032
12551X-AA-3	CIFC 185 D - CDO		C	4,5	3.C FE	1,090,430	97.721	1,074,933	1,100,000	1,146,341		6,558			11.695	10.800	JAJO	27,517	123,161	06/22/2021	01/15/2032
12553D-AN-7	CIFC 2019-1 CR - CDO		C	4,5	1.F FE	3,150,000	99.531	3,135,213	3,150,000	3,150,000					7.727	6.047	JAJO	49,359	224,273	04/03/2021	04/17/2032
12555G-AE-8	CIFC 2019-V DR - CDO		C	4,5	3.C FE	1,019,875	98.412	1,008,718	1,025,000	1,057,628		8,537			12.435	11.942	JAJO	27,263	121,293	11/30/2021	01/16/2035
12572G-AE-7	CIFC 225 C - CDO		C	4,5	1.E FE	2,000,000	100.115	2,002,305	2,000,000	2,000,000					8.637	6.958	JAJO	36,468	188,500	06/13/2022	07/18/2033
126650-BS-8	CVSPAS 2009-B CFT - ABS		1	2.B FE	200,206	105.181	189,276	179,952	188,781	188,781		(1,017)			7.507	6.249	MON	788	13,509	05/11/2010	01/10/2032
13875M-AE-6	CANYC 2021-3 C - CDO		C	4,5	1.F FE	4,000,000	99.347	3,973,866	4,000,000	4,000,000					7.595	5.961	JAJO	65,925	282,035	05/21/2021	07/17/2034
13876L-AN-7	CANYC 2020-1 CR - CDO		C	4,5	1.F FE	4,800,000	99.024	4,753,149	4,800,000	4,800,000					7.595	5.958	JAJO	79,110	338,442	04/29/2021	07/15/2034
13876M-AE-5	CANYC 2020-1 ER - CDO		C	4,5	3.C FE	1,500,000	95.126	1,426,897	1,500,000	1,500,000					11.895	11.493	JAJO	38,518	170,980	04/29/2021	07/15/2034
13876X-AL-5	CANYC 2021-2 C - CDO		C	4,5	1.F FE	3,500,000	100.030	3,501,040	3,500,000	3,500,000					7.955	8.037	JAJO	59,556	255,628	04/12/2021	04/17/2034
13876Y-AA-7	CANYC 2021-2 E - CDO		C	4,5	3.C FE	998,400	94.703	947,029	1,000,000	1,044,838		6,264			12.355	11.083	JAJO	26,427	117,525	05/25/2021	04/17/2034
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS		4	1.E FE	3,279,363	104.183	2,669,729	2,562,545	3,185,688	3,185,688		(13,585)			6.897	4.999	MON	10,310	176,739	05/25/2016	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - RMBS		4	1.E FE	364,795	120.000	379,830	316,525	356,937	356,937		(696)			7.976	6.888	MON	1,473	25,246	05/11/2010	07/10/2055
14311U-AU-2	CGMS 2016-3 CRR - ABS	C	C	4,5	1.F FE	1,000,000	100.011	1,000,111	1,000,000	1,000,000					7.875	6.120	JAJO	15,969	72,719	06/15/2021	07/20/2034
14311U-AU-2	CGMS 2016-3 CRR - CDO		C	4,5	1.F FE	5,000,000	100.011	5,000,555	5,000,000	5,000,000					7.875	6.120	JAJO	79,847	363,593	06/15/2021	07/20/2034
14311Y-AA-8	CGMS 2018-1 D - CDO		4,5	3.C FE	6,346,894	87.372	5,674,840	6,495,000	6,527,325	6,527,325		26,640			11.427	11.362	JAJO	150,504	706,083	01/19/2021	04/21/2031
143122-AE-9	CGMS 2021-11 C - CDO	C	C	4,5	1.F FE	1,000,000	99.083	990,833	1,000,000	1,000,000					7.690	7.758	JAJO	14,525	71,595	12/03/2021	01/25/2033
14312G-AC-2	CGMS 123RR DR2 - CDO		C	4,5	4.A FE	1,327,031	86.510	1,232,774	1,425,000	1,386,351		28,194			12.045	13.016	JAJO	37,049	165,663	01/20/2022	01/14/2032
143134-AA-2	CGMS 216 E - CDO		C	4,5	3.C FE	4,083,750	98.622	4,068,137	4,125,000	4,294,248		37,588			12.005	11.403	JAJO	106,894	474,783	06/30/2021	07/17/2034
14314L-AJ-4	CGMS 2014-2-R B - CDO	O	C	4,5	1.F FE	5,453,594	98.843	5,436,343	5,500,000	5,927,208		32,970			7.466	5.379	FMAN	53,612	386,507	10/25/2018	05/15/2031
14314N-AA-9	CGMS 2014-2-R D - CDO		C	4,5	3.C FE	4,056,875	86.920	3,802,744	4,375,000	4,402,542		286,369			10.991	10.914	FMAN	62,780	463,809	09/22/2021	05/15/2031
14314T-AA-6	CGMS 2014-4-R D - CDO		C	4,5	3.C FE	3,250,000	87.915	2,857,250	3,250,000	3,250,000					11.195	11.397	JAJO	78,589	347,454	06/15/2018	07/15/2030
14315J-AG-4	CGMS 172 B - CDO		C	4,5	1.F FE	9,931,250	99.816	9,981,552	10,000,000	10,755,031		58,504			8.077	5.988	JAJO	163,792	747,465	03/19/2019	07/20/2031
14315M-AA-0	CGMS 2014-3-R D - CDO		C	4,5	3.C FE	3,350,000	86.048	2,882,623	3,350,000	3,350,000					11.049	11.138	JAJO	67,860	353,958	05/23/2018	07/28/2031
14316D-AA-9	CGMS 2019-1 D - CDO		4,5	3.C FE	3,894,499	95.806	3,817,884	3,985,000	4,176,873	4,176,873		24,141			12.377	11.120	JAJO	100,018	471,600	02/24/2021	04/21/2031
14686E-AE-5	CARVL II ER - CDO		C	4,5	3.C FE	3,331,875	97.010	3,298,355	3,400,000	3,524,646		26,372			12.247	11.366	JAJO	84,439	397,887	08/10/2022	04/20/2032
14686J-AC-4	CRVNA 2022-P2 A3 - ABS	C	4	1.A FE	749,715	98.439	738,099	749,801	749,769	749,769		35			3.750	4.171	MON	1,806	30,967	05/19/2022	04/12/2027
14855M-AA-6	CLAST 2019-1 A - ABS		C	2	2.B FE	143,689	87.131	125,198	143,690	143,689		-			3.967	4.000	MON	253	5,700	04/11/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS		C	4	2.A FE	349,446	91.166	333,216	365,506	352,445		6,362			4.125	5.917	MON	670	15,077	03/24/2020	06/15/2043
14856C-AA-7	CLAST 2018-1 A - ABS		4	2.A FE	2,254,774	91.166	2,065,937	2,266,136	2,257,130	2,257,130		4,396			4.125	4.381	MON	4,155	93,478	12/03/2018	06/15/2043
14856G-AA-8	CLAST 2021-1 A - ABS		C	4	1.G FE	112,464	91.787	112,464	112,464	112,464		-			3.474	3.500	MON	174	3,907	01/20/2021	01/15/2046
14856G-AA-8	CLAST 2021-1 A - ABS		4	1.G FE	449,855	91.787	412,920	449,867	449,858	449,858		2			3.474	3.500	MON	695	15,628	01/20/2021	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS		4	3.A FE	72																

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
19423D-AD-2	CASL 2018-A C - ABS	O		4	2.B FE	2,021,032	97.452	1,969,980	2,021,486	2,021,215			4		5.500	5.568	MON	1,853	111,182	11/07/2018	12/26/2047
19736W-AQ-3	CECLO 30 D - CDO		C	4,5	2.C FE	3,000,603	93.180	2,795,405	3,000,000	3,174,767			56,880		9.517	8.502	JAJO	57,898	268,039	05/11/2021	01/20/2034
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS	C		1	2.B FE	150,839	97.779	147,488	150,839	150,839					4.000	4.004	AO	1,039	6,034	09/19/2012	04/29/2026
22615M-AS-1	DEN14 XIV CR - CDO			4,5	1.F FE	4,500,000	98.902	4,450,574	4,500,000	4,500,000					8.024	8.101	JAJO	70,206	334,650	11/01/2018	10/23/2031
233046-AL-5	DNKN 2019-1 A23 - RMBS			4	2.B FE	694,714	96.355	683,643	709,508	699,826			1,477		4.352	4.672	FMAN	3,517	30,878	04/06/2020	05/20/2049
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	1,179,892	95.377	1,123,660	1,178,125	1,178,973			(212)		4.118	4.116	JAJO	8,894	48,515	03/21/2019	07/25/2047
25755T-AH-3	DPABS 2017-1 A23 - ABS	C		4	2.A FE	282,750	95.377	269,678	282,750	282,750					4.118	4.139	JAJO	2,135	11,644	06/12/2017	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS			4	2.A FE	475,000	96.314	457,492	475,000	475,000					4.328	4.351	JAJO	3,769	20,558	04/18/2018	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	481,250	91.234	439,062	481,250	481,250					3.668	3.668	JAJO	3,236	17,652	11/06/2019	10/25/2049
26113*-AA-7	Dyal Capital Partners Iv Issuer (B) - AB			1,2	1.F PL	700,000	82.195	575,363	700,000	700,000					3.650	3.647	FA	9,155	25,550	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65			1,2	1.F PL	1,300,000	82.195	1,068,531	1,300,000	1,300,000					3.650	3.647	FA	17,003	47,450	02/22/2021	02/22/2041
262431-AE-9	DRSLF 50 C - CDO		C	4,5	1.E FE	3,960,000	99.279	3,971,160	4,000,000	4,296,337			41,157		7.905	5.876	JAJO	67,636	290,497	03/06/2019	07/15/2030
26244F-AG-2	DRSLF 40 ER - CDO			4,5	3.C FE	1,200,781	86.940	1,086,754	1,250,000	1,291,795			11,596		11.391	10.630	FMAN	18,590	137,726	01/11/2021	08/15/2031
26244L-AC-8	DRSLF 41 ER - CDO		C	4,5	3.C FE	4,049,150	80.766	3,303,337	4,090,000	4,439,936			32,953		10.955	8.885	JAJO	95,839	423,164	02/08/2021	04/15/2031
26245Q-AA-0	DRSLF 55 E - CDO		C	4,5	3.C FE	2,091,305	88.650	1,905,973	2,150,000	2,213,563			20,110		11.055	10.425	JAJO	50,840	224,620	06/16/2021	04/15/2031
26245R-AG-5	DRSLF 58 C - CDO		O	4,5	1.E FE	1,483,500	98.491	1,477,360	1,500,000	1,617,501			12,940		7.464	5.452	JAJO	23,637	102,418	10/29/2018	07/17/2031
26245T-AA-4	DRSLF 58 E - CDO			4,5	3.C FE	1,701,813	84.838	1,548,300	1,825,000	1,855,350			22,151		11.014	10.656	JAJO	42,436	190,296	11/24/2020	07/17/2031
26251B-AU-0	DRSLF XXVIII B2R - CDO			4,5	3.C FE	2,670,771	91.781	2,450,540	2,670,000	2,809,148			22,780		12.091	10.844	FMAN	42,148	313,131	05/14/2021	08/15/2030
26251M-AA-0	DRSLF 64 E - CDO		C	2,5	3.C FE	1,894,776	85.896	1,713,622	1,995,000	2,081,614			22,849		11.257	10.201	JAJO	46,785	213,495	04/01/2021	04/18/2031
26252M-AE-1	DRSLF 72 ER - CDO		C	4,5	3.C FE	5,325,000	92.579	4,929,821	5,325,000	5,325,000					11.991	12.174	FMAN	83,365	618,512	04/29/2021	05/15/2032
27830U-AA-0	EATON 2014-1 E - CDO			4,5	3.C FE	4,053,500	89.789	3,726,248	4,150,000	4,467,302			39,891		11.355	9.511	JAJO	100,796	445,770	11/15/2018	07/15/2030
29001L-AQ-4	ELMW2 II CR - CDO		C	4,5	1.F FE	1,000,000	99.106	991,064	1,000,000	1,000,000					7.677	7.745	JAJO	15,568	70,691	03/26/2021	04/20/2034
30227X-AA-9	EXTNT 191 A2 - ABS		C	4	1.G FE	235,625	97.705	244,262	250,000	247,965			3,476		3.204	4.708	MON	134	8,010	03/18/2020	07/26/2049
30605Y-AB-7	FLCON 171 A - ABS		D	4	1.G FE	108,420	93.479	101,118	108,173	108,253			(153)		4.581	4.554	MON	220	5,706	02/01/2017	02/15/2042
30605Y-AB-7	FLCON 171 A - ABS		O	4	1.G FE	271,514	93.479	252,796	270,432	270,884			(791)		4.581	4.466	MON	551	12,389	03/15/2018	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS		D	4	2.C FE	111,790	87.550	98,008	111,946	111,897			164		6.300	6.426	MON	313	7,053	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	2	2.B FE	556,774	91.287	509,657	558,304	557,149			58		3.597	3.701	MON	893	20,082	01/22/2021	09/15/2039
30610G-AA-1	FLCON 2019-1 A - ABS		C	2	2.B FE	331,366	91.287	302,397	331,260	331,186			(2)		3.597	3.579	MON	530	11,915	03/17/2021	09/15/2039
32010G-AA-3	FEIM 2019-1 D - CDO		C	4,5	3.C FE	1,614,999	95.791	1,556,610	1,625,000	1,710,924			35,341		13.377	12.271	JAJO	44,080	208,784	02/16/2022	01/20/2033
33882G-AJ-7	FLAT 17 CR - CDO		C	4,5	1.D FE	1,000,000	98.816	988,155	1,000,000	1,000,000					7.541	7.613	FMAN	9,846	71,034	01/29/2021	05/15/2030
347469-AA-6	FORT JACKSON HSG LLC - ABS			1	2.C FE	1,041,406	93.973	978,639	1,041,406	1,041,406					7.050	7.048	MN	9,381	73,419	10/24/2008	11/15/2055
34961W-AJ-4	FCO 11 BT - CDO		C	2,5	1.C FE	300,000	99.263	297,789	300,000	300,000					7.245	7.314	JAJO	4,720	20,091	03/29/2018	04/15/2031
34963U-AA-5	FCBSL XIV E - CDO		C	4,5	3.C FE	955,013	92.756	904,366	975,000	989,070			8,634		13.064	12.889	JAJO	24,766	122,193	01/12/2022	10/23/2034
36173M-AA-4	GPIM 1 A - CDO			4	3.C SYE	4,112,443	107.315	4,413,272	4,112,443	4,112,443					1.500	1.501	JAJO	13,023	55,161	12/17/2018	12/15/2060
36173M-AA-4	GPIM 1 A - CDO		O	4	3.C SYE	8,224,886	107.315	8,826,545	8,224,886	8,224,886					1.500	1.501	JAJO	42,240	98,884	11/20/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	4.B SYE	4,015,542	100.361	4,030,050	4,015,542	4,015,542					1.500	2.514	JAJO	17,901	49,429	12/17/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO		O	4	4.B SYE	7,584,912	100.361	7,612,317	7,584,912	7,584,912					1.500	2.514	JAJO	39,574	91,003	11/20/2018	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS		O	4	1.F	928,638	102.057	822,219	805,650	903,776			(4,786)		6.240	4.747	MON	4,189	50,273	07/12/2018	10/10/2041
36186E-AA-7	GMACN 2003A CTF - RMBS			4	1.F	1,883,524	102.057	1,644,439	1,611,301	1,815,168			(9,996)		6.240	4.691	MON	8,379	100,545	10/04/2016	10/10/2041
36188A-AA-3	GMACN 2008A CTF - RMBS			4	1.D FE	758,555	106.698	809,754	758,920	758,560			(28)		7.260	7.355	MON	4,591	55,098	11/21/2008	04/10/2047
36319T-AQ-9	GALXY XXIII B1R - CDO		C	4,5	1.C FE	600,000	99.559	597,357	600,000	600,000					7.010	7.062	JAJO	8,062	38,661	02/25/2021	04/24/2029
36320W-AQ-9	GALXY XXI CR - CDO		O	4,5	1.E FE	3,940,000	98.578	3,943,127	4,000,000	4,295,507			73,940		7.427	5.429	JAJO	60,245	272,625	10/31/2018	04/21/2031
36321L-AE-9	GALXY 26 C - CDO		O	4,5	1.E FE	1,650,000	99.995	1,649,921	1,650,000	1,650,000					7.783	6.158	FMAN	14,269	122,148	10/23/2018	11/24/2031
38011W-AA-4	GMACN 2002A CTF - RMBS		O	4	1.G YE	2,542,775	106.576	2,244,654	2,106,145	2,432,738			(22,640)		6.845	4.423	MON	12,014	144,166	12/17/2018	05/10/2037
38011W-AA-4	GMACN 2002A CTF - RMBS			4	1.G YE	2,542,775	106.576	2,244,654	2,106,145	2,432,918			(22,653)		6.845	4.422	MON	12,014	144,166	12/17/2018	05/10/2037
38013A-AB-8	GMACN 2011A CTF - RMBS		C	4	2.A FE	109,151	90.262	98,528	109,159	101,996			(7,158)		6.650	6.340	MON	423	6,099	08/25/2011	05/10/2050
38013A-AB-8	GMACN 2011A CTF - RMBS			4	2.A FE	809,536	90.262	730,753	809,595	788,694			(20,863)		6.650	5.914	MON	3,141	45,232	08/25/2011	05/10/2050
38137H-BY-3	GLD11 XI CR2 - CDO		O	4,5	1.D FE	2,481,250	99.069	2,476,722	2,500,000	2,663,477			30,41								

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38138E-AA-2	GLM 5 E - CDO		C	4,5	3.C FE	4,755,000	91.801	4,590,030	5,000,000	5,074,858			94,616		10.527	10.345	JAJO	106,736	497,934	06/10/2021	10/20/2032
398079-BL-6	GWOLF II C2 - CDO			4,5	2.C FE	2,970,000	94.904	2,847,117	3,000,000	3,165,493			34,578		9.855	9.003	JAJO	63,239	276,731	03/12/2021	04/17/2034
39808G-AN-6	GWOLF II DR - CDO			4,5	3.C FE	5,092,500	96.090	5,044,724	5,250,000	5,359,443			99,156		12.705	11.607	JAJO	148,192	635,567	03/12/2021	04/17/2034
39809B-AA-4	GWOLF VII D - CDO			4,5	3.C FE	3,697,494	92.958	3,485,940	3,750,000	3,918,519			45,809		11.606	10.466	JAJO	88,253	415,904	05/07/2021	10/20/2031
39809H-AA-1	GWOLF VI D - CDO			4,5	3.C FE	3,543,700	92.890	3,344,024	3,600,000	3,745,349			42,990		11.391	10.397	JAJO	76,321	394,118	05/05/2021	04/28/2031
39809J-AA-7	GWOLF 3RRR DR - CDO		C	4,5	3.C FE	5,472,335	92.536	5,089,457	5,500,000	5,744,239			58,582		12.592	11.800	JAJO	134,664	664,930	01/26/2022	04/22/2033
39809T-AQ-0	GWOLF IV CR - CDO		C	4,5	2.C FE	2,001,800	97.220	1,944,402	2,000,000	2,125,459			20,389		9.314	8.328	JAJO	39,328	174,659	04/23/2021	04/17/2034
39810J-AG-1	GWOLF IV DR - CDO		C	4,5	3.C FE	2,913,630	91.936	2,758,091	3,000,000	3,009,401			70,123		12.524	10.672	JAJO	79,321	359,627	03/29/2021	04/17/2034
39862D-AA-4	GRIPP 1 E - CDO		C	4,5	3.C FE	1,767,305	97.177	1,797,776	1,850,000	1,826,520			26,508		11.377	11.897	JAJO	42,681	200,179	03/17/2022	04/20/2030
40170F-AA-4	GPIM 2018-1 A1 - CDO	O	C	2,5	1.A FE	13,546,105	99.766	13,514,361	13,546,105	13,546,105					7.185	6.827	JAJO	208,189	883,897	11/20/2018	01/15/2031
40170F-AA-4	GPIM 2018-1 A1 - CDO		C	2,5	1.A FE	4,369,711	99.766	4,359,471	4,369,711	4,369,711					7.185	6.827	JAJO	67,158	285,128	11/20/2018	01/15/2031
40436X-AG-2	HLM 143 BR - CDO		C	4,5	1.F FE	1,000,000	99.784	997,841	1,000,000	1,000,000					7.945	6.584	JAJO	16,785	74,576	06/28/2017	07/18/2029
40437C-AA-0	HLM 1812 D - CDO		C	4,5	3.C FE	1,350,000	92.444	1,247,989	1,350,000	1,350,000					10.807	10.882	JAJO	30,394	138,318	05/16/2018	07/18/2031
40437J-AA-5	HLM 8-2016 ER - CDO			4,5	3.C FE	2,600,000	85.486	2,222,625	2,600,000	2,600,000					11.177	11.241	JAJO	58,930	276,060	06/15/2018	07/22/2030
41154X-AL-9	HARB 1 C - CDO		O	4,5	1.F FE	5,500,000	99.000	5,445,000	5,500,000	5,500,000					7.777	7.841	JAJO	86,740	394,736	11/15/2018	01/21/2031
440405-AE-8	HORZN 181 A - ABS		C	2	2.C FE	1,047,722	85.249	1,090,567	1,279,270	1,047,722					4.458	5.443	MON	2,535	57,030	12/01/2020	12/15/2038
440405-AE-8	HORZN 181 A - ABS		O	2	2.C FE	2,668,610	85.249	2,777,739	3,258,375	2,668,610					4.458	5.443	MON	6,456	145,258	11/16/2018	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS		C	4	2.C FE	1,281,401	78.499	1,005,916	1,281,431	1,281,408			6		3.425	3.450	MON	1,951	43,889	10/18/2019	11/15/2039
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1.E PL	11,931,665	84.961	10,137,214	11,931,665	11,931,665					3.410	3.417	MON	33,906	409,202	02/19/2020	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS		O	4	1.A FE	6,267,636	88.345	6,274,289	6,274,289	6,268,854			276		3.960	4.007	MON	11,043	248,462	10/04/2018	10/15/2075
46590U-AA-0	HENDR 182 A - RMBS			4	1.A FE	3,762,596	88.345	3,331,871	3,771,431	3,764,160			365		3.960	4.025	MON	6,638	149,349	10/23/2018	10/15/2075
46590U-AB-8	HENDR 182 B - RMBS		O	2	2.A FE	457,853	86.478	396,070	458,001	457,967			2		4.700	4.748	MON	957	21,578	10/02/2018	10/15/2077
46616P-AB-9	HENDR 2011-1 B - RMBS		O	2	1.G FE	218,324	101.469	199,403	196,515	(727)				7.490	5.517	MON	654	14,719	12/06/2018	10/15/2058	
46616Q-AA-9	HENDR 2011-2 A - RMBS		C	2	1.A FE	110,003	94.602	104,125	110,067	110,058			-		4.940	4.992	MON	242	5,437	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		O	2	1.A FE	6,556,024	91.175	5,929,264	6,503,156	6,603,003		(16,138)			4.210	4.041	MON	12,168	274,271	04/01/2017	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS			2	1.A FE	1,030,985	88.557	918,900	1,037,633	1,033,726			298		3.840	3.957	MON	1,771	39,845	09/25/2012	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	223,916	89.879	201,302	223,969	224,027		(5)			4.210	4.241	MON	419	9,429	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		C	2	1.A FE	61,053	90.476	55,283	61,102	61,114			-		4.080	4.112	MON	111	2,495	10/10/2013	01/17/2073
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	164,368	90.985	149,551	164,368	164,368			-		3.967	4.000	MON	290	6,520	05/17/2019	04/15/2044
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	395,371	90.985	358,921	394,483	395,156		(88)			3.967	3.953	MON	696	15,649	03/09/2021	04/15/2044
46651T-AA-9	HENDR 181 A - ABS		O	4	1.A FE	2,145,532	86.027	1,897,094	2,205,229	2,156,027			1,778		3.740	4.081	MON	3,666	82,627	06/25/2018	10/17/2072
46651T-AB-7	HENDR 181 B - RMBS			4	2.A FE	39,235	82.916	37,650	45,407	40,351			165		4.700	6.544	MON	95	2,138	04/13/2020	10/15/2074
46651T-AB-7	HENDR 181 B - RMBS		O	4	2.A FE	181,565	82.916	150,599	181,629	181,583			29		4.700	4.750	MON	379	8,552	03/13/2020	10/15/2074
470170-AD-3	NCBJ 2016-1 A - ABS		C	2	2.C FE	369,962	100.151	370,520	369,962	369,962					5.625	5.625	JAJO	16,459	16,220	11/21/2016	01/08/2027
47047Q-AA-6	JTWN 12 D - CDO			4,5	3.C FE	3,830,730	98.086	3,898,928	3,975,000	4,009,884			71,150		12.677	12.523	JAJO	102,185	482,507	08/22/2022	04/20/2032
47048T-AA-9	JTWN 16 E - CDO		C	4,5	3.C FE	1,960,000	96.790	1,935,806	2,000,000	2,067,562			28,978		12.800	12.247	JAJO	48,355	246,809	06/21/2021	07/25/2034
47232X-AA-6	JMHT 2010-A A - RMBS		C	4	1.G FE	480,484	103.776	509,516	490,975	482,492			149		6.730	6.996	MON	1,927	33,043	05/26/2010	06/10/2055
47232X-AA-6	JMHT 2010-A A - RMBS			4	1.G FE	693,006	103.776	734,879	708,137	695,899			213		6.730	6.996	MON	2,780	47,658	05/26/2010	06/10/2055
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS			1	1.G FE	2,869,170	91.543	2,626,515	2,869,170	2,869,170					4.000	3.999	MN	14,665	114,767	08/03/2020	05/15/2034
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	4.A FE	1,695,977	84.011	1,887,109	2,246,268	1,695,977					4.212	5.579	MON	4,205	94,613	02/23/2021	12/15/2042
48244X-AA-0	KDAC 2017-1 A - ABS		O	2	4.A FE	5,182,152	84.011	5,766,167	6,863,595	5,182,152					4.212	5.579	MON	12,849	289,095	12/03/2018	12/15/2042
48249V-AS-0	KKR 131R BR - CDO		C	4,5	1.D FE	800,000	100.026	800,210	800,000	800,000					7.945	6.536	JAJO	13,784	59,238	04/03/2017	04/16/2029
48249X-AG-2	KKR 131R DR - CDO			4,5	3.C FE	1,047,875	98.555	1,084,102	1,100,000	1,078,686			17,661		11.625	12.426	JAJO	27,611	122,382	04/26/2022	04/16/2029
48250Q-AH-1	KKR 12RR ER2 - CDO			4,5	3.C FE	1,468,125	95.892	1,438,383	1,500,000	1,553,380			11,560		11.695	10.926	JAJO	37,876	167,947	05/11/2021	10/15/2030
48251D-AG-1	KKR 16RR D2R - CDO			4,5	3.C FE	3,139,725	91.653	2,978,719	3,250,000	3,101,671			(28,160)		12.785	9.643	JAJO	84,259	398,127	06/16/2022	10/20/2034
48251G-AC-3	KKR 17R ER - CDO		C	4,5	3.C FE	4,703,925	91.776	4,359,346	4,750,000	4,989,551			79,111		12.935	12.147	JAJO	132,538	591,385	05/12/2021	04/17/2034
48251M-AW-6	KKR 15R CR - CDO		O	4,5	1.F FE	7,500,000	99.728	7,479,562	7,500,000	7,500,000					7.857	7.931	JAJO	122,760	544,112	11/20/2018	01/18/2032
48252U-AL-1	KKR 25 CR - CDO		C	4,5	1.F FE	4,525,000	100.007	4,525,311	4,525,000	4,525,000		</									

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48253P-AE-7	KKR 26 ER - CDO		C	4,5	3.C FE	987,500	98.340	983,395	1,000,000	1,038,159		22,649			12.805	12.167	JAJO	27,390	122,075	07/21/2021	10/16/2034
48254D-AA-1	KKR 34 E - CDO		C	4,5	3.C FE	4,950,000	98.116	4,905,818	5,000,000	5,234,533		61,693			12.395	11.728	JAJO	133,739	595,211	06/04/2021	07/17/2034
48254T-AA-6	KKR 33 E - CDO		C	4,5	3.C FE	2,475,000	90.204	2,255,093	2,500,000	2,627,479		50,529			12.287	11.526	JAJO	62,290	293,578	05/07/2021	07/20/2034
48254W-AA-9	KKR 40 E - CDO		C	4,5	3.C FE	1,401,488	95.623	1,362,625	1,425,000	1,431,267		11,098			13.376	13.410	JAJO	38,651	183,546	03/28/2022	10/20/2034
48254X-AA-7	KKR 36 E - CDO		C	4,5	3.C FE	3,754,500	92.477	3,467,869	3,750,000	3,879,306		37,121			12.825	12.374	JAJO	102,871	462,712	01/07/2022	10/16/2034
48661A-AN-6	RAD 1R CR - CDO	C		4,5	1.D FE	500,000	98.609	493,045	500,000	500,000					7.295	7.380	JAJO	7,802	33,738	02/25/2021	07/15/2031
48661X-AE-6	RAD III ER - CDO			4,5	3.C FE	766,219	97.177	801,708	825,000	782,344		11,053			12.155	13.750	JAJO	21,449	95,290	08/22/2022	04/15/2032
50188C-AB-8	LCORRT 1503 A - ABS	@		3	1.F PL	900,123	41.016	1,353,528	3,300,000	2,014,363		147,519				5.749	N/A			03/13/2015	09/16/2032
50188H-AC-5	LCM XVIII ER - CDO			4,5	4.A FE	1,925,000	77.013	1,482,501	1,925,000	1,925,000					11.627	11.704	JAJO	45,387	213,174	04/12/2018	04/21/2031
50200J-AJ-0	LCM 27 C - CDO	O	C	4,5	1.F FE	2,246,625	98.376	2,213,467	2,250,000	2,435,018		15,199			7.605	5.460	JAJO	36,601	156,370	10/26/2018	07/16/2031
50200Q-AA-3	LCM 28 E - CDO			4,5	3.C FE	2,996,650	82.342	2,503,193	3,040,000	3,060,551		9,075			11.427	11.315	JAJO	70,444	330,484	06/08/2021	10/22/2030
50200W-AD-4	LCM 28 C - CDO	O		4,5	1.F FE	4,000,000	98.693	3,947,730	4,000,000	4,000,000					7.827	6.158	JAJO	63,489	288,847	10/16/2018	10/22/2030
50200Y-AU-2	LCM 30 CR - CDO		C	4,5	1.F FE	2,200,000	98.277	2,162,082	2,200,000	2,200,000					7.677	7.739	JAJO	34,250	155,520	05/14/2021	04/21/2031
55037L-AA-2	LUNRR 2020-1 A - ABS		C	4	2.A FE	454,008	88.560	402,074	454,013	454,010		-			3.376	3.376	MON	681	15,327	02/18/2020	02/15/2045
55283L-AA-3	MAPSL 191 A - ABS	C	C	2	2.C	85,512	89.542	76,571	85,514	85,513		-			4.458	4.500	MON	169	3,812	02/20/2019	03/15/2044
55283L-AA-3	MAPSL 191 A - ABS		C	2	2.C	1,758,095	89.542	1,577,366	1,761,585	1,758,671		105			4.458	4.566	MON	3,490	78,531	10/16/2020	03/15/2044
55446M-AA-5	MAACH 1 A - ABS		C	2	2.A FE	565,343	86.382	488,369	565,362	565,354		15			3.474	3.475	MON	873	19,641	10/04/2019	10/15/2039
55817A-AU-8	MDPK XXXII CR - CDO	C	C	4,5	1.F FE	1,000,000	98.626	986,260	1,000,000	1,000,000					7.674	5.993	JAJO	14,921	70,828	03/01/2021	01/22/2031
55817C-AE-0	MDPK XXXII ER - CDO		C	4,5	3.C FE	3,000,000	97.861	2,935,822	3,000,000	3,000,000					11.874	12.042	JAJO	69,262	339,883	03/01/2021	01/22/2031
55818T-AG-7	MDPK 14RR ER - CDO			4,5	3.C FE	5,890,644	94.875	5,811,094	6,125,000	6,145,368		46,117			11.474	11.458	JAJO	136,647	669,156	08/10/2022	10/22/2030
55819A-AL-6	MDPK XVII ER - CDO			4,5	3.C FE	3,367,000	96.185	3,294,337	3,425,000	3,532,750		46,568			12.174	11.419	JAJO	81,072	401,112	03/15/2022	07/22/2030
55819D-AJ-5	MDPK XXXI C - CDO	O		4,5	1.F FE	6,500,000	99.648	6,477,094	6,500,000	6,500,000					7.824	6.152	JAJO	98,881	470,238	11/08/2018	01/23/2031
55819E-AA-2	MDPK XXXI E - CDO			4,5	3.C FE	958,035	94.362	920,032	975,000	1,004,669		6,781			11.274	10.557	JAJO	21,373	104,547	08/11/2021	01/23/2031
55819L-AE-8	MDPK XXXV ER - CDO		C	4,5	3.C FE	3,500,000	97.455	3,410,918	3,500,000	3,500,000					11.777	11.938	JAJO	83,587	392,911	03/12/2021	04/20/2032
55819T-AU-5	MDPK 20R CR - CDO	O	C	4,5	1.F FE	2,985,000	99.000	2,969,991	3,000,000	3,241,573		45,261			7.549	5.463	JAJO	41,520	210,519	10/25/2018	07/29/2030
55819U-AG-3	MDPK 20R ER - CDO		C	4,5	4.A FE	2,608,875	94.004	2,538,109	2,700,000	2,883,036		24,886			10.949	9.291	JAJO	54,198	282,542	11/19/2018	07/29/2030
55819V-AG-1	MDPK XXII ER - CDO			4,5	3.C FE	1,000,000	96.677	966,769	1,000,000	1,000,000					12.355	12.523	JAJO	26,427	117,525	05/27/2021	01/18/2033
55820E-AA-9	MDPK 29 E - CDO		C	4,5	3.C FE	3,950,000	96.015	3,792,598	3,950,000	3,950,000					11.357	11.447	JAJO	93,456	426,736	09/28/2018	10/18/2030
55820H-AE-4	MDPK XXXIV ER - CDO		C	4,5	3.C FE	1,200,000	98.648	1,183,772	1,200,000	1,200,000					12.290	12.471	JAJO	27,857	141,881	04/12/2021	04/26/2032
55820J-BN-9	MDPK XXI C2R - CDO			4,5	2.C FE	2,500,000	99.454	2,486,349	2,500,000	2,500,000					10.805	10.951	JAJO	57,779	254,633	10/26/2021	10/15/2032
55820X-AA-7	MDPK XXVII D - CDO			4,5	3.C FE	2,397,500	93.447	2,336,176	2,500,000	2,556,044		41,932			10.677	10.221	JAJO	54,129	252,769	05/13/2021	04/22/2030
55821C-AE-4	ATRM 40R CR2 - CDO	C	C	4,5	1.F FE	1,000,000	98.564	985,643	1,000,000	1,000,000					7.648	7.723	FMAN	7,223	72,998	02/12/2021	05/28/2030
55821M-AA-0	MDPK XXXVIII E - CDO		C	4,5	3.C FE	2,000,000	97.096	1,941,924	2,000,000	2,000,000					11.664	8.611	JAJO	49,250	221,538	05/14/2021	07/17/2034
55954D-AE-1	MAGNE XXII ER - CDO		C	4,5	3.C FE	2,500,000	98.425	2,460,621	2,500,000	2,500,000					11.895	12.081	JAJO	63,608	284,966	04/16/2021	04/15/2031
56578L-AA-5	MCLD XII D - CDO			4,5	4.B FE	4,753,000	71.865	3,521,398	4,900,000	5,246,575		46,158			11.637	9.888	JAJO	118,791	543,279	10/11/2018	04/18/2031
566063-AA-1	MP20 XX E - CDO		C	4,5	3.C FE	3,663,000	94.823	3,508,466	3,700,000	3,695,618		12,796			12.784	9.932	JAJO	91,970	453,233	04/09/2021	04/24/2034
56607T-AQ-8	MP23 XXIII D2 - CDO		C	4,5	3.A FE	3,467,975	91.438	3,406,062	3,725,000	3,592,075		45,972			11.424	12.275	JAJO	82,741	405,073	03/15/2022	01/22/2035
59801N-AA-4	MIDO 8 E - CDO			4,5	3.C FE	6,205,125	89.706	5,844,344	6,515,000	6,869,806		60,192			11.489	10.116	FMAN	87,324	725,413	09/11/2020	02/20/2031
59802N-AA-3	MIDO IX E - CDO			4,5	3.C FE	2,128,500	93.511	2,010,492	2,150,000	2,331,408		16,086			11.727	9.627	JAJO	51,128	240,270	07/03/2018	07/21/2031
61946G-AA-1	MSAIC 2017-2 A - ABS	C		4	1.F FE	80,715	92.586	74,740	80,726	80,654		-			3.820	3.815	MON	94	3,084	10/17/2017	06/22/2043
62848G-AA-8	MYERS 1 E - CDO			4,5	3.C FE	1,650,000	96.146	1,586,416	1,650,000	1,650,000					11.177	11.241	JAJO	37,398	175,192	08/16/2018	10/20/2030
62946A-AB-0	NPRL 161 A2 - ABS	O		4	2.A FE	6,863,571	96.973	6,303,271	6,500,000	6,616,286		(49,883)			5.438	4.523	MON	10,800	353,470	09/27/2018	04/30/2046
63172D-AA-9	CFOZ 2019 A - CDO			2	2.B FE	1,646,932	95.810	1,577,929	1,646,932	1,646,932					3.980	3.999	FMAN	8,376	65,548	08/16/2019	08/31/2034
63890B-AC-0	NAVSL 2018-E B - ABS	O		4	1.B FE	5,619,647	93.681	5,264,858	5,620,000	5,619,869		43			4.440	4.482	MON	11,090	249,528	11/06/2018	12/15/2059
63940U-AD-6	NAVSL 2018-D B - ABS	O		4	1.C FE	14,993,829	90.787	13,618,005	15,000,000	14,996,258		549			4.570	4.618	MON	30,467	685,500	10/18/2018	12/15/2059
63942B-AA-2	NAVSL 2021-A A - ABS	C		4	1.A FE	93,893	88.091	82,724	93,907	93,893		3			0.840	0.847	MON	35	789	01/19/2021	05/15/2069
63943B-AB-9	NAVTR 2021-1 B - ABS		C	4	2.B FE	257,302	81.383	209,816	257,813	257,444		69			3.571	3.643	MON	409	9,206	11/18/2021	11/15/2046
64032E-AJ-6	NSLT 2007-1 B2 - ABS			4	1.F FE	7,049,063	94.974	7,336,752	7,725,000</												



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64130X-AJ-5	NEUB 29 A2 - CDO	C		4,5	1.A FE	1,500,000	99.998	1,499,968	1,500,000	1,500,000					7.058	7.121	JAJO	21,763	96,844	08/30/2018	10/20/2031
64131F-AA-2	NEUB 29 E - CDO			4,5	3.C FE	1,103,906	95.504	1,074,421	1,125,000	1,175,984		8,269			11.258	10.182	JAJO	26,035	120,539	02/11/2021	10/20/2031
64133H-AL-2	NEUB 37 ER - CDO		C	4,5	3.C FE	3,000,000	97.495	2,924,835	3,000,000	3,000,000					11.427	11.578	JAJO	69,517	326,135	05/26/2021	07/20/2031
67109F-AN-5	OAKC 11R CR - CDO	O		4,5	1.F FE	9,000,000	99.997	8,999,726	9,000,000	9,000,000					7.827	6.141	JAJO	142,851	649,906	10/31/2018	01/20/2032
67111M-AA-4	OZLM XVII D - CDO			4,5	3.C FE	3,057,918	95.183	2,974,461	3,125,000	3,290,744		23,843			11.667	10.253	JAJO	73,934	347,328	06/22/2021	07/22/2030
67112E-AA-1	OZLM XXI D - CDO			4,5	3.C FE	2,346,188	91.965	2,230,154	2,425,000	2,588,017		20,473			11.217	9.484	JAJO	55,160	258,463	10/31/2018	01/20/2031
67112H-AA-4	OZLM XVIII E - CDO			4,5	3.C FE	1,602,645	83.508	1,377,886	1,650,000	1,769,412		15,340			11.045	9.365	JAJO	38,981	173,897	08/22/2018	04/15/2031
67190A-AD-8	OAKIG 2021-1 A4 - ABS	C		4	2.A FE	2,051,563	75.130	1,502,590	2,000,000	2,039,891		1,094			3.260	2.992	MON	1,992	65,200	06/08/2021	01/20/2051
67570Q-AP-6	OCF 2019-16 CR - CDO	C	C	4	1.F FE	750,000	98.379	737,840	750,000	750,000					7.518	5.813	JAJO	13,000	50,960	03/08/2021	04/10/2033
67576R-AE-3	OCT42 42 ER - CDO		C	4,5	3.C FE	6,000,000	93.011	5,580,641	6,000,000	6,000,000					12.295	12.498	JAJO	159,204	708,186	06/17/2021	07/17/2034
67590A-BT-8	OCT14 14RR A2R - CDO			4,5	1.A FE	400,000	99.465	397,858	400,000	400,000					7.155	7.115	JAJO	6,122	25,979	03/02/2021	07/16/2029
67590R-BA-2	OCTLF 1409R B1R - CDO			4,5	1.C FE	10,000,000	99.691	9,969,062	10,000,000	10,000,000					7.329	5.755	FMAN	85,502	697,962	11/09/2018	11/18/2031
67591R-AA-2	OCT35 35 D - CDO		C	4,5	3.C FE	1,952,645	82.150	1,684,068	2,050,000	2,081,483		35,478			10.877	10.610	JAJO	45,217	211,427	06/03/2021	01/21/2031
67591W-AA-1	OCT37 37 D - CDO			4,5	3.C FE	4,250,000	85.182	3,620,224	4,250,000	4,250,000					11.040	11.138	JAJO	88,625	448,631	05/29/2018	07/25/2030
67591X-AA-9	OCT38 38 D - CDO			4,5	3.C FE	5,069,762	91.331	4,744,647	5,195,000	5,545,041		47,274			11.377	9.707	JAJO	119,853	562,124	10/13/2021	07/22/2030
675923-AA-4	OCT34 34 E1 - CDO			4,5	3.C FE	3,291,209	85.962	2,969,327	3,454,250	3,518,907		59,546			11.177	10.804	JAJO	78,292	366,762	04/27/2021	01/22/2030
67592A-AA-8	OCT39 39 E - CDO			4,5	3.C FE	2,091,541	92.259	2,029,693	2,200,000	2,327,349		24,660			11.427	9.989	JAJO	50,979	239,166	11/27/2018	10/21/2030
67592G-AE-7	OCT41 41 ER - CDO			4,5	3.C FE	1,990,400	94.219	1,884,376	2,000,000	2,098,385		20,505			12.785	12.087	JAJO	54,693	243,747	10/15/2021	10/15/2033
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS			1	1.D FE	256,863	95.929	225,692	235,270	249,908		(3,448)			5.334	4.770	AO	3,137	12,549	01/09/2019	10/01/2051
67707C-AU-2	OAKC 10RRR CR - CDO		C	4,5	1.F FE	4,100,000	98.803	4,050,905	4,100,000	4,100,000					7.677	5.922	JAJO	63,829	289,833	03/17/2021	04/20/2034
67707E-BC-7	OAKC 2 CR - CDO		C	4,5	1.F FE	1,000,000	99.752	997,521	1,000,000	1,000,000					7.874	7.941	JAJO	15,310	73,277	04/14/2021	04/21/2034
67707F-AG-6	OAKC 2 ER - CDO			4,5	3.C FE	1,094,500	98.907	1,087,973	1,100,000	1,135,720		63,406			12.034	11.463	JAJO	25,738	127,254	11/24/2021	04/21/2034
67707L-AJ-7	OAKC 10 C - CDO		C	4,5	1.F FE	1,000,000	99.195	991,945	1,000,000	1,000,000					7.757	7.832	JAJO	16,160	71,534	11/22/2021	01/18/2036
67707L-AJ-7	OAKC 10 C - CDO		C	4,5	1.F FE	5,000,000	99.195	4,959,726	5,000,000	5,000,000					7.757	7.832	JAJO	80,798	357,672	11/22/2021	01/18/2036
682687-AB-4	ODART 2021-1 B - ABS			4	1.B FE	1,249,580	91.234	1,140,429	1,250,000	1,250,146		244			1.260	1.283	MON	1,313	15,750	10/07/2021	07/14/2028
68269B-AC-2	OMFIT 2019-2 C - ABS		C	4	1.E FE	999,784	89.965	899,651	1,000,000	999,114		24			3.660	3.677	MON	1,728	36,600	09/16/2019	10/14/2036
68269M-AA-2	OMFIT 2021-1 A1 - ABS		C	4	1.A FE	2,499,341	89.709	2,242,719	2,500,000	2,499,641		126			1.550	1.560	MON	1,830	38,750	05/17/2021	06/16/2036
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS		O	4	4.A SYE	43,912,000	91.492	40,175,747	43,912,000	43,912,000					1.500	23.776	DEC	655,071	662,289	12/07/2017	11/08/2067
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS			4	4.A SYE	30,938,000	91.492	28,305,640	30,938,000	30,938,000					1.500	23.776	DEC	461,527	466,613	12/07/2017	11/08/2067
693342-AD-9	PCG 2022-A A4 - ABS		C	4	1.A FE	249,992	90.297	225,742	250,000	249,990		(214)			4.451	4.451	JD	927	11,128	05/03/2022	12/01/2049
693342-AE-7	PCG 2022-A A5 - ABS			4	1.A FE	5,999,794	93.780	5,626,778	6,000,000	5,999,742		(4,787)			4.674	4.674	JD	23,370	280,440	05/03/2022	12/01/2053
693342-AK-3	PCG 2022-B A5 - ABS			4	1.A FE	8,249,223	100.026	8,252,161	8,250,000	8,251,996		1,110			5.099	5.097	JD	35,056	573,744	07/13/2022	06/01/2054
69700T-AA-2	PFIXD 2019-1 A - CDO		C	2	1.A FE	2,000,000	97.665	1,953,294	2,000,000	2,000,000					4.640	4.637	AO	18,302	92,800	02/21/2019	04/20/2037
69916Y-AA-1	PARL 191 E - CDO		C	4,5	3.C FE	868,500	89.088	801,791	900,000	927,642		9,010			12.397	11.736	JAJO	22,625	106,692	03/26/2021	07/20/2032
70017X-AA-9	PAIA 2019-1 D - CDO		C	4,5	3.C FE	1,776,000	86.579	1,601,705	1,850,000	1,903,743		20,228			12.491	11.932	FMAN	30,170	224,260	03/11/2021	05/17/2032
70338C-10-9	PATRLN 2004H A - ABS			4	1.G FE	1,378,441	98.692	1,609,958	1,631,291	1,548,407		1,896			6.673	9.246	MON	225,876	105,272	04/11/2012	05/04/2054
70338C-10-9	PATRLN 2004H A - ABS		O	4	1.G FE	903,313	98.692	1,059,030	1,069,010	964,760		(2,602)			6.673	11.738	MON	148,020	68,987	04/11/2012	05/04/2054
72349C-AB-8	CCIPT 2009-1 A2 - RMBS			4	1.F FE	864,462	100.148	681,007	680,000	739,272		(10,229)			9.000	5.564	MON	5,100	61,200	02/14/2014	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	981,836	88.003	864,050	981,842	981,603		-			3.967	3.994	MON	1,731	38,950	05/23/2019	06/15/2044
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	701,813	88.003	617,620	701,817	701,816		-			3.967	4.000	MON	1,237	27,841	05/23/2019	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS		C	4	2.B FE	581,760	88.113	512,606	581,760	581,760					3.858	3.874	MJSD	1,621	22,444	11/20/2019	12/05/2049
74979R-AA-0	RRAM 5 D - CDO		C	4,5	3.C FE	4,859,709	94.317	4,597,938	4,875,000	4,917,729		10,729			11.295	11.261	JAJO	118,926	526,110	10/28/2021	10/15/2031
74988L-AJ-3	RRAM 3 BR2 - CDO		O	4,5	1.F FE	4,336,719	98.807	4,322,804	4,375,000	4,696,807		28,690			7.455	5.324	JAJO	69,766	297,417	10/19/2018	01/15/2030
74988M-AA-0	RRAM 3 DR2 - CDO			4,5	4.A FE	2,500,969	90.128	2,320,791	2,575,000	2,614,966		21,870			11.055	10.710	JAJO	60,890	268,781	10/14/2021	01/15/2030
75887T-AN-6	REGT7 VII ER2 - CDO			4,5	3.C FE	4,962,500	95.931	4,796,570	5,000,000	5,194,781		30,741			12.032	10.919	MJSD	20,053	589,113	05/28/2021	06/20/2034
75888L-AN-2	REG12 XII ER - CDO		C	4,5	3.C FE	1,500,000	94.108	1,411,621	1,500,000	1,500,000					12.005	12.184	JAJO	38,518	170,980	10/15/2021	10/15/2032
77340H-AE-9	ROCKT 2017-2 ER - CDO		C	4,5	3.C FE	2,554,455	97.160	2,769,065	2,850,000	2,628,905		45,815			11.795	14.191	JAJO	72,574	321,980	08/08/2022	10/15/2029

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
77342L-AA-6	ROCKT 182 E - CDO			4,5	3.C FE	6,271,425	87.290	5,630,198	6,450,000	6,393,053		29,936			11.677	11.994	JAJO	152,731	717,540	04/19/2022	10/20/2031
77587E-AJ-7	RMRK 2 D - CDO			4,5	3.C FE	379,313	90.779	385,811	425,000	389,736		7,685			11.890	14.423	JAJO	9,545	48,526	08/19/2022	07/25/2031
78109A-AE-3	RRAM 1 D1B - CDO			4,5	3.C FE	302,799	96.036	312,117	325,000	308,037		3,458			11.895	13.243	JAJO	8,345	37,046	08/17/2022	07/16/2035
78109R-AJ-5	RRAM 2 DR - CDO		C	4,5	3.C FE	240,625	94.359	235,897	250,000	250,582		2,544			11.345	11.503	JAJO	6,126	27,106	12/17/2021	04/15/2036
78403D-AH-3	SBATOW 2014-2 2C - RMBS	C		4	1.F FE	500,000	98.325	491,626	500,000	500,000					3.869	4.323	MON	860	19,345	10/07/2014	10/15/2049
78433X-AB-6	SALTT 211 A - ABS	C		4	1.F FE	548,040	91.138	499,472	548,041	547,728		-			2.675	2.664	MON	652	14,660	10/18/2021	02/28/2033
78448P-AF-7	SMB 2015-A C - ABS	O		4	1.B FE	16,111,822	95.427	15,268,243	16,000,000	16,056,572		(14,572)			4.500	4.451	MON	32,000	720,000	09/27/2018	10/15/2048
78520E-AC-0	SDCP 221 A2 - ABS	C		4	1.E FE	244,758	93.569	233,924	250,000	245,711		658			5.000	5.423	MON	382	12,500	07/01/2022	06/20/2047
80306A-AA-8	SAPA 2018-1 A - ABS	O	C	2	3.B FE	1,300,147	89.031	1,571,882	1,765,544	1,300,147					4.250	5.771	MON	3,335	75,036	12/03/2018	12/15/2040
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2.C S	-	0.000	-	188,951	-						250.000	MON	241		12/19/2022	09/15/2065
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	705,829	83.789	591,410	705,831	705,830		-			3.967	4.000	MON	1,244	28,000	06/27/2019	07/15/2044
83012K-AE-7	SIXST XIX C - CDO	C		4,5	1.F FE	570,000	99.273	565,854	570,000	570,000					7.677	5.914	JAJO	8,874	40,294	06/04/2021	07/20/2034
83012K-AE-7	SIXST XIX C - CDO	C	C	4,5	1.F FE	2,860,000	99.273	2,839,197	2,860,000	2,860,000					7.677	5.914	JAJO	44,525	202,176	06/04/2021	07/20/2034
83546D-AQ-1	SONIC 2021-1 A22 - RMBS	C		2	2.B FE	244,375	79.596	194,512	244,375	244,375					2.636	2.651	MON	197	6,442	07/29/2021	08/21/2051
83715R-AG-7	SCSLC 2014 B - ABS	O		4,5	1.B FE	20,325,000	98.506	19,701,256	20,000,000	21,690,414		646,802			6.945	4.532	MON	119,612	1,308,430	10/18/2018	08/01/2035
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE			1	1.G FE	69,871	86.755	60,466	69,697	69,835		(16)			3.375	3.329	FA	889	2,352	01/29/2021	08/15/2031
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.A FE	439,214	90.801	398,829	439,234	439,225		3			4.089	4.125	MON	798	17,960	04/12/2019	03/15/2044
85573L-AA-9	STARR 2019-1 A - ABS	C	C	4	2.A FE	439,214	90.801	398,829	439,234	439,225		3			4.089	4.125	MON	798	17,960	04/12/2019	03/15/2044
85816H-AA-5	STCR 221 E - CDO		C	4,5	3.C FE	2,137,500	93.245	2,098,013	2,250,000	2,200,345		40,358			13.354	13.962	JAJO	65,100	288,053	02/28/2022	04/16/2035
85816L-AE-8	STCR 182 C - CDO	O	C	4,5	1.E FE	3,000,200	98.747	2,962,411	3,000,000	3,165,738		15,350			7.929	6.453	FMAN	27,750	227,739	10/24/2018	08/18/2031
85816L-AG-3	STCR 182 D - CDO		C	4,5	2.C FE	3,482,500	94.073	3,292,558	3,500,000	3,527,215		8,304			9.029	8.929	FMAN	36,867	304,944	10/05/2018	08/18/2031
85816M-AA-4	STCR 182 E - CDO		C	4,5	3.C FE	6,651,438	80.745	5,631,963	6,975,000	7,013,290		57,573			11.829	11.808	FMAN	96,256	806,807	04/08/2021	08/18/2031
85816V-AC-0	STCR 2017-1 C - CDO	C	C	4,5	1.E FE	991,250	97.550	975,495	1,000,000	1,039,923		(10,619)			7.445	4.779	JAJO	16,160	68,992	04/23/2018	10/15/2030
86190B-AB-0	STR 2021-1 A2 - ABS	C		2	1.A FE	246,763	76.992	190,074	246,875	246,783		8			2.960	2.983	MON	223	7,308	05/19/2021	06/20/2051
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	1,158,463	98.005	1,135,647	1,158,763	1,158,717		55			3.960	3.998	MON	1,402	45,887	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS	O		4	1.A FE	694,996	94.043	653,843	695,258	695,130		31			4.290	4.334	MON	911	29,827	10/12/2018	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	C		4	1.C FE	983,564	97.846	937,689	958,333	987,425		10,860			4.400	3.865	MON	1,288	42,167	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS			4	1.C FE	3,049,050	97.846	2,906,835	2,970,833	3,061,019		33,666			4.400	3.865	MON	3,994	130,717	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	O		4	1.C FE	2,902,507	97.846	2,841,197	2,903,750	2,927,702		13,360			4.400	4.252	MON	3,904	127,765	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	C		4	1.C FE	1,012,502	94.064	901,450	958,333	997,148		1,077			4.740	4.025	MON	1,388	45,425	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS			4	1.C FE	4,050,007	94.064	3,605,800	3,833,333	3,988,594		4,300			4.740	4.025	MON	5,552	181,700	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	O		4	1.C FE	2,989,805	94.064	2,812,524	2,990,000	2,986,928		1,150			4.740	4.760	MON	4,331	141,726	10/12/2018	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS			4	1.A FE	474,203	78.320	371,399	474,209	474,204		-			3.650	3.678	MON	529	17,309	11/06/2019	11/22/2049
86212X-AB-6	STR 2019-1 A2 - ABS	C		4	1.A FE	474,203	78.320	371,399	474,209	473,851		-			3.650	3.664	MON	529	17,309	11/06/2019	11/22/2049
86217R-AC-2	STKPK 1 A2 - CDO	C	C	4	1.A FE	1,250,000	98.096	1,226,199	1,250,000	1,250,000					4.715	4.743	JAJO	12,442	62,703	08/12/2022	10/15/2035
86745J-AA-5	SNVA 181 A - ABS	C		4	1.G FE	661,336	94.424	624,591	661,477	661,360		18			4.870	4.814	JJ	14,407	32,214	10/26/2018	07/22/2048
86745J-AA-5	SNVA 181 A - ABS	O		4	1.G FE	8,821,657	94.424	8,331,520	8,823,538	8,821,986		241			4.870	4.814	JJ	192,174	429,706	10/26/2018	07/22/2048
869504-AC-4	SPSS 2011-1 B - ABS	C		4	2.B FE	137,824	100.256	138,179	137,827	137,828		-			7.680	7.804	MON	470	10,585	10/24/2011	11/15/2058
869504-AC-4	SPSS 2011-1 B - ABS			4	2.B FE	1,014,386	100.256	1,016,997	1,014,423	1,014,405		4			7.680	7.803	MON	3,463	77,906	03/12/2011	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS			4	1.A FE	329,750	87.375	288,265	329,916	330,514		(28)			4.190	4.201	MON	614	13,823	02/09/2017	01/15/2071
869509-AA-7	SPSS-121-A - ABS	O		4	1.F FE	547,802	88.444	501,743	567,303	551,192		918			5.140	5.719	MON	1,296	29,159	03/07/2018	11/15/2052
87166R-DJ-3	SYMP XXI CR - CDO		C	4,5	1.F FE	2,300,000	99.215	2,281,947	2,300,000	2,300,000					7.695	6.125	JAJO	37,857	164,496	06/30/2021	07/15/2032
87166X-AA-2	SYMP XX E - CDO		C	4,5	3.C FE	790,090	91.863	734,904	800,000	837,761		5,214			11.945	10.791	JAJO	20,440	90,704	03/12/2021	01/16/2032
87168B-AG-5	SYMP XXVIII C - CDO	C	C	4,5	1.F FE	1,000,000	99.583	995,830	1,000,000	1,000,000					7.774	7.842	JAJO	15,115	71,839	08/03/2021	10/23/2034
87231B-AE-3	TFLAT 2017-1 B - CDO	O	C	4,5	1.A FE	2,695,950	99.485	2,686,083	2,700,000	2,806,352		(33,037)			7.191	4.344	FMAN	24,270	183,022	10/19/2018	11/18/2030
87248M-AD-2	TICP 161R ER - CDO		C	4,5	3.C FE	4,743,309	92.416	4,528,369	4,900,000	5,001,778		40,596			11.414	10.925	JAJO	118,076	530,348	04/21/2022	07/17/2031
87248X-AE-6	TICP 8R DR - CDO		C	4,5	3.C FE	1,701,063	96.981	1,648,685	1,700,000	1,754,944		12,492			12.375	11.844	JAJO	42,661	201,184	01/20/2022	10/20/2034
87249L-AG-6	WINDR 2017-4 C - CDO		C	4,5	1.E FE	1,980,000	97.509	1,950,178	2,000,000	2,144,176		13,215			7.379	5.251	FMAN	17,217	139,577	10/30/2018	11/20

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.A FE	1,880,818	90.717	2,177,410	2,400,215	1,942,540			36,159		3.967	9.878	MON	4,232	95,217	06/23/2020	12/15/2044
87404L-AA-0	TLWND 2019-1 A - ABS	C	C	2	2.A FE	131,706	90.717	119,480	131,706	146,359		(1,258)		3.967	1.300	MON	232	5,225	11/22/2019	12/15/2044	
88240T-AB-7	ERCOTT 2022 A2 - ABS			4	1.A FE	844,794	98.068	882,613	900,000	845,528		734		4.966	5.579	FA	18,623		09/12/2023	02/01/2044	
88315L-AL-2	TMCL 211 A - ABS	C	C	4	1.F FE	160,708	87.648	169,453	193,333	166,781		5,347		1.680	7.229	MON	99	3,248	10/13/2022	02/20/2046	
88432C-BK-1	WINDR 2014-1 ER - CDO		C	4,5	4.A FE	1,570,375	62.684	1,065,629	1,700,000	1,673,956		33,141		11.957	12.480	JAJO	42,346	194,000	08/16/2021	07/18/2031	
88432U-AE-6	WINDR 2018-3 B - CDO	O		4,5	1.C FE	9,500,000	99.404	9,443,334	9,500,000	9,500,000				7.377	5.735	JAJO	142,118	642,668	10/26/2018	01/21/2031	
88432U-AG-1	WINDR 2018-3 C - CDO	O		4,5	1.F FE	4,250,000	99.023	4,208,480	4,250,000	4,250,000				7.827	6.147	JAJO	67,457	306,900	10/26/2018	01/21/2031	
88432W-AA-0	WINDR 2018-1 E - CDO			4,5	3.C FE	672,700	91.139	637,972	700,000	709,871		6,769		11.045	10.861	JAJO	16,702	73,775	08/12/2021	07/15/2030	
88433B-AS-6	WINDR 2016-2 BR - CDO	O	C	4,5	1.B FE	8,200,000	99.683	8,174,009	8,200,000	8,200,000				7.439	7.505	FMAN	103,357	569,365	11/16/2018	11/03/2031	
88433B-AU-1	WINDR 2016-2 C1R - CDO	O	C	4,5	1.E FE	5,000,000	99.648	4,982,407	5,000,000	5,000,000				7.789	6.121	FMAN	65,988	364,917	11/16/2018	11/03/2031	
88433L-AA-3	WINDR 2018-2 E - CDO		C	4,5	3.C FE	1,358,896	85.513	1,175,803	1,375,000	1,386,418		3,133		11.295	11.277	JAJO	33,543	148,390	01/30/2020	07/15/2030	
88576V-AA-8	HENDR 2008-3 A1 - RMBS	O		2	1.A FE	1,001,456	108.875	930,976	855,089	977,137		(8,315)		8.000	4.826	MON	3,040	68,407	12/06/2018	06/15/2045	
88576V-AA-8	HENDR 2008-3 A1 - RMBS			2	1.A FE	231,321	108.875	277,903	255,250	254,144		66		8.000	8.248	MON	908	20,420	12/05/2008	06/15/2045	
88576X-AA-4	HENDR 2010-1 A - RMBS			2	1.A FE	179,759	99.125	178,234	179,807	180,993		(331)		5.560	5.223	MON	444	9,997	04/15/2010	07/15/2059	
88576X-AB-2	HENDR 2010-1 B - RMBS	C		2	1.A FE	209,913	103.166	216,664	210,014	210,513		(110)		9.310	9.344	MON	869	19,552	04/15/2010	07/15/2061	
886065-AA-9	TBOLT 2018 A - ABS		C	4	3.B FE	654,354	86.627	566,857	654,368	654,369		-		4.147	4.147	MON	1,206	27,137	07/19/2018	09/15/2038	
89255#-AA-9	VUMC 2018-1 LOAN - ABS	O		4	1.F PL	29,953,160	88.812	26,601,881	29,953,160	29,953,160				4.920	4.971	MON	122,808	1,473,696	06/07/2018	07/01/2048	
89255#-AA-9	VUMC 2018-1 LOAN - ABS			4	1.F PL	818,217	88.812	620,711	698,907	805,911		(4,403)		4.920	3.719	MON	5,734	31,521	02/18/2021	07/01/2048	
89300K-AA-3	TRL VII E - CDO		C	4,5	3.C FE	1,575,500	88.804	1,531,869	1,725,000	1,670,066		22,274		13.030	13.874	JAJO	42,456	216,896	06/02/2022	04/25/2034	
89655Y-AA-4	TRL 2009-1 A - ABS	O		2	2.C FE	918,752	100.575	841,946	837,131	878,816		(7,830)		6.657	4.826	MON	2,322	55,728	08/24/2018	11/16/2039	
89656C-AA-1	TRL 2010-1 NTS - ABS	O		4	1.F FE	2,035,491	97.337	1,910,964	1,963,249	2,002,802		(17,509)		5.194	4.578	MON	4,249	101,971	10/29/2018	10/16/2040	
89657A-AB-2	TRL 181 A2 - ABS	C		4	1.F FE	504,121	95.229	476,145	500,000	501,569		(409)		4.620	4.534	MON	898	23,100	06/18/2018	06/17/2048	
89854D-A*2	TSGE 2017-1 NOTE - ABS			2	2.A PL	3,272,266	100.000	3,272,266	3,272,266	3,272,266				6.250	6.332	MON	5,518	203,116	08/15/2017	09/25/2031	
89854D-A*2	TSGE 2017-1 NOTE - ABS	O		2	2.A PL	8,651,334	100.000	8,651,334	8,651,334	8,651,334				6.250	6.332	MON	9,012	540,708	07/05/2017	09/25/2031	
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013	C		1	2.C FE	27,663	96.902	26,805	27,663	27,663				4.300	4.295	FA	449	1,189	08/01/2013	02/15/2027	
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE	2,128,432	96.902	2,144,439	2,213,006	2,141,065		12,633		4.300	6.632	FA	35,949		08/30/2023	02/15/2027	
90931C-AA-6	UAL AA - ABS			1	1.E FE	76,876	92.158	66,995	72,696	76,572		(160)		4.150	3.464	FA	1,056	3,017	02/16/2021	08/25/2033	
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	C		1	2.C FE	341,704	89.155	304,647	341,704	341,704				3.450	3.450	JJ	5,698	11,789	06/06/2016	01/07/2030	
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	1.F FE	4,424,274	95.270	4,489,957	4,712,891	4,450,933		26,660		3.750	6.403	MS	57,929	88,367	08/30/2023	03/03/2028	
91823A-AW-1	VBTEL 2022-1 C22 - RMBS			2	1.F FE	7,000,000	82.284	5,759,863	7,000,000	7,000,000				3.706	3.735	MON	11,530	259,420	02/18/2022	02/15/2057	
91823A-AW-1	VBTEL 2022-1 C22 - RMBS	C		2	1.F FE	250,000	82.284	205,709	250,000	250,000				3.706	3.735	MON	412	9,265	02/18/2022	02/15/2057	
91823A-AY-7	VBTEL 2022-1 D - RMBS			2	2.C FE	2,000,000	90.112	1,802,243	2,000,000	2,000,000				4.288	4.326	MON	3,812	85,760	02/18/2022	02/15/2052	
92212K-AA-4	VDC 2019-1 A2 - ABS	C		4	1.G FE	717,500	98.150	704,225	717,500	717,500				3.188	3.209	MON	1,017	22,876	07/30/2019	07/15/2044	
92332B-AA-9	VENTR 43 E - CDO		C	4,5	3.C FE	1,697,850	85.483	1,495,944	1,750,000	1,809,666		24,699		12.805	12.330	JAJO	47,932	213,632	04/27/2021	04/15/2034	
92332G-AA-8	VENTR 42 E - CDO		C	4,5	3.C FE	5,820,000	93.461	5,607,656	6,180,232	6,180,232		106,398		12.955	12.204	JAJO	166,262	741,553	03/15/2021	04/17/2034	
92332J-AA-2	VENTR 37 E - CDO		C	4,5	3.C FE	1,003,065	77.416	812,862	1,050,000	1,069,657		10,674		12.495	12.215	JAJO	28,310	126,056	05/07/2021	07/15/2032	
92332P-AA-8	VENTR 38 E - CDO		C	4,5	3.C FE	3,762,759	79.503	3,100,618	3,900,000	3,990,952		43,212		12.622	12.259	JAJO	86,142	473,466	06/30/2021	07/30/2032	
92332R-AA-4	VENTR 39 E - CDO		C	4,5	3.C FE	6,426,510	92.118	5,987,651	6,500,000	6,813,820		60,117		13.175	12.355	JAJO	184,705	825,037	10/25/2021	04/15/2033	
92557R-AA-2	VIBR VIII D - CDO		C	4,5	3.C FE	2,521,899	73.969	1,902,334	2,571,800	2,770,605		20,661		11.427	9.473	JAJO	59,594	279,972	08/21/2018	01/20/2031	
92558D-AA-2	VIBR VII D - CDO			4,5	3.C FE	3,214,692	79.175	2,652,374	3,350,000	3,532,597		14,197		12.277	10.629	JAJO	83,401	393,055	04/17/2019	09/16/2030	
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G PL	22,626,765	92.913	21,023,184	22,626,765	22,626,765				4.000	4.097	MON	75,423	1,035,439	12/13/2022	11/30/2029	
92913U-AS-5	VOYA 2015-3 A3R - CDO	O		4,5	1.C FE	10,000,000	99.682	9,968,191	10,000,000	10,000,000				7.377	5.745	JAJO	149,598	678,000	11/02/2018	10/20/2031	
92916Y-AA-3	INGIM 2013-2 DR - CDO			4,5	4.A FE	993,281	72.993	875,915	1,200,000	1,114,939		28,971		11.240	13.306	JAJO	25,477	129,537	09/22/2021	04/25/2031	
94353W-AA-3	WAAV 171 A - ABS	C		4	3.B FE	355,436	83.002	295,020	355,437	356,604		629		3.844	3.742	MON	607	13,663	11/08/2017	11/15/2042	
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	1,675,874	83.502	1,479,296	1,771,570	1,702,346		8,923		3.597	4.667	MON	2,832	63,723	06/17/2020	09/15/2044	
94354K-AA-8	WAAV 2019-1 A - ABS	C		4	2.A FE	531,448	83.502	443,789	531,471	531,458		3		3.597	3.625	MON	850	19,117	09/30/2019	09/15/2044	
94949H-AC-3	WELF 2020-1 D - CDO		C	4,5	3.C FE	1,234,375	92.784	1,159,798	1,250,000	1,313,680		12,212		12.785	11.882	JAJO	34,478	153,732	03/19/2021	04/15/2033	
94950A-AS-9	WELF 2020-2 CR - CDO		C	4,5	1.F FE	3,825,000	99.128	3,791,627	3,825,000	3,825,000				7.845	6.212	JAJO	65,086	279,365	08/11/2021	07/17/2034	

E10.66

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94951D-AJ-2	WELF 2018-3 A2 - CDO	O		4,5	1.C FE	12,500,000	99.996	12,499,542	12,500,000	12,500,000					7.527	5.890	JAJO	190,799	864,626	11/16/2018	01/20/2032
95023A-AE-0	WELF 2021-2 C - CDO		C	4,5	1.F FE	1,250,000	100.012	1,250,145	1,250,000	1,250,000					7.895	7.678	JAJO	21,404	91,928	07/01/2021	07/17/2034
95058X-AE-8	WEN 2018-1 A22 - RMBS	O		2	2.B FE	447,862	92.891	436,572	469,985	458,675		2,323		3.884	4.554	MJSD	811	18,254	10/15/2018	03/16/2048	
96525X-AA-9	WITEH 10 E - CDO			2,5	1.F FE	545,409	99.060	735,293	742,271	734,076		23,980		10.964	12.717	JAJO	17,181	76,811	05/05/2016	04/19/2027	
97315T-AG-7	WINDR 2017-1 CR - CDO	C		4,5	1.F FE	1,000,000	99.295	992,949	1,000,000	1,000,000				7.807	6.068	JAJO	16,264	72,041	03/18/2021	04/18/2036	
97315T-AG-7	WINDR 2017-1 CR - CDO			4,5	1.F FE	2,900,000	99.295	2,879,551	2,900,000	2,900,000				7.807	6.068	JAJO	47,165	208,920	03/18/2021	04/18/2036	
97316L-AE-8	WINDR 2017-3 CR - CDO		C	4,5	1.F FE	2,800,000	99.130	2,775,641	2,800,000	2,800,000				8.045	6.423	JAJO	48,183	210,165	04/16/2021	04/16/2035	
97316V-AJ-5	WINDR 2021-4 E2 - CDO		C	4,5	3.B FE	2,750,000	91.068	2,504,377	2,750,000	2,750,000				12.077	12.247	JAJO	67,348	317,081	12/17/2021	01/22/2035	
98625F-AA-3	GNRT 7 E - CDO		C	4,5	3.C FE	2,403,032	98.158	2,424,503	2,470,000	2,544,455		24,680		12.614	11.972	JAJO	60,580	298,318	07/27/2022	01/24/2033	
98625W-AE-8	GNRT 4R ER - CDO			4,5	3.C FE	2,479,239	99.840	2,650,742	2,655,000	2,531,420		38,828		12.427	13.999	JAJO	66,906	315,548	08/18/2022	04/20/2032	
98887H-AQ-7	ZCLO3 3 CR - CDO			2,5	3.A FE	2,500,125	85.123	2,404,725	2,825,000	2,728,415		49,431		9.385	10.371	JAJO	56,710	247,175	07/08/2021	07/15/2031	
1049999999 - Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						1,468,934,673	XXX	1,400,650,332	1,513,923,234	1,502,758,303		5,939,749	911,629	XXX	XXX	XXX	24,887,933	114,657,147	XXX	XXX	
1109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)						10,407,155,884	XXX	9,484,171,198	10,085,654,313	10,306,810,240		(15,088,186)	3,789,097	XXX	XXX	XXX	132,947,729	526,409,679	XXX	XXX	
<b>Hybrid Securities, Issuer Obligations</b>																					
00138G-AC-3	COREBRIDGE LIFE HOLDINGS INC				2.C FE	21,181,875	122.377	24,169,375	19,750,000	20,847,974		(49,422)		8.125	7.557	MS	472,491	1,604,688	04/01/2017	03/15/2046	
007924-AJ-2	AEGON LTD		C	2,5	2.C FE	966,860	94.953	949,526	1,000,000	969,533		567		5.500	5.734	AO	12,222	55,000	10/22/2018	04/11/2048	
008252-83-5	AFFILIATED MANAGERS GROUP INC			2	2.C FE	290,950	16.510	192,143	290,950	290,950				4.200	4.200	MJSD	3,089	9,165	07/08/2021	09/30/2061	
008252-85-0	AFFILIATED MANAGERS GROUP INC			2	2.C FE	483,606	22.470	433,671	482,500	482,633		(523)		5.875	5.793	MJSD	7,165	21,260	03/29/2022	03/30/2059	
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP			1,2	3.A FE	1,310,392	84.500	1,106,950	1,310,000	1,310,249		(75)		4.750	4.743	JJ	28,174	62,225	01/12/2022	01/18/2082	
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	630,000	83.928	528,744	630,000	630,000				3.875	3.875	FA	9,223	24,413	11/10/2021	02/15/2062	
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2.C FE	5,500,000	22.380	4,923,600	5,500,000	5,500,000				5.125	5.125	MJSD	12,528	281,875	11/21/2019	12/15/2059	
025932-88-0	AMERICAN FINANCIAL GROUP INC	C		2	2.C FE	250,000	22.380	223,800	250,000	250,000				5.125	5.125	MJSD	569	12,813	11/21/2019	12/15/2059	
037389-AK-9	AON CORP			2	2.C FE	2,537,500	106.736	2,668,402	2,500,000	2,534,776		(2,724)		8.205	7.677	JJ	102,563	086,303	08/30/2023	01/01/2027	
03769M-20-5	APOLLO GLOBAL MANAGEMENT INC			2	2.A FE	1,288,850	27.310	1,407,940	1,288,850	1,288,850				7.625	7.625	JD	175	30,847	08/16/2023	09/15/2053	
04621X-AK-4	ASSURANT INC			2,5	2.C FE	1,550,920	100.811	1,552,482	1,540,000	1,542,655		(1,802)		7.000	6.865	MS	28,148	107,800	03/01/2019	03/27/2048	
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.B FE	99,000								6.750	6.727	JD	33,375		01/11/2019	12/29/2049	
054536-AA-5	AXA FINANCIAL INC	O	C		1.G FE	9,028,500	120.348	7,822,635	6,500,000	7,983,127		(176,435)		8.600	4.713	JD	24,844	559,000	04/01/2017	12/15/2030	
054536-AC-1	AXA SA	O	C	1,2,5	2.A FE	10,609,170	107.977	10,527,725	9,750,000	10,314,782		(43,573)		6.379	5.637	JD	29,370	621,953	04/01/2017	12/29/2049	
054536-AC-1	AXA SA		C	1,2,5	2.A FE	1,088,120	107.977	1,079,767	1,000,000	1,057,926		(4,469)		6.379	5.688	JD	3,012	63,790	04/01/2017	12/29/2049	
05463H-AC-5	AXIS SPECIALTY FINANCE LLC	C		1,2	2.B FE	475,000	83.113	394,785	475,000	475,000				4.900	4.900	JJ	10,732	23,275	12/03/2019	01/15/2040	
05463H-AC-5	AXIS SPECIALTY FINANCE LLC			1,2	2.B FE	800,000	83.113	664,901	800,000	800,000				4.900	4.900	JJ	18,076	39,200	12/03/2019	01/15/2040	
05565A-5R-0	BNP PARIBAS SA		C	2	2.C FE	999,300	104.722	1,047,224	1,000,000	999,261		(39)		8.500	8.492	FA	32,347		08/18/2023	12/29/2049	
05565A-GF-4	BNP PARIBAS SA		C	2	2.C FE	826,280	98.168	785,341	800,000	813,315		(2,877)		7.000	6.574	FA	21,000	56,000	04/24/2019	12/29/2049	
05565Q-DV-7	BP CAPITAL MARKETS PLC		C	2	2.A FE	2,195,350	94.980	2,089,555	2,200,000	2,195,543		83		4.875	4.889	JD	2,681	107,250	03/08/2022	12/29/2049	
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	C	2	2.A FE	250,000	94.980	237,449	250,000	250,000				4.875	4.875	JD	305	12,188	06/17/2020	12/29/2049	
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA		C	2	3.B FE	400,000	98.154	392,617	400,000	400,000				6.500	6.500	MJSD	1,878	26,000	08/28/2019	12/29/2049	
05971K-AQ-2	BANCO SANTANDER SA		C	2	3.A FE	600,000	109.250	655,500	600,000	600,000				9.625	9.624	FMAN	6,417		11/16/2023	12/29/2049	
060505-FL-3	BANK OF AMERICA CORP			2,5	2.B FE	535,280	95.736	493,041	515,000	515,000		(1,166)		5.875	5.875	MS	8,909	30,256	06/18/2019	12/29/2049	
06051G-HP-7	BANK OF AMERICA CORP			2	2.C FE	2,997,960	107.501	3,836,708	3,569,000	3,360,744		48,221		8.050	10.094	JD	12,769	287,305	10/17/2011	06/15/2027	
06423A-AJ-2	JPMORGAN CHASE & CO			1	2.A FE	13,072,500	119.976	10,797,861	9,000,000	11,311,561		(293,453)		8.750	4.279	MS	262,500	787,500	04/01/2017	09/01/2030	
084423-87-0	W R BERKLEY CORP			2	2.B FE	2,000,000	20.180	1,614,400	2,000,000	2,000,000				4.125	4.125	MJSD	20,854	61,875	02/03/2021	03/30/2061	
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC			2	2.C FE	1,248,008	15.670	786,634	1,255,000	1,246,799		158		4.625	4.670	JAJO	393	58,044	05/05/2021	12/29/2049	

E10.67

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC			2	2.C FE	818,490	16.470	568,347	862,700	816,983			90		5.000	5.288	MJSD	10,904	43,135	09/15/2022	05/24/2081
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	1,103,865	90.293	987,806	1,094,000	1,100,736		(922)			4.750	4.634	JD	4,330	51,965	05/19/2020	06/01/2050
14314C-10-5	CARLYLE FINANCE LLC			2	2.B FE	1,502,301	20.580	1,245,090	1,512,500	1,500,459		97			4.625	4.669	FMAN	8,938	69,953	06/04/2021	05/15/2061
21871X-AP-4	COREBRIDGE FINANCIAL INC			1,2	2.C FE	11,307,378	99.661	11,341,378	11,380,000	11,312,797		5,222			6.875	6.922	JD	34,772	782,375	12/15/2022	12/15/2052
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2.C FE	3,043,148	101.842	2,851,587	2,800,000	2,878,214		(35,957)			8.125	6.605	MJSD	5,056	227,500	12/10/2018	12/29/2049
225401-AJ-7	CREDIT SUISSE GROUP AG		C		2.B		10.750								7.500	191.213	JJ	60,000		10/23/2018	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG		C		2.B		10.750								7.250	180.366	MS	14,500		04/09/2019	12/29/2049
225401-AL-2	CREDIT SUISSE GROUP AG		C		2.B	44,760	11.500	138,000	1,200,000	138,000	93,240	61	1,146,565		6.375	162.331	FA	85,000	38,250	04/28/2020	12/29/2049
225401-AX-6	CREDIT SUISSE GROUP AG		C		2.B	44,760	11.500	138,000	1,200,000	138,000	93,240		1,155,240		9.750	250.000	JD	61,100		06/16/2022	12/23/2070
23380Y-AC-1	DAHCHI LIFE HOLDINGS INC	C	C	1,2,5	1.G FE	250,000	99.012	247,530	250,000	250,000					5.100	5.100	AO	2,231	12,750	10/23/2014	12/29/2049
281020-AZ-0	EDISON INTERNATIONAL			2	3.A FE	430,000	100.750	433,225	430,000	430,000					7.875	7.874	JD	2,258		12/04/2023	06/15/2054
28504K-AA-5	ELECTRICITE DE FRANCE SA		C	1,2	3.B FE	600,000	111.641	669,847	600,000	600,000					9.125	9.124	JD	2,433	27,375	06/08/2023	12/29/2049
29250N-AN-5	ENBRIDGE INC			2,5	2.C FE	1,526,313	94.929	1,518,855	1,600,000	1,527,121		170			6.000	6.298	JJ	44,267	96,000	02/05/2019	01/15/2077
29250N-AS-4	ENBRIDGE INC			2,5	2.C FE	197,213	91.406	205,663	225,000	197,266		53			5.500	6.306	JJ	5,706	6,188	06/01/2023	07/15/2077
29250N-AW-5	ENBRIDGE INC			2,5	2.C FE	732,658	92.434	688,632	745,000	731,829		(216)			6.250	6.332	MS	15,521	46,563	05/16/2019	03/01/2078
29250N-BC-8	ENBRIDGE INC			2	2.C FE	571,027	92.250	525,825	570,000	570,733		(92)			5.750	5.725	JJ	15,113	32,775	07/22/2020	07/15/2080
29250N-BN-4	ENBRIDGE INC			2	2.C FE	680,000	98.335	668,680	680,000	680,000					7.375	7.375	JJ	23,125	41,095	09/15/2022	01/15/2083
29250N-BP-9	ENBRIDGE INC			2	2.C FE	1,160,000	100.152	1,161,762	1,160,000	1,160,000					7.625	7.625	JJ	40,785	72,480	09/15/2022	01/15/2083
29250N-BS-3	ENBRIDGE INC			2	2.C FE	1,160,000	103.183	1,196,919	1,160,000	1,160,000					8.250	8.250	JJ	25,520		09/18/2023	01/15/2084
29250N-BT-1	ENBRIDGE INC			2	2.C FE	910,000	106.365	967,918	910,000	910,000					8.500	8.500	JJ	20,627		09/18/2023	01/15/2084
29273V-AM-2	ENERGY TRANSFER LP			2	3.B FE	1,788,080	92.148	1,658,661	1,800,000	1,788,370		144			7.125	7.179	MN	16,388	128,250	03/24/2022	12/29/2049
30767E-AD-1	FARM CREDIT BANK OF TEXAS			2	2.B FE	1,027,625	95.000	973,750	1,025,000	1,025,941		(515)			5.700	5.643	MJSD	2,597	58,425	07/16/2020	12/29/2049
37959E-30-0	GLOBE LIFE INC			2	2.C FE	4,000,000	18.950	3,032,000	4,000,000	4,000,000					4.250	4.250	MJSD	7,556	170,000	06/09/2021	06/15/2061
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR) LP		C	2,5	2.C FE	765,275	126.692	652,463	515,000	653,566		(21,322)			10.176	4.729	JD	26,349	52,406	10/23/2018	12/29/2049
404280-AE-9	HSBC HOLDINGS PLC	O	C		2.A FE	947,887	105.386	785,123	745,000	878,574		(11,742)			7.350	4.847	MN	5,172	54,758	04/01/2017	11/27/2032
404280-AJ-8	HSBC HOLDINGS PLC	O	C		2.A FE	18,716,757	110.102	16,295,054	14,800,000	17,900,137		(146,707)			6.800	4.773	JD	83,867	1,006,400	09/27/2018	06/01/2038
404280-AJ-8	HSBC HOLDINGS PLC				2.A FE	16,909,702	110.102	14,533,426	13,200,000	16,094,523		(137,847)			6.800	4.690	JD	74,800	897,600	04/01/2017	06/01/2038
404280-BP-3	HSBC HOLDINGS PLC		C	2	2.C FE	1,017,740	96.454	964,541	1,000,000	1,008,396		(1,986)			6.500	6.267	MS	17,694	65,000	04/18/2019	12/29/2049
404280-DT-3	HSBC HOLDINGS PLC		C	2	2.C FE	1,200,000	102.929	1,235,146	1,200,000	1,200,000					8.000	7.999	MS	30,400	48,000	02/28/2023	12/29/2049
4042Q1-AA-5	HSBC BANK USA NA				1.F FE	2,507,494	102.230	2,274,614	2,225,000	2,436,628		(5,281)			5.875	4.738	MN	21,786	80,362	09/27/2018	11/01/2034
4042Q1-AA-5	HSBC BANK USA NA	O			1.F FE	13,680,096	102.230	12,267,580	12,000,000	13,260,308		(97,131)			5.875	4.631	MN	117,500	755,357	09/27/2018	11/01/2034
42981D-AA-4	HIGH STREET FUNDING TRUST II			1,2	2.A FE	12,515,084	83.323	12,498,408	15,000,000	12,530,701		15,618			4.682	5.980	FA	265,313		08/30/2023	02/15/2048
456837-AR-4	ING GROEP NV		C	2	3.A FE	800,000	93.353	746,827	800,000	800,000					5.750	5.750	MN	5,750	46,000	09/03/2019	12/29/2049
46115H-AU-1	INTESA SANPAOLO SPA		C	2	3.C FE	396,500	98.261	393,043	400,000	396,718		39			7.700	7.773	MS	8,898	30,800	07/17/2019	12/29/2049
48124B-AC-9	JPMORGAN CHASE & CO			2,5	2.B FE	753,750	100.583	754,373	750,000	750,000		(3,750)			8.889	8.887	MN	11,296	17,027	08/21/2023	12/29/2049
48126H-AA-8	JPMORGAN CHASE & CO			2,5	2.B FE	651,240	100.875	653,670	648,000	648,000		(3,240)			8.939	8.938	FMAN	9,815	14,794	08/03/2023	12/29/2049
48253M-10-4	KKR GROUP FINANCE CO IX LLC			2	2.A FE	1,133,376	18.870	855,075	1,132,850	1,133,060		(87)			4.625	4.617	JAJO	13,099	52,394	04/20/2021	04/01/2061
514666-AN-6	LAND O LAKES INC			2	3.B FE	753,063	74.500	558,750	750,000	752,895		(39)			7.000	6.943	MJSD	2,333	52,500	10/04/2018	12/29/2049
53079E-BL-7	LIBERTY MUTUAL GROUP INC			2	3.A FE	971,169	65.585	655,845	1,000,000	971,954		282			4.300	4.454	FA	17,917	43,000	02/16/2021	02/01/2061
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	1,023,380	98.990	989,902	1,000,000	1,002,351		(4,598)			7.500	7.005	MJSD	833	75,000	10/23/2018	12/31/2049
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	2.C FE	2,449,996	97.929	2,350,297	2,400,000	2,422,798		(11,997)			7.500	6.914	MJSD	2,000	180,000	05/26/2022	12/27/2066
53944Y-AV-5	LLOYDS BANKING GROUP PLC		C	2	3.C FE	1,200,000	100.200	1,202,398	1,200,000	1,200,000					8.000	8.000	MJSD	1,067	75,733	03/06/2023	12/29/2049
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	14,860,148	105.283	12,886,630	12,240,000	13,412,816		(249,527)			7.625	4.922	JD	41,480	847,900	08/30/2023	12/15/2027
591560-AA-5	METLIFE CAPITAL TRUST IV				2.B FE	1,454,390	107.408	1,385,560	1,290,000	1,395,137		(11,880)			7.875	6.468	JD	4,515	101,588	05/03/2019	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	C		1,2,5	2.B FE	250,000	107.408	268,519	250,000	250,000					7.875	7.874	JD	875	19,688	09/23/2011	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	O		1,2,5	2.B FE	1,908,125	107.408	2,056,858	1,915,000	1,911,304		265			7.875	7.900	JD	6,703	150,806	09/23/2011	12/15/2067
59156R-BT-4	METLIFE INC			2,5	2.B FE	386,046	98.014	367,552	375,000	380,600		(1,154)			5.875	5.472	MS	6,487	22,031	10/01/2018	12/31/2049
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		C	2	1.G FE	4,000,000	96.420	3,856,817	4,000,000	4,000,000					4.950	4.950	MS	63,250	198,000	02/27/2019	12/29/2049

E10.68

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

E10.69

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA		C	2	1.F FE	20,050,028	100.000	19,600,000	19,600,000	19,995,877		(39,926)			5.875	5.551	MN	121,547	1,151,500	08/11/2022	05/23/2042
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC	O		1,2,5	2.B FE	2,436,275	98.085	2,187,304	2,230,000	2,398,735		(8,087)			6.750	5.923	MN	19,234	150,525	09/27/2018	05/15/2037
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2.B FE	1,128,149	93.835	1,060,336	1,130,000	1,126,895		(322)			5.650	5.636	MN	10,641	63,845	04/24/2020	05/01/2079
654579-AH-4	NIPPON LIFE INSURANCE CO	C		2	1.G FE	2,999,775	82.829	2,484,854	3,000,000	2,999,789		5			2.750	2.750	JJ	36,667	82,500	01/21/2021	01/21/2051
65559C-AA-9	NORDEA BANK ABP	C		2	2.B FE	500,000	98.873	494,367	500,000	500,000					6.625	6.624	MS	8,741	33,125	03/19/2019	12/29/2049
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	1,569,514	103.737	1,556,061	1,500,000	1,527,018		(5,263)			7.380	6.887	AO	18,758	110,700	09/25/2012	04/06/2028
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC	C		2,5	2.B FE	115,000	99.742	114,703	115,000	115,000					8.679	8.803	MJSD	859	7,830	05/29/2013	12/29/2049
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.A FE	5,000,000	85.124	4,256,220	5,000,000	5,000,000					4.500	4.500	AO	56,250	225,000	09/17/2020	10/01/2050
744320-AW-2	PRUDENTIAL FINANCIAL INC	O		2,5	2.B FE	2,700,000	92.677	2,502,281	2,700,000	2,700,000					4.500	4.500	MS	35,775	121,500	09/12/2017	09/15/2047
744320-BF-8	PRUDENTIAL FINANCIAL INC			2,5	2.B FE	917,625	96.002	864,014	900,000	909,739		(1,856)			5.700	5.427	MS	15,105	51,300	04/25/2019	09/15/2048
76025L-AB-0	SCENTRE GROUP TRUST 2	C		1,2	2.A FE	2,432,400	89.034	2,136,820	2,400,000	2,424,163		(3,150)			5.125	4.939	MS	33,142	123,000	04/13/2021	09/24/2080
760719-BH-6	HSBC USA INC	O			1.G FE	27,384,500	122.307	30,576,851	25,000,000	27,455,305		(1,351)			7.200	6.551	JJ	830,000	1,800,000	04/01/2017	07/15/2097
78397D-AA-6	SBL HOLDINGS INC			2	3.B FE	677,000	66.084	469,198	710,000	677,940		330			7.000	7.382	MN	6,627	49,700	01/04/2021	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.C FE	1,500,000	98.612	1,479,180	1,500,000	1,500,000					5.375	5.375	MJSD	6,719	80,625	04/27/2020	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP	C		2	2.C FE	250,000	98.612	246,530	250,000	250,000					5.375	5.375	MJSD	1,120	13,438	04/27/2020	12/29/2049
83370R-AA-6	SOCIETE GENERALE SA	C		2	3.B FE	1,200,000	81.813	981,760	1,200,000	1,200,000					5.375	5.375	MN	7,704	64,500	11/12/2020	12/29/2049
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO			2,5	3.A FE	500,750	100.148	500,740	500,000	500,000		(750)			9.838	9.979	FMAN	8,335	12,564	10/03/2023	08/01/2049
853254-BX-7	STANDARD CHARTERED PLC	C		2	3.A FE	800,000	81.546	652,370	800,000	800,000					4.750	4.750	JJ	17,628	38,000	01/05/2021	12/29/2049
857477-AQ-6	STATE STREET CORP	C		2,5	2.A FE	33,000	100.781	33,258	33,000	33,000					9.243	9.378	MJSD	144	2,949	05/14/2015	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C		2	1.F FE	8,175,500	95.500	7,735,500	8,100,000	8,147,944		(8,005)			5.000	4.868	AO	100,125	405,533	12/16/2021	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	C	2	1.F FE	201,900	95.500	191,000	200,000	201,111		(181)			5.000	4.877	AO	2,472	10,000	03/28/2019	04/02/2049
89356B-AB-4	TRANSCANADA TRUST			2,5	2.C FE	2,807,366	94.528	2,633,544	2,786,000	2,775,385		(5,931)			5.875	5.647	FA	61,834	163,678	06/30/2022	08/15/2076
89356B-AE-8	TRANSCANADA TRUST			2,5	2.C FE	2,440,053	85.298	2,064,213	2,420,000	2,432,704		(1,869)			5.500	5.391	MS	39,191	133,100	09/24/2019	09/15/2079
89356B-AG-3	TRANSCANADA TRUST			2	2.C FE	2,073,044	83.774	1,760,937	2,102,000	2,072,904		(84)			5.600	5.674	MS	37,275	117,712	07/19/2022	03/07/2082
902613-AL-2	UBS GROUP AG	C		2,5	1.G FE	1,000,000	73.953	739,534	1,000,000	1,000,000					3.179	3.179	FA	12,363	31,795	01/04/2022	02/11/2043
902613-BE-7	UBS GROUP AG	C		2	2.C FE	607,000	110.827	664,959	600,000	606,944		(56)			9.250	9.066	MN	7,400	7,400	11/14/2023	12/29/2049
902613-BF-4	UBS GROUP AG	C		2	2.C FE	603,200	107.878	647,266	600,000	603,133		(67)			9.250	9.111	MN	7,400	7,400	11/13/2023	12/29/2049
929089-AG-5	VOYA FINANCIAL INC			2	3.A FE	1,569,155	103.600	1,605,800	1,550,000	1,555,937		(2,377)			7.748	7.712	MS	35,361	64,313	09/13/2023	12/29/2049
949746-NL-1	WELLS FARGO & CO			1,2,5	2.B FE	1,080,810	101.433	1,014,329	1,000,000	1,064,810		(3,419)			5.950	5.254	JD	2,644	59,500	10/01/2018	12/01/2086
F5616K-AC-8	LA MONDIALE SAM	D		2	2.A FE	787,900	97.068	776,544	800,000	788,988		217			5.875	5.985	JJ	20,236	47,000	10/01/2018	01/26/2047
G5361W-AB-0	LANCASHIRE HOLDINGS LTD	D		1,2,5	3.A FE	1,207,000	85.375	1,024,500	1,200,000	1,205,446		(603)			5.625	5.547	MS	19,313	67,500	04/08/2021	09/18/2041
G7540C-AG-8	ROTHESAY LIFE PLC	D		2	2.C FE	1,400,200	80.122	1,121,708	1,400,000	1,400,124		(34)			4.875	4.871	AO	14,788	68,250	10/26/2021	12/29/2049
G758MZ-AA-7	PHOENIX GROUP HOLDINGS PLC	D		2	2.B FE	455,900	95.500	429,750	450,000	451,401		(1,223)			5.625	5.324	AO	4,570	25,313	01/23/2020	12/29/2049
H4209B-AD-0	UBS GROUP AG	D		2	3.B FE	1,002,020	98.156	981,560	1,000,000	997,505		(1,042)			6.875	6.765	AUG	27,500	68,750	10/25/2018	12/29/2049
N4578E-LM-8	ING GROEP NV	D		2	3.A FE	1,200,000	100.085	1,201,014	1,200,000	1,200,000					7.500	7.499	MN	11,250	68,000	02/07/2023	12/29/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD	D		2	2.C FE	994,340	97.739	977,394	1,000,000	993,434		(177)			5.875	5.894	JD	2,285	58,750	03/25/2020	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD	D		2	2.C FE	1,682,340	99.737	1,595,793	1,600,000	1,612,291		(13,352)			6.750	5.872	JD	8,700	108,000	10/24/2018	12/02/2044
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB	D		2	2.C FE	400,900	98.125	392,500	400,000	400,664		(163)			6.875	6.821	JD	13,826	29,181	05/31/2022	12/29/2049
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB	D		2	2.B FE	400,000	82.250	329,000	400,000	400,000					4.750	4.749	MAR	15,833	19,000	09/29/2020	12/29/2049
1219999999 - Hybrid Securities, Issuer Obligations						319,548,438	XXX	304,174,414	299,572,350	312,301,782	186,480	(1,350,216)	2,301,805		XXX	XXX	XXX	4,193,093	17,463,914	XXX	XXX
<b>Hybrid Securities, Other Loan-Backed and Structured Securities</b>																					
91731K-AA-8	USB CAPITAL IX	O		2,5	2.B FE	3,230,000	79.375	3,016,250	3,800,000	3,348,129		17,485			6.675	7.851	JAJO	54,257	229,408	04/01/2017	10/29/2049
1249999999 - Hybrid Securities, Other Loan-Backed and Structured Securities						3,230,000	XXX	3,016,250	3,800,000	3,348,129		17,485			XXX	XXX	XXX	54,257	229,408	XXX	XXX
1309999999 - Subtotals - Hybrid Securities						322,778,438	XXX	307,190,664	303,372,350	315,649,911	186,480	(1,332,731)	2,301,805		XXX	XXX	XXX	4,247,350	17,693,322	XXX	XXX



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value per Share	7 Rate per Share	8 Book / Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book / Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired
		3 Code	4 Foreign					9 Rate per Share Used To Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		
<b>Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred</b>																				
000000-00-0	ASSURED, INC.			813,074.000			3,447,434	4.240	3,447,434	3,999,999				(552,565)			(552,565)		2.B	01/16/2020
00489Q-30-0	ACRES COMMERCIAL REALTY CORP			339,772.000	25.00		7,407,030	21.800	7,407,030	8,459,836	167,232	663,846		1,339,005			1,339,005		2.C PL	10/13/2023
020002-78-8	ALLSTATE CORP			38,294.000	25.00		1,037,193	27.085	1,037,193	960,022	17,651	28,830		77,171			77,171		2.C FE	05/16/2023
020002-83-8	ALLSTATE CORP			57,214.000	25.00		1,213,509	21.210	1,213,509	1,333,336	18,237	72,948		84,677			84,677		2.C FE	03/20/2020
02005N-BM-1	ALLY FINANCIAL INC			510,000.000	1,000.00	75.006	382,531	75.006	382,531	510,000		23,970		41,469			41,469		3.C FE	04/19/2021
02005N-BN-9	ALLY FINANCIAL INC			1,620,000.000	1,000.00	67.846	1,099,101	67.846	1,099,101	1,620,000		76,140		84,576			84,576		3.C FE	05/25/2021
02665T-86-8	AMERICAN HOMES 4 RENT			18,075.000	25.00	25.440	459,828	25.440	459,828	476,362		28,243		41,139			41,139		3.A FE	11/07/2019
038923-85-0	ARBOR REALTY TRUST INC			599,697.000	25.00		11,274,304	18.800	11,274,304	14,740,079		934,541		414,983			414,983		2.A PL	10/27/2023
038923-86-8	ARBOR REALTY TRUST INC			179.000	25.00		3,159	17.650	3,159	2,901				258			258		2.A PL	10/26/2023
038923-87-6	ARBOR REALTY TRUST INC			191,187.000	25.00		3,403,129	17.800	3,403,129	4,745,574		302,899		69,945			69,945		2.A PL	10/27/2023
03939A-10-7	ARCH CAPITAL GROUP LTD		C	78,431.000	25.00		1,862,736	23.750	1,862,736	1,850,961	26,716	106,862		269,803			269,803		2.B FE	07/29/2022
03939A-40-4	ARCH CAPITAL GROUP LTD		C	291,912.000	25.00		5,841,159	20.010	5,841,159	7,297,800	83,012	332,050		699,129			699,129		2.B FE	06/02/2021
03939A-40-4	ARCH CAPITAL GROUP LTD		C	10,000.000	25.00		200,100	20.010	200,100	250,000	2,844	11,375		23,950			23,950		2.B FE	06/02/2021
05461T-30-5	AXIS CAPITAL HOLDINGS LTD		C	10,000.000	25.00		211,700	21.170	211,700	201,444	3,438	3,438		10,256			10,256		2.C FE	08/04/2023
05554M-10-0	BIP BERMUDA HOLDINGS I LTD		C	28,425.000	25.00		477,864	16.811	477,864	710,682	9,105	36,420		16,896			16,896		2.C FE	01/12/2022
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	400,000.000	1,000.00	85.050	340,200	85.050	340,200	400,000		26,500		(59,800)			(59,800)		3.C FE	11/17/2021
060505-19-5	BANK OF AMERICA CORP			45,489.000	25.00		1,123,123	24.690	1,123,123	1,179,633	16,703	66,812		71,873			71,873		2.B FE	03/04/2022
064058-AL-4	BANK OF NEW YORK MELLON CORP			500,000.000	1,000.00		432,166	86.433	432,166	500,000		18,750		29,438			29,438		2.A FE	11/08/2021
10922N-70-7	BRIGHTHOUSE FINANCIAL INC			48,800.000	25.00	18.760	915,488	18.760	915,488	1,220,000		65,575		60,512			60,512		3.A FE	11/10/2020
12542R-80-3	CHS INC			48,535.000	25.00	25.280	1,226,965	25.280	1,226,965	1,323,384		91,003		(24,268)			(24,268)		3.B	10/26/2018
172967-PE-5	CITIGROUP INC			2,270,000.000	1,000.00	102.110	2,317,897	102.110	2,317,897	2,275,148		42,749		42,749			42,749		3.A FE	09/14/2023
19075Q-AD-4	COBANK ACB			5,750,000.000	25.00		4,600,000	80.000	4,600,000	5,750,000	61,094	244,375		(277,874)			(277,874)		2.B FE	12/02/2021
19075Q-AE-2	COBANK ACB		C	250,000.000	1,000.00		242,500	97.000	242,500	250,000	4,031	18,006		(3,125)			(3,125)		2.B FE	08/16/2022
19075Q-AE-2	COBANK ACB			810,000.000	1,000.00		785,700	97.000	785,700	810,000	13,061	58,340		(10,125)			(10,125)		2.B FE	08/16/2022
23385H-AA-7	DAIRY FARMERS OF AMERICA INC		O	6,000,000.000	1,000.00	93.000	5,580,000	93.000	5,580,000	6,600,000		427,500		930,000			930,000		3.A FE	09/27/2018
25746U-DM-8	DOMINION ENERGY INC			823,000.000	1,000.00		729,767	88.672	729,767	824,624		35,801		38,502			38,502		2.C FE	12/09/2021
281020-AT-4	EDISON INTERNATIONAL			1,000,000.000	1,000.00	93.110	931,104	93.110	931,104	1,012,851		50,000		91,104			91,104		3.A FE	01/03/2022
29273V-40-7	ENERGY TRANSFER LP			42,522.000	25.00	25.300	1,075,807	25.300	1,075,807	951,285		93,552		124,522			124,522		3.B FE	12/11/2018
29273V-60-5	ENERGY TRANSFER LP			17,307.000	25.00	24.895	430,858	24.895	430,858	428,238		31,839		48,138			48,138		3.B FE	10/11/2023
29273V-AN-0	ENERGY TRANSFER LP			640,000.000	1,000.00	95.028	608,179	95.028	608,179	640,000		41,600		55,122			55,122		3.B FE	06/01/2021
29359U-10-9	ENSTAR GROUP LTD		C	48,306.000	25.00		1,215,379	25.160	1,215,379	1,264,532		84,536		167,139			167,139		2.C FE	10/22/2018
29452E-20-0	EQUITABLE HOLDINGS INC.			18,636.000	25.00		399,369	21.430	399,369	427,215		24,460		44,074			44,074		2.C FE	06/30/2020
33616C-72-0	FIRST REPUBLIC BANK			580,000.000	25.00	0.090	52,200	0.090	52,200	5,800		145,000		5,434,600	14,494,200		(9,059,600)		6. *	07/14/2021
33616C-74-6	FIRST REPUBLIC BANK			100,000.000	25.00	0.090	9,000	0.090	9,000	1,000		26,563		841,000	2,499,000		(1,658,000)		6. *	01/28/2021
33616C-76-1	FIRST REPUBLIC BANK		C	10,000.000	25.00	0.090	900	0.090	900	100		2,578		90,800	249,900		(159,100)		6. *	09/09/2020
360271-30-8	FULTON FINANCIAL CORP			57,800.000	25.00	16.700	965,260	16.700	965,260	1,471,830	18,510	74,042		(145,656)			(145,656)		3.A FE	05/05/2021
376536-88-4	GLADSTONE COMMERCIAL CORP			24,000.000	25.00		466,562	19.440	466,562	600,000		36,000		(6,240)			(6,240)		2.C PL	06/21/2021
38141G-A3-8	GOLDMAN SACHS GROUP INC			997,000.000	25.00	104.489	1,041,759	104.489	1,041,759	1,000,310				41,449			41,449		3.A FE	08/14/2023
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC			690,735.000	25.00		12,094,770	17.510	12,094,770	17,244,365	302,197	1,207,358		249,314			249,314		2.B PL	03/31/2023
48128B-AF-8	JPMORGAN CHASE & CO			2,500,000.000	1,000.00		2,454,414	98.177	2,454,414	2,500,000		125,000		167,088			167,088		2.B FE	07/24/2019
48128B-AF-8	JPMORGAN CHASE & CO		C	250,000.000	1,000.00		245,441	98.177	245,441	250,000		12,500		16,709			16,709		2.B FE	07/24/2019
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC			29,877.000	25.00		537,786	18.000	537,786	716,127		43,825		46,895			46,895		2.C PL	10/24/2023

E11



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
514666-AM-8	LAND O LAKES INC	O		6,000,000.000	1,000.00	78.000	4,680,000	78.000	4,680,000	6,240,000		435,000		(450,000)			(450,000)		3.B FE	09/27/2018
534187-88-5	LINCOLN NATIONAL CORP			94,336.000	25.00		2,571,599	27.260	2,571,599	2,446,884		217,562		48,111			48,111		2.C FE	12/08/2022
534187-BR-9	LINCOLN NATIONAL CORP LUMENT FINANCE TRUST INC			330,000.000	1,000.00		360,172	109.143	360,172	330,000		23,657		12,576			12,576		2.C FE	11/15/2022
55025L-20-7	MORGAN STANLEY			176,963.000	25.00		3,452,566	19.510	3,452,566	4,333,050	87,099	328,324		(12,216)			(12,216)		2.B PL	11/13/2023
61761J-40-6	MORGAN STANLEY			55,350.000	25.00		1,371,573	24.780	1,371,573	1,474,450	22,054	88,214		19,378			19,378		2.C FE	02/23/2022
61762V-20-0	MORGAN STANLEY			60,500.000	25.00		1,516,130	25.060	1,516,130	1,582,259	27,540	69,024		(9,924)			(9,924)		2.C FE	08/10/2023
61762V-60-6	MORGAN STANLEY			38,250.000	25.00		927,180	24.240	927,180	971,887	13,985	55,941		43,031			43,031		2.C FE	10/19/2018
61763E-20-7	MORGAN STANLEY			82,000.000	25.00		2,052,050	25.025	2,052,050	2,181,233	35,234	122,246		(4,182)			(4,182)		2.C FE	07/07/2023
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST NEW YORK MORTGAGE TRUST INC			42,000.000	25.00		1,002,120	23.860	1,002,120	1,042,860		63,000		71,820			71,820		2.B FE	05/16/2019
649604-86-5	NORTHERN TRUST CORP			268,059.000	25.00		5,133,330	19.150	5,133,330	6,672,816	115,182	460,192		664,474			664,474		2.C PL	03/24/2023
665859-85-6	NORTHERN TRUST CORP			510,000.000	25.00		10,801,800	21.180	10,801,800	12,750,000	149,813	599,250		691,662			691,662		2.A FE	10/29/2019
665859-85-6	NORTHERN TRUST CORP OAKTREE CAPITAL GROUP LLC	C		10,000.000	25.00		211,800	21.180	211,800	250,000	2,938	11,750		13,562			13,562		2.A FE	10/29/2019
674001-30-0	OAKTREE CAPITAL GROUP LLC			20,873.000	25.00		453,339	21.719	453,339	534,197		34,571		5,613			5,613		2.B FE	03/30/2022
674001-40-9	PNC FINANCIAL SERVICES GROUP INC			64,791.000	25.00		1,384,584	21.370	1,384,584	1,665,558	28,703	79,571		(12,310)			(12,310)		2.B FE	01/18/2022
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC	C		250,000.000	1,000.00		236,753	94.701	236,753	250,000		15,000		1,848			1,848		2.B FE	04/21/2022
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			595,000.000	1,000.00		563,473	94.701	563,473	595,000		35,700		4,398			4,398		2.B FE	04/21/2022
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC			1,705,000.000	1,000.00		1,657,666	97.224	1,657,666	1,705,796		126,154		(8,546)			(8,546)		2.B FE	08/17/2022
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC			920,000.000	1,000.00		857,594	93.217	857,594	917,450		28,750		(59,856)			(59,856)		2.B FE	02/27/2023
74460W-42-0	PUBLIC STORAGE			30,000.000	25.00		545,100	18.170	545,100	750,000		30,000		53,100			53,100		2.A FE	11/09/2021
74460W-48-7	PUBLIC STORAGE			20,000.000	25.00		345,200	17.260	345,200	500,000		19,500		18,000			18,000		2.A FE	11/09/2020
74460W-53-7	PUBLIC STORAGE			30,000.000	25.00		560,400	18.680	560,400	750,000		30,938		44,100			44,100		2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE	C		10,000.000	25.00		213,900	21.390	213,900	250,000		11,563		24,305			24,305		1.G FE	06/08/2020
74460W-57-8	PUBLIC STORAGE			400,000.000	25.00		8,718,000	21.795	8,718,000	10,000,000		475,000		910,000			910,000		2.A FE	12/11/2019
74460W-59-4	PUBLIC STORAGE			120,000.000	25.00		2,588,400	21.570	2,588,400	3,000,000		141,000		296,400			296,400		2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			461,207.000	25.00		10,367,933	22.480	10,367,933	11,530,155		562,097		1,259,095			1,259,095		2.A FE	09/06/2019
74460W-66-9	PUBLIC STORAGE	O		15,447.000	25.00		366,557	23.730	366,557	368,256		19,502		38,000			38,000		2.A FE	09/27/2018
75574U-88-7	READY CAPITAL CORP			205,846.000	25.00		3,915,191	19.020	3,915,191	5,138,385	83,625	332,837		(1,223,195)			(1,223,195)		2.B PL	10/06/2023
7591EP-70-4	REGIONS FINANCIAL CORP RENAISSANCERE HOLDINGS LTD		C	37,538.000	25.00	21.340	801,061	21.340	801,061	938,450		53,492		(63,064)			(63,064)		3.A FE	04/23/2019
75968N-30-9	SCE TRUST 7			48,308.000	25.00		1,154,561	23.900	1,154,561	1,199,865		69,443		98,065			98,065		2.B FE	03/25/2022
783892-20-1	SBL HOLDINGS INC			42,800.000	25.00		1,117,080	26.100	1,117,080	1,070,000		47,080		47,080			47,080		2.C FE	11/16/2023
78397D-AC-2	CHARLES SCHWAB CORP			980,000.000	1,000.00	61.500	602,700	61.500	602,700	980,000		63,700		(377,300)			(377,300)		3.B FE	06/17/2021
808513-BK-0	CHARLES SCHWAB CORP			1,969,000.000	1,000.00		1,735,633	88.148	1,735,633	1,969,000		59,070		27,525			27,525		2.C FE	03/15/2021
808513-CB-9	CHARLES SCHWAB CORP			5,351,000.000	1,000.00		4,830,707	90.277	4,830,707	5,354,159	3,125	287,240		(54,748)			(54,748)		2.C FE	03/04/2022
857477-60-8	STATE STREET CORP TPG RE FINANCE TRUST INC	C		12,000.000	25.00		300,360	25.030	300,360	300,000		17,708		10,320			10,320		2.A FE	02/25/2014
87266M-20-6	TELEPHONE AND DATA SYSTEMS INC			104,488.000	25.00		1,598,666	15.300	1,598,666	2,555,926		157,836		(248,560)			(248,560)		2.B PL	10/25/2023
879433-76-1	TEXAS CAPITAL BANCSHARES INC			44,400.000	25.00	15.350	681,540	15.350	681,540	1,110,429	16,650	66,600		110,112			110,112		3.C FE	08/20/2021
88224Q-30-5	TRUIST FINANCIAL CORP			22,644.000	25.00	18.590	420,950	18.590	420,950	563,864		32,551		(4,758)			(4,758)		3.C FE	03/03/2021
89832Q-69-5	TRUIST FINANCIAL CORP			49,600.000	25.00		1,001,920	20.200	1,001,920	1,240,468		58,900		55,304			55,304		2.B FE	08/03/2020
89832Q-AD-1	US BANCORP			4,000,000.000	1,000.00		3,677,373	91.934	3,677,373	4,000,000		192,000		76,363			76,363		2.B FE	07/22/2019
902973-AZ-9	US BANCORP	C		100,000.000	1,000.00		89,703	89.703	89,703	100,000		5,300		2,546			2,546		2.B FE	02/02/2017
902973-AZ-9	US BANCORP	O		7,000,000.000	1,000.00		6,279,210	89.703	6,279,210	7,017,500		371,000		178,220			178,220		2.B FE	09/27/2018

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21	
		3	4					9	10		12	13	14	15	16	17	18	19			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.			
938824-30-7	WAFD INC			34,800,000	25.00	15.250	530,700	15.250	530,700	870,000	10,603	42,413		(85,876)			(85,876)		3.A FE	02/01/2021	
949746-46-5	WELLS FARGO & CO			60,475,000	25.00		1,519,132	25.120	1,519,132	1,677,010		100,161		19,993			19,993		2.B FE	09/26/2019	
94988U-65-6	WELLS FARGO & CO			23,600,000	25.00		563,568	23.880	563,568	599,685		33,187		51,920			51,920		2.B FE	02/25/2022	
95002Y-AA-1	WELLS FARGO & CO			3,015,000,000	1,000.00		3,163,673	104.931	3,163,673	3,074,491	95,598	32,568		89,182			89,182		2.B FE	08/01/2023	
95082P-30-3	WESCO INTERNATIONAL INC			39,900,000	25.00	26.420	1,054,158	26.420	1,054,158	1,167,476	26,496	105,984		2,793			2,793		3.C FE	06/15/2022	
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP		C	32,800,000	25.00	11.550	378,843	11.550	378,843	820,000	268	39,138		61,083	(114,544)		(53,461)		4.B FE	02/10/2020	
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	45,600,000	25.00		754,224	16.540	754,224	1,140,000		58,425		22,349			22,349		2.C FE	09/14/2020	
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP		C	7,013,000	25.00		120,133	17.130	120,133	175,325		9,205		(13,114)			(13,114)		2.C FE	02/19/2020	
G63801-10-7	NASSAU FINANCIAL GROUP, LP			500,000	25.00	98,003,000	49,001,500	98,003,000	49,001,500	50,000,000		5,000,000		271,500			271,500		4.B PL	12/22/2020	
G68603-16-9	PARTNERRE LTD		C	290,000,000	25.00		5,431,700	18.730	5,431,700	7,250,000		353,438		(26,100)			(26,100)		2.B FE	03/09/2021	
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	390,000,000	25.00		6,743,100	17.290	6,743,100	9,750,000		409,500		514,800			514,800		2.B FE	07/07/2021	
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	10,000,000	25.00		172,900	17.290	172,900	250,000		10,500		13,200			13,200		2.B FE	07/07/2021	
4019999999	Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							239,722,875	XXX	239,722,875	280,209,322	1,462,744	17,718,778		13,902,710	(114,544)	17,243,100	(3,454,934)		XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred</b>																					
008252-84-3	AFFILIATED MANAGERS GROUP INC			23,600,000	25.00		590,000	18.975	447,810	590,000	7,084	21,019							2.C FE	09/17/2020	
020002-30-9	ALLSTATE CORP			13,006,000	25.00		326,910	25.160	327,231	326,910	7,329	20,681							2.C FE	02/01/2023	
025932-80-7	AMERICAN FINANCIAL GROUP INC			44,009,000	25.00		1,100,651	23.970	1,054,896	1,100,651	16,160	48,479							2.C FE	03/29/2022	
025932-87-2	AMERICAN FINANCIAL GROUP INC			22,800,000	25.00		570,000	23.150	527,820	570,000	2,672	32,063							2.B FE	05/21/2020	
04621X-30-6	ASSURANT INC			28,000,000	25.00	19.960	700,172	19.960	558,880	700,400	(1,429)	36,750			(78)		(78)		3.A FE	11/16/2020	
11271L-10-2	BROOKFIELD FINANCE INC			30,800,000	25.00		770,000	17.000	523,600	770,000	(1,484)	35,613							2.B FE	10/08/2020	
125896-84-5	CMS ENERGY CORP			49,000,000	25.00		1,225,096	24.970	1,223,530	1,227,577	5,997	71,969			(830)		(830)		2.C FE	04/08/2022	
125896-85-2	CMS ENERGY CORP			46,570,000	25.00		1,148,056	24.880	1,158,662	1,155,499	14,440	68,400			(2,148)		(2,148)		2.C FE	08/04/2022	
125896-86-0	CMS ENERGY CORP			20,730,000	25.00		496,834	24.550	508,922	500,173	1,296	29,152			54		54		2.C FE	11/01/2018	
12621E-30-1	CNO FINANCIAL GROUP INC			17,600,000	25.00	17.600	440,000	17.600	309,760	440,000	2,255	22,550							3.A FE	11/18/2020	
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			820,000,000	1,000.00	91.025	820,000	91.025	746,408	820,000		52,275							3.A FE	10/22/2018	
19075Q-86-2	COBANK ACB			29,465,000	100.00		2,995,593	97.250	2,865,471	2,995,593	45,671	182,683							2.B FE	10/15/2018	
281020-AS-6	EDISON INTERNATIONAL			1,030,000,000	1,000.00	94.580	1,030,000	94.580	974,173	1,030,000		55,363							3.A FE	03/02/2021	
39808B-20-6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P			410,344,000	25.00		10,258,600	23.936	9,822,199	10,258,600		692,455							2.B PL	12/17/2021	
50149X-AA-2	KUVARE US HOLDINGS INC			4,500,000,000	1,000.00		4,500,000	100.750	4,533,750	4,500,000		315,000							2.C FE	02/11/2021	
570535-AW-4	MARKEL GROUP INC			4,500,000,000	1,000.00	98.870	4,500,000	98.870	4,449,141	4,500,000		270,000							3.A FE	05/21/2020	
691543-80-5	OXFORD LANE CAPITAL CORP			414,000	25.00		8,593	22.040	9,125	8,593		621							2.C PL	10/27/2022	
691543-87-0	OXFORD LANE CAPITAL CORP			9,964,000	25.00		228,303	23.200	231,165	228,303		17,652							2.C PL	03/21/2023	
75574U-40-8	READY CAPITAL CORP			26,197,000	25.00		638,137	23.800	623,489	638,137		31,579							2.A PL	10/09/2023	
759351-88-5	REINSURANCE GROUP OF AMERICA INC			454,903,000	25.00		11,372,575	26.060	11,854,772	11,372,575	346,660	859,815							2.B FE	09/15/2022	
816851-BK-4	SEMPRA			920,000,000	1,000.00		920,000	97.826	900,002	920,000		44,850							2.C FE	06/10/2020	
842587-80-0	SOUTHERN CO			87,912,000	25.00		2,199,698	22.500	1,978,020	2,202,917	18,434	108,791			(1,679)		(1,679)		2.C FE	02/02/2022	
896442-50-6	TRINITY CAPITAL INC			199,801,000	25.00		5,044,426	25.120	5,019,001	5,044,426		349,652							2.B FE	11/03/2022	

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value per Share	7 Rate per Share	8 Book / Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book / Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired	
		3 Code	4 Foreign					9 Rate per Share Used To Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other-Than-Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
911684-70-2	UNITED STATES CELLULAR CORP			23,200,000	25.00	19.470	580,184	19.470	451,704	580,528	3,021	36,250			(104)		(104)		3.B FE	08/25/2020	
911684-80-1	UNITED STATES CELLULAR CORP			38,800,000	25.00	17.775	970,000	17.775	689,670	970,000	4,446	53,350							3.B FE	11/30/2020	
91529Y-60-1	UNUM GROUP			40,530,000	25.00	25.210	1,026,000	25.210	1,021,761	1,013,585	2,815	64,703			18,825		18,825		3.A FE	10/12/2018	
949746-RN-3	WELLS FARGO & CO	C		131,000,000	1,000.00		131,467	98.958	129,635	134,111		7,696			(321)		(321)		2.B FE	09/30/2015	
G1624R-10-7	BROOKFIELD PROPERTY PREFERRED LP		C	16,000,000	25.00	12.680	397,050	12.680	202,880	396,800	1,000	24,818			113		113		3.B FE	10/14/2021	
4029999999 - Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							54,988,344	XXX	53,143,474	54,995,378	476,367	3,554,228			13,831		13,831		XXX	XXX	
4109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)							294,711,219	XXX	292,866,350	335,204,700	1,939,110	21,273,005			13,902,710	(100,713)	17,243,100	(3,441,103)		XXX	XXX
4509999999 - Total Preferred Stocks							294,711,219	XXX	292,866,350	335,204,700	1,939,110	21,273,005			13,902,710	(100,713)	17,243,100	(3,441,103)		XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$213,900
1B	2A \$50,556,445	2B \$108,958,830	2C \$48,930,110				
1C	3A \$22,059,268	3B \$10,571,742	3C \$3,978,480				
1D	4A \$	4B \$49,380,343	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$62,100						

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

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Industrial and Miscellaneous (Unaffiliated), Publicly Traded</b>																	
902685-10-6	UDEM Y ORD			109,000	1,606	14.730	1,606	1,663				(58)		(58)		12/14/2023	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated), Publicly Traded					1,606	XXX	1,606	1,663				(58)		(58)		XXX	XXX
<b>Industrial and Miscellaneous (Unaffiliated), Other</b>																	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	O		34,051,000	3,405,100	100.000	3,405,100	3,405,100		102,153						04/24/2013	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		65,949,000	6,594,900	100.000	6,594,900	6,594,900		197,848						03/28/2018	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated), Other					10,000,000	XXX	10,000,000	10,000,000		300,001						XXX	XXX
5109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					10,001,606	XXX	10,001,606	10,001,663		300,001		(58)		(58)		XXX	XXX
<b>Parent, Subsidiaries and Affiliates, Other</b>																	
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	O		550,000,000	445,509,057	810.016	445,509,057	489,682,856		8,500,000		5,718,531		5,718,531		09/27/2006	XXX
000000-00-0	TEXAS LIFE INSURANCE COMPANY	O		684,016,000	201,594,015	294.721	201,594,015	125,634,465				21,071,557		21,071,557		03/02/2009	XXX
000000-00-0	WILCAC LIFE INSURANCE COMPANY	O		21,830,865,000	226,606,360	10.380	226,606,360	318,193,008		15,948,305		(28,183,596)		(28,183,596)		08/01/2014	XXX
000000-00-0	REDDING REASURANCE COMPANY 3	O		-	-	-	-	90,250,000				(57,621,028)		(57,621,028)		07/01/2018	XXX
5929999999 - Parent, Subsidiaries and Affiliates, Other					873,709,432	XXX	873,709,432	1,023,760,329		24,448,305		(59,014,536)		(59,014,536)		XXX	XXX
5979999999 - Subtotals - Parent, Subsidiaries and Affiliates					873,709,432	XXX	873,709,432	1,023,760,329		24,448,305		(59,014,536)		(59,014,536)		XXX	XXX
5989999999 - Total Common Stocks					883,711,038	XXX	883,711,038	1,033,761,992		24,748,306		(59,014,594)		(59,014,594)		XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,178,422,257	XXX	1,176,577,387	1,368,966,693	1,939,110	46,021,311		(45,111,884)	17,243,100	(62,455,697)		XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds: U.S. Governments</b>								
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS		12/01/2023	Direct	XXX	40,919	40,919	
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS		04/01/2023	Direct	XXX	33,419	33,419	
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS		12/01/2023	Direct	XXX	143,180	143,180	
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS		12/01/2023	Direct	XXX	37,546	37,546	
38378B-WL-9	GNR 2012-079 Z - CMBS		12/01/2023	Direct	XXX	12,570	12,570	
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		12/01/2023	Morgan Stanley & Co. LLC	XXX	7,084	7,084	
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS		09/01/2023	BK OF NYC/JEFFERIES	XXX	14,315	14,315	
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS		12/01/2023	BANK OF NEW YORK (BDMBS)	XXX	12,991	12,991	
38383V-8C-5	GNR 2023-023 ZC - CMO/RMBS		12/01/2023	BK OF NYC/BCMBS	XXX	1,707,497	1,795,496	4,870
38384D-DR-5	GNR 2023-154 Z - CMO/RMBS		12/01/2023	BANK OF NYC/MIZUHO SEC	XXX	6,688,217	6,787,892	35,160
38384D-MN-4	GNR 2023-163 BZ - CMO/RMBS		12/01/2023	BANK OF NYC/NSIMBS	XXX	1,415,194	1,515,038	7,250
91282C-GA-3	UNITED STATES TREASURY		01/10/2023	NOMURA SECURITIES INTERNATIONAL	XXX	2,600,313	2,600,000	7,714
91282C-GC-9	UNITED STATES TREASURY		01/10/2023	NOMURA SECURITIES INTERNATIONAL	XXX	2,515,536	2,500,000	2,944
0109999999 – Bonds: U.S. Governments						15,228,781	15,500,449	57,939
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</b>								
44563@-AC-9	HUNT FEE III 2021-1		02/01/2023	INTERNAL TRANSFER	XXX	(3,800,577)	(3,800,577)	(950)
44563@-AH-8	HUNT FEE IV 2023		10/25/2023	CitiGroup	XXX	36,000,000	36,000,000	
50208@-AA-1	LMH FEE II		01/01/2023	DIRECT LOAN FUND	XXX	32,000,000	32,000,000	
717883-A6-9	PHILADELPHIA PA SCH DIST		10/20/2023	RBC CAPITAL MARKETS, LLC	XXX	1,249,030	1,235,000	
94985X-AF-6	WELLS FARGO BANK, NATIONAL ASSOCIATION		12/13/2023	J.P. Morgan Securities LLC	XXX	541,963	500,000	1,309
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						65,990,415	65,934,423	359
<b>Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>								
01030U-AC-9	ALABAMA HOUSING FINANCE AUTHORITY		09/21/2023	Stifel Nicolaus & Co.	XXX	625,000	625,000	2,452
01170R-JE-3	ALASKA HOUSING FINANCE CORPORATION		09/12/2023	Citi Bank	XXX	3,910,947	5,265,000	45,806
19648G-BT-8	COLORADO HOUSING AND FINANCE AUTHORITY		09/21/2023	FIRST UNION CAPITAL	XXX	1,232,888	1,250,000	1,010
19648G-CR-1	COLORADO HOUSING AND FINANCE AUTHORITY		10/04/2023	JEFFERIES LLC	XXX	1,000,000	1,000,000	
197479-AB-4	COLUMBIA COUNTY HOSPITAL AUTHORITY		10/20/2023	BANK OF AMERICA SECURITIES	XXX	243,118	250,000	
3130AJ-RH-4	FEDERAL HOME LOAN BANKS		09/13/2023	BANK OF NEW YORK	XXX	978,510	1,500,000	6,900
3130AJ-RW-1	FEDERAL HOME LOAN BANKS		09/13/2023	BANK OF NEW YORK	XXX	964,170	1,500,000	6,083
3132E0-BY-7	FH SD3655 - RMBS		09/28/2023	BANK OF NYC/NSIMBS	XXX	1,677,761	1,754,952	2,681
3133EL-KE-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/27/2023	Brown Brothers Harriman & Co.	XXX	900,970	1,400,000	6,720
3133EM-AP-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/13/2023	BANK OF NEW YORK	XXX	637,100	1,000,000	9,674
3133EM-EN-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/13/2023	BANK OF NEW YORK	XXX	428,505	750,000	5,917
3134GV-5K-0	FEDERAL HOME LOAN MORTGAGE CORP		09/13/2023	BANK OF NEW YORK	XXX	666,950	1,000,000	4,070
3134GW-6D-3	FEDERAL HOME LOAN MORTGAGE CORP		09/13/2023	BANK OF NEW YORK	XXX	636,230	1,000,000	7,778
3134GW-7C-4	FEDERAL HOME LOAN MORTGAGE CORP		09/13/2023	BANK OF NEW YORK	XXX	585,810	1,000,000	7,525
3134GW-QD-1	FEDERAL HOME LOAN MORTGAGE CORP		09/13/2023	BANK OF NEW YORK	XXX	538,500	1,000,000	1,708
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS		12/01/2023	MUFG SECURITIES AMERICAS INC.	XXX	38,682	38,682	
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS		12/01/2023	RBC CAPITAL MARKETS, LLC	XXX	12,745	12,745	
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS		12/01/2023	WELLS FARGO SECURITIES LLC	XXX	206,846	206,846	
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS		12/01/2023	RBC CAPITAL MARKETS, LLC	XXX	16,894	16,894	
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS		12/01/2023	Various	XXX	517,146	517,146	
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS		12/01/2023	STIFEL NICOLAUS & COMPANY INC.	XXX	82,525	82,525	
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS		12/01/2023	WELLS FARGO SECURITIES LLC	XXX	164,091	164,091	
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS		12/01/2023	Various	XXX	62,370	62,370	
3136BN-GM-2	FNR 2022-46 CZ - CMO/RMBS		12/01/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	46,983	46,983	
3136BN-NX-0	FNR 2022-37 ZK - CMO/RMBS		12/01/2023	STONEX FINANCIAL INC.	XXX	140,950	140,950	

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS		12/01/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	17,401	17,401	
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS		12/01/2023	Goldman Sachs	XXX	144,515	144,515	
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS		12/01/2023	WELLS FARGO SECURITIES LLC	XXX	9,193	9,193	
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		12/01/2023	Stephens Inc.	XXX	60,699	60,699	
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS		12/01/2023	Various	XXX	46,932	46,932	
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		12/01/2023	CREDIT SUISSE SECURITIES (USA)	XXX	7,066	7,066	
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS		05/01/2023	GOLDMAN, SACHS & CO.	XXX	2,620	2,620	
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS		12/01/2023	FIRST UNION CAPITAL	XXX	12,937	12,937	
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS		12/01/2023	BANK OF NYC/MIZUHO SEC	XXX	12,937	12,937	
3137H5-VT-1	FHR 5189 ZT - CMO/RMBS		12/01/2023	BK OF NYC/STCM	XXX	19,406	19,406	
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS		12/01/2023	BK OF NYC/FCSTONE	XXX	46,777	46,777	
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS		12/01/2023	TRUIST SECURITIES, INC.	XXX	83,681	83,681	
3137HA-MK-9	FRETE ML-17 A - CMBS		09/12/2023	FIRST UNION CAPITAL	XXX	1,778,825	2,250,000	3,737
3137HA-RC-2	FHR 5348 HZ - CMO/RMBS		12/01/2023	BK OF NYC/BCMBS	XXX	6,815,409	7,105,526	32,667
3137HB-D3-5	FHR 5369 AZ - CMO/RMBS		11/27/2023	BAIRD, ROBERT W., & COMPANY IN	XXX	495,000	500,000	2,333
3140HT-YC-7	FN BL2506 - CMBS/RMBS		10/02/2023	NORTHERN CHGO/TRUST	XXX	491,162	625,000	598
3140HT-YD-5	FN BL2507 - CMBS/RMBS		10/02/2023	BANK OF NEW YORK	XXX	805,506	1,025,000	981
3140J0-7C-8	FN BL8090 - CMBS/RMBS		09/28/2023	Brown Brothers Harriman & Co.	XXX	605,231	939,994	209
3140J1-RZ-3	FN BL8603 - CMBS/RMBS		09/28/2023	Various	XXX	2,234,685	3,443,171	792
3140J2-6Z-4	FN BL9887 - CMBS/RMBS		09/28/2023	NORTHERN CHGO/TRUST	XXX	3,780,395	5,654,579	1,407
3140LD-ZS-1	FN BS3452 - CMBS/RMBS		10/11/2023	BANK OF NEW YORK	XXX	1,170,703	2,000,000	1,623
3140LM-AS-8	FN BS9916 - CMBS/RMBS		10/17/2023	PERSHING LLC	XXX	1,275,781	1,250,000	676
35563P-7G-8	SCRT 2022-1 MBU - CMO/RMBS		12/01/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	3,184,015	5,004,133	9,931
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS		12/01/2023	MLPFS INC FIXED INCOME	XXX	871	871	
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS		12/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	123,500	123,500	
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS		12/01/2023	MLPFS INC FIXED INCOME	XXX	882	882	
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS		12/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	124,332	124,332	
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS		12/01/2023	J.P. Morgan Securities LLC	XXX	27,539	27,539	
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS		12/01/2023	Various	XXX	394,282	394,282	
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS		12/01/2023	WELLS FARGO SECURITIES LLC	XXX	516,906	516,906	
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		12/01/2023	WELLS FARGO SECURITIES LLC	XXX	77,478	77,478	
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS		12/01/2023	WELLS FARGO SECURITIES LLC	XXX	82,285	82,285	
37353P-LV-9	GEORGIA ST HSG & FIN AUTH REV		10/11/2023	RAYMOND JAMES & ASSOCIATES INC.	XXX	500,000	500,000	
45129Y-3V-6	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		09/19/2023	FIRST UNION CAPITAL	XXX	996,850	1,000,000	3,333
45129Y-3W-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		09/21/2023	PERSHING LLC	XXX	740,378	750,000	3,061
45129Y-4D-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		11/30/2023	BARCLAYS CAPITAL INC	XXX	1,000,000	1,000,000	
45203M-SC-6	ILLINOIS HSG DEV AUTH REV		10/04/2023	FIRST UNION CAPITAL	XXX	2,000,000	2,000,000	
462460-8D-1	IOWA HIGHER EDUCATION LOAN AUTHORITY		10/20/2023	JP Morgan	XXX	2,985,939	4,950,000	60,887
60637B-WJ-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/12/2023	Citi Bank	XXX	730,656	935,000	10,753
60637B-WL-0	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/12/2023	Citi Bank	XXX	1,298,235	1,725,000	20,168
63610E-AB-5	ATIONAL FINANCE AUTHORITY MULTIFAMILY MO		12/08/2023	STIFEL NICOLAUS & COMPANY INC.	XXX	1,999,902	2,000,000	4,586
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV		09/12/2023	Citi Bank	XXX	601,232	780,000	12,376
641279-NT-7	NEVADA HSG DIV SINGLE FAMILY MTG REV		09/12/2023	Citi Bank	XXX	1,315,084	1,665,000	25,253
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV		09/12/2023	Citi Bank	XXX	810,757	1,020,000	15,946
647201-ZS-4	NEW MEXICO MTG FIN AUTH		10/20/2023	RBC CAPITAL MARKETS, LLC	XXX	1,000,000	1,000,000	
67756Q-5Q-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		11/30/2023	J.P. Morgan Securities LLC	XXX	750,000	750,000	
67756Q-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/12/2023	Citi Bank	XXX	799,980	995,000	1,617
70879Q-UP-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/25/2023	WELLS FARGO SECURITIES LLC	XXX	250,000	250,000	

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM		09/05/2023	FIRST UNION CAPITAL	XXX	2,402,805	3,229,486	2,516
880461-C9-7	TENNESSEE HOUSING DEVELOPMENT AGENCY		09/12/2023	Citi Bank	XXX	3,905,500	5,350,000	34,195
88059F-BP-5	TENNESSEE VALLEY AUTHORITY		12/04/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	849,024	4,800,000	
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/12/2023	Citi Bank	XXX	716,142	840,000	1,523
92812V-GA-8	VIRGINIA ST HSG DEV AUTH.		09/13/2023	Citi Bank	XXX	3,074,653	3,625,000	48,842
95737T-FR-2	WESTCHESTER CNTY N Y LOC DEV CORP REV		11/10/2023	BANK OF AMERICA SECURITIES	XXX	1,047,780	1,000,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						70,539,558	93,358,311	408,333
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>								
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		11/13/2023	DIRECT LOAN FUND	XXX	14,793,249	14,828,320	35,071
00037U-AD-2	AASET 183 A - ABS	C	04/17/2023	Direct	XXX	–	–	
00037U-AE-0	AASET 183 B - ABS	C	07/01/2023	Unknown	XXX	267,099	680,023	
00108W-AQ-3	AEP TEXAS INC.		11/16/2023	Morgan Stanley & Co. LLC	XXX	2,431,240	2,800,000	2,042
00115A-AK-5	AEP TRANSMISSION COMPANY LLC		08/30/2023	Unknown	XXX	1,007,375	1,258,000	9,959
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X		08/30/2023	Unknown	XXX	566,512	530,000	16,761
001957-BD-0	AT&T CORP		08/30/2023	Unknown	XXX	2,256,851	1,885,000	48,107
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		04/10/2023	Raymond James	XXX	44,125	50,000	448
00817Y-AG-3	AETNA INC		08/30/2023	Unknown	XXX	1,680,825	1,525,000	21,445
010392-FL-7	ALABAMA POWER CO		08/30/2023	Unknown	XXX	7,175,918	8,610,000	14,888
03115A-AC-7	AMFAM HOLDINGS INC		12/12/2023	BANK OF AMERICA SECURITIES	XXX	1,172,840	2,000,000	19,804
031162-DT-4	AMGEN INC		10/24/2023	ACADEMY SECURITIES, INC.	XXX	2,419,416	2,700,000	22,883
036752-AX-1	ELEVANCE HEALTH INC.		11/30/2023	Morgan Stanley & Co. LLC	XXX	1,172,737	1,102,000	9,150
03769M-AA-4	APOLLO GLOBAL MANAGEMENT INC.		11/30/2023	Morgan Stanley & Co. LLC	XXX	3,987,818	3,866,000	14,377
03770D-B#-9	APOLLO DEBT SOLUTIONS BDC		08/10/2023	JP MORGAN	XXX	2,130,000	2,130,000	
03770F-AC-2	AASET 141R BR - ABS		01/01/2023	Unknown	XXX	–	–	(44)
03881N-AC-1	ARBOR REALTY SR INC		02/10/2023	ODEON CAPITAL	XXX	89,100	90,000	2,614
038923-AJ-7	ARBOR REALTY TRUST INC		03/15/2023	PIPER SANDLER	XXX	176,825	185,000	4,886
038923-AQ-1	ARBOR REALTY TRUST INC		10/24/2023	PIPER SANDLER	XXX	206,719	245,000	1,256
038923-AZ-1	ARBOR REALTY TRUST INC		11/06/2023	Various	XXX	1,574,528	1,655,000	27,330
039936-AA-7	ARES FINANCE CO. IV LLC		12/08/2023	MUFG SECURITIES AMERICAS INC.	XXX	2,574,150	4,000,000	46,436
048303-CF-6	ATLANTIC CITY ELECTRIC CO		08/30/2023	Unknown	XXX	1,942,311	2,000,000	33,563
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC		09/20/2023	STATE STREET BANK AND TRUST	XXX	159,188	174,931	2,976
049560-BA-2	ATMOS ENERGY CORP		10/05/2023	CREDIT AGRICOLE SECURITIES (USA) I	XXX	1,995,180	2,000,000	
05379B-AR-8	AVISTA CORP		11/16/2023	BAIRD, ROBERT W., & COMPANY IN	XXX	2,186,790	3,000,000	16,333
054561-AM-7	EQUITABLE HOLDINGS INC.		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,487,596	2,829,000	17,288
05491V-AA-4	BBCMS 2018-CHRS A - CMBS		08/30/2023	Unknown	XXX	4,394,118	5,000,000	17,757
055451-BF-4	BHP BILLITON FINANCE (USA) LTD	C	09/05/2023	CHASE SECURITIES	XXX	490,995	500,000	
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC.		03/20/2023	Various	XXX	216,750	255,000	251
06051G-HU-6	BANK OF AMERICA CORP		08/30/2023	Unknown	XXX	4,288,749	5,000,000	71,931
06051G-JM-2	BANK OF AMERICA CORP		08/30/2023	Unknown	XXX	2,620,342	4,000,000	39,634
064159-8S-8	BANK OF NOVA SCOTIA		12/27/2023	Jefferies LLC	XXX	418,000	400,000	5,942
065403-BC-0	BANK 2019-BNK17 A4 - CMBS		08/30/2023	Unknown	XXX	8,207,857	9,000,000	26,927
06738E-CN-3	BARCLAYS PLC	C	11/15/2023	BARCLAYS CAPITAL INC.	XXX	800,000	800,000	
071813-CV-9	BAXTER INTERNATIONAL INC		12/04/2023	CROSS TRADE	XXX	63,425	100,000	44
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP		08/30/2023	Unknown	XXX	997,163	1,435,000	15,337
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	1,970,750	2,500,000	21,122
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	C	10/07/2023	Direct	XXX	–	–	
09062X-AG-8	BIOGEN INC		08/30/2023	Unknown	XXX	6,841,300	10,000,000	104,125
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC		04/25/2023	Various	XXX	1,203,205	1,466,000	13,766

E13.2

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		12/04/2023	CROSS TRADE	XXX	158,635	250,000	2,800
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		03/20/2023	Various	XXX	274,851	335,000	2,369
09581*-AB-4	BLUE OWL TECHNOLOGY INCOME CORP		12/06/2023	Not Available	XXX	8,823,325	8,890,000	
097023-CW-3	BOEING CO		12/04/2023	CROSS TRADE	XXX	171,927	175,000	988
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC		08/30/2023	Unknown	XXX	4,960,725	7,500,000	63,525
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC		08/30/2023	Unknown	XXX	1,777,535	1,712,000	24,967
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS		12/01/2023	Direct	XXX	209	209	
125523-CQ-1	CIGNA GROUP		08/30/2023	Unknown	XXX	7,070,718	9,700,000	151,158
126650-CM-0	CVS HEALTH CORP		08/30/2023	Unknown	XXX	3,324,106	3,500,000	18,958
126650-CN-8	CVS HEALTH CORP		08/30/2023	Unknown	XXX	8,511,196	9,200,000	52,389
126650-CZ-1	CVS HEALTH CORP		08/30/2023	Unknown	XXX	24,533,954	26,617,000	578,735
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		08/30/2023	Unknown	XXX	7,716,193	7,000,000	107,294
144141-CU-0	DUKE ENERGY PROGRESS LLC		08/30/2023	Unknown	XXX	1,802,780	1,734,510	48,693
15135B-AT-8	CENTENE CORP		08/30/2023	Unknown	XXX	1,133,062	1,231,000	11,861
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS		10/23/2023	Various	XXX	1,949,780	3,665,000	17,929
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS		10/01/2023	Direct	XXX	2	2	
17248R-AJ-5	AT&T MOBILITY LLC		08/30/2023	Unknown	XXX	4,994,076	4,615,000	68,504
17259U-A@-4	CION INVESTMENT CORPORATION		11/06/2023	Unknown	XXX	11,493,150	11,580,000	
172967-FX-4	CITIGROUP INC		08/30/2023	Unknown	XXX	9,959,515	9,500,000	46,510
172967-KU-4	CITIGROUP INC		08/30/2023	Unknown	XXX	2,827,710	3,000,000	12,031
172967-MD-0	CITIGROUP INC		08/30/2023	Unknown	XXX	2,647,176	2,934,000	14,022
20030N-AX-9	COMCAST CORP		08/30/2023	Unknown	XXX	5,420,803	4,915,000	91,747
202795-JT-8	COMMONWEALTH EDISON CO		08/30/2023	Unknown	XXX	4,723,865	6,750,000	96,680
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		08/30/2023	Unknown	XXX	2,676,206	3,100,000	49,988
20826F-BH-8	CONOCOPHILLIPS CO		11/30/2023	Morgan Stanley & Co. LLC	XXX	3,938,733	3,886,000	65,835
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		08/30/2023	Unknown	XXX	6,280,123	7,410,000	142,643
21684A-AC-0	COOPERATIEVE RABOBANK UA	C	08/30/2023	Unknown	XXX	2,894,876	3,000,000	9,479
21871X-AM-1	COREBRIDGE FINANCIAL INC		11/30/2023	Morgan Stanley & Co. LLC	XXX	1,959,975	2,500,000	18,028
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		10/26/2023	Various	XXX	(120,179)	(120,425)	(54,132)
225655-20-8	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		03/17/2023	Various	XXX	4,655,097	4,654,175	44,563
22822V-AX-9	CROWN CASTLE INC		12/04/2023	CROSS TRADE	XXX	169,958	250,000	1,309
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/08/2023	Various	XXX	1,005,410	1,000,000	
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC		08/30/2023	Unknown	XXX	11,807,125	15,500,000	210,219
260543-CV-3	DOW CHEMICAL CO		11/16/2023	GOLDMAN, SACHS & CO.	XXX	2,446,680	3,000,000	2,000
26441C-CA-1	DUKE ENERGY CORP		09/05/2023	FUJI SECURITIES INC	XXX	749,678	750,000	
29250N-BZ-7	ENBRIDGE INC		11/06/2023	Morgan Stanley & Co. LLC	XXX	998,700	1,000,000	
29365T-AN-4	ENTERGY TEXAS INC		10/24/2023	BARCLAYS CAPITAL INC FIXED INC	XXX	2,466,369	2,700,000	32,625
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		11/30/2023	Morgan Stanley & Co. LLC	XXX	3,942,180	4,351,000	71,356
30190A-20-3	F&G ANNUITIES & LIFE INC		11/29/2023	Wells Fargo	XXX	980,000	980,000	
30231G-AZ-5	EXXON MOBIL CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,670,793	3,817,000	35,441
31428X-BG-0	FEDEX CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,479,067	2,940,000	23,410
341081-FD-4	FLORIDA POWER & LIGHT CO		08/30/2023	Unknown	XXX	1,001,280	1,000,000	4,229
35137L-AK-1	FOX CORP		08/30/2023	Unknown	XXX	3,276,945	3,500,000	18,974
361448-BM-4	GATX CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	995,860	1,000,000	14,453
361448-BN-2	GATX CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	1,482,357	1,404,000	8,611
36197V-AA-6	GSMS 2013-PEMB A - CMBS		08/30/2023	Unknown	XXX	4,994,327	5,696,000	16,830
36244*-AA-8	CTL - BOND BUILDING (DC)		02/01/2023	INTERNAL TRANSFER	XXX	(1,423,720)	(1,423,720)	(1,722)
36251X-AW-7	GSMS 2016-GS4 B - CMBS		08/30/2023	Unknown	XXX	3,463,408	4,000,000	12,813

E133



**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36253P-AH-5	GSMS 2017-GS6 B - CMBS		08/30/2023	Unknown	XXX	1,706,835	2,000,000	6,233
363576-AB-5	ARTHUR J. GALLAGHER & CO.		11/16/2023	BARCLAYS CAPITAL INC.	XXX	2,490,634	3,800,000	
37045V-AT-7	GENERAL MOTORS CO		08/30/2023	Unknown	XXX	14,234,675	15,250,000	375,552
372460-AD-7	GENUINE PARTS CO		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,488,281	2,342,000	14,759
376535-88-6	GLADSTONE CAPITAL CORP		08/22/2023	Ladenburg Thalmann & Co. Inc.	XXX	548,390	556,675	21
38141G-CU-6	GOLDMAN SACHS GROUP INC		08/30/2023	Unknown	XXX	7,249,230	6,750,000	17,227
390320-80-2	GREAT ELM CAPITAL CORP		08/17/2023	Ladenburg Thalmann & Co. Inc.	XXX	84,436	86,225	29
42218S-AH-1	HEALTH CARE SERVICE CORP		08/30/2023	Unknown	XXX	2,360,655	3,332,000	26,360
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		03/20/2023	Ladenburg Thalmann & Co. Inc.	XXX	1,172	1,325	
44217N-AJ-5	HGMT 2015-HGLR B - CMBS		08/30/2023	Unknown	XXX	2,707,628	3,000,000	7,700
444859-BX-9	HUMANA INC		10/24/2023	CHASE SECURITIES	XXX	2,449,580	2,800,000	17,539
45138L-BJ-1	IDAHO POWER CO		09/06/2023	mitsubishi ufj securities	XXX	2,476,900	2,500,000	
458140-AT-7	INTEL CORP		08/30/2023	Unknown	XXX	14,670,757	15,000,000	63,292
458140-BN-9	INTEL CORP		08/30/2023	Unknown	XXX	10,373,006	11,267,000	240,128
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC		10/24/2023	Merril Lynch Pierce Fenner Smith	XXX	1,599,021	1,900,000	35,952
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	829,480	1,000,000	2,243
459200-KZ-3	INTERNATIONAL BUSINESS MACHINES CORP		11/30/2023	Various	XXX	3,413,831	3,918,000	50,423
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		12/04/2023	JEFFERIES LLC	XXX	2,151,379	2,408,000	23,478
46124H-AH-9	INTUIT INC		09/12/2023	CHASE SECURITIES	XXX	2,231,370	2,250,000	
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		12/01/2023	Direct	XXX	450	450	
46654K-AJ-6	JPMMT 2111 A5 - CMO/RMBS		10/18/2023	JP MORGAN SECURITIES INC.	XXX	3,153,495	5,467,500	9,492
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		12/04/2023	CROSS TRADE	XXX	400,415	606,000	5,951
48255B-AA-4	KKR GROUP FINANCE CO X LLC		12/13/2023	J.P. Morgan Securities LLC	XXX	3,296,350	5,000,000	
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP		08/30/2023	Unknown	XXX	2,247,942	2,655,000	5,531
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP		08/30/2023	Unknown	XXX	4,851,804	5,481,000	147,165
49456B-AH-4	KINDER MORGAN INC		08/30/2023	Unknown	XXX	2,045,684	2,225,000	30,529
49456B-AJ-0	KINDER MORGAN INC		08/30/2023	Unknown	XXX	6,609,445	7,750,000	16,307
50077L-AB-2	KRAFT HEINZ FOODS CO		11/30/2023	Morgan Stanley & Co. LLC	XXX	1,244,484	1,516,000	553
50077L-AZ-9	KRAFT HEINZ FOODS CO		11/30/2023	Morgan Stanley & Co. LLC	XXX	1,216,109	1,376,000	11,739
50208@-AA-1	LMH FEE II		01/01/2023	DIRECT LOAN FUND	XXX	(32,000,000)	(32,000,000)	
53079E-AE-4	LIBERTY MUTUAL GROUP INC		08/30/2023	Unknown	XXX	1,102,445	1,075,000	34,490
534187-BA-6	LINCOLN NATIONAL CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	752,249	720,000	23,660
534187-BL-2	LINCOLN NATIONAL CORP		10/12/2023	Various	XXX	1,810,836	2,700,000	40,688
539830-BY-4	LOCKHEED MARTIN CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,901,605	2,672,000	8,320
548661-EJ-2	LOWE'S COMPANIES INC		10/24/2023	HSBC SECURITIES	XXX	2,464,420	3,500,000	10,330
55336V-BT-6	MPLX LP		11/16/2023	GOLDMAN, SACHS & CO.	XXX	2,393,460	3,000,000	27,225
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		02/01/2023	INTERNAL TRANSFER	XXX	(662,359)	(662,359)	(886)
565130-AA-9	MAPLE GROVE FUNDING TRUST I		08/30/2023	Unknown	XXX	7,161,064	10,250,000	17,771
570535-AX-2	MARKEL GROUP INC		11/16/2023	DAIWA CAPITAL MARKETS AMERICA INC	XXX	2,030,002	3,156,000	3,932
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC		08/30/2023	Unknown	XXX	2,002,755	2,132,000	47,881
571748-BV-3	MARSH & MCLENNAN COMPANIES INC		11/30/2023	Morgan Stanley & Co. LLC	XXX	737,258	720,000	9,462
574599-BR-6	MASCO CORP		08/30/2023	Unknown	XXX	3,770,160	6,000,000	7,813
58933Y-BG-9	MERCK & CO INC		11/30/2023	Morgan Stanley & Co. LLC	XXX	636,915	1,027,000	14,395
59190#-AA-0	METROPOLITAN FINANCING VII, LLC		02/13/2023	INTERNAL	XXX	1,277,327	1,300,079	
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII		08/21/2023	METROPOLITAN BANK AND TRUST CO.	XXX	6,437,264	6,502,287	
61035#-AA-5	MCIP 9.42% Tranche A Senior Unsecured No		10/26/2023	GOLDMAN SACHS AND CO.	XXX	2,580,000	2,580,000	
61035@-AA-7	MONROE CAPITAL PRIVATE CREDIT FUND 559 L		11/08/2023	Monroe Capital	XXX	2,632,500	2,700,000	
61747Y-EH-4	MORGAN STANLEY		08/30/2023	Unknown	XXX	12,783,734	15,827,000	143,511

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
63111X-AK-7	NASDAQ INC		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,434,647	2,396,000	61,777
64032E-AJ-6	NSLT 2007-1 B2 - ABS		02/01/2023	Cantor Fitzgerald	XXX	(582,553)	(582,553)	
641423-CG-1	NEVADA POWER CO		09/11/2023	CHASE SECURITIES	XXX	1,247,913	1,250,000	
652526-70-8	NEWTEKONE INC		03/13/2023	Various	XXX	23,797	24,675	47
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)		02/01/2023	INTERNAL TRANSFER	XXX	(151,979)	(151,634)	(138)
666807-BP-6	NORTHROP GRUMMAN CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	879,727	1,089,000	5,973
67066G-AG-9	NVIDIA CORP		08/30/2023	Unknown	XXX	8,536,106	10,000,000	144,861
67103B-AA-8	OFS CAPITAL CORP		10/16/2023	COLLIERS SECURITIES	XXX	880	1,000	9
67401P-AD-0	OAKTREE SPECIALTY LENDING CORP		10/06/2023	Various	XXX	1,383,114	1,435,000	12,058
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC		12/11/2023	Seaport Global Securities LLC	XXX	2,075,827	2,980,000	20,008
682680-BC-6	ONEOK INC		11/16/2023	J.P. Morgan Securities LLC	XXX	2,470,908	3,300,000	26,813
68389X-BG-9	ORACLE CORP		08/30/2023	Unknown	XXX	5,950,549	7,442,000	94,963
690742-AH-4	OWENS CORNING		12/12/2023	Santander US Capital Markets	XXX	2,073,750	2,500,000	40,944
691205-AC-2	OWL ROCK TECHNOLOGY FINANCE CORP		03/30/2023	Various	XXX	483,565	535,000	7,135
691205-AE-8	BLUE OWL TECHNOLOGY FINANCE CORP		10/06/2023	Various	XXX	1,342,868	1,520,000	10,317
69120V-AF-8	OWL ROCK CORE INCOME CORP		03/15/2023	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	97,964	110,000	560
69120V-AM-3	OWL ROCK CORE INCOME CORP		03/07/2023	BARCLAYS	XXX	319,902	370,000	5,332
69120V-AN-1	OWL ROCK CORE INCOME CORP		03/16/2023	Various	XXX	276,830	275,000	7,289
69121K-AB-0	OWL ROCK CAPITAL CORP		03/15/2023	Oppenheimer	XXX	51,544	55,000	1,021
69121K-AG-9	OWL ROCK CAPITAL CORP		03/16/2023	Various	XXX	260,393	330,000	2,343
691543-88-8	OXFORD LANE CAPITAL CORP		10/19/2023	Ladenburg Thalmann & Co. Inc.	XXX	30,978	35,200	61
69181V-30-5	OXFORD SQUARE CAPITAL CORP		10/18/2023	Ladenburg Thalmann & Co. Inc.	XXX	10,386	11,150	10
69181V-50-3	OXFORD SQUARE CAPITAL CORP		03/24/2023	Ladenburg Thalmann & Co. Inc.	XXX	1,387	1,650	
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		08/30/2023	Unknown	XXX	4,085,291	5,333,000	91,535
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		10/24/2023	UBS SECURITIES LLC	XXX	2,467,117	2,900,000	10,573
745332-CL-8	PUGET SOUND ENERGY INC		10/24/2023	Various	XXX	2,396,837	2,722,000	65,085
754730-AH-2	RAYMOND JAMES FINANCIAL INC		09/28/2023	STATE STREET BANK AND TRUST	XXX	152,678	225,000	47
75513E-CX-7	RTX CORP		11/06/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	2,241,563	2,250,000	
75574U-60-6	READY CAPITAL CORP		03/24/2023	Ladenburg Thalmann & Co. Inc.	XXX	56,768	63,950	37
75574U-AC-5	READY CAPITAL CORP		10/24/2023	PERFORMANCE TRUST	XXX	173,900	185,000	5,540
75932T-AA-9	REIGN EXCHANGE LLC NOTES	C	08/01/2023	Unknown	XXX	(1,653,013)		
75968N-AE-1	RENAISSANCERE HOLDINGS LTD	C	11/30/2023	Morgan Stanley & Co. LLC	XXX	3,889,485	3,967,000	113,418
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		10/01/2023	Direct	XXX	332	332	
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA		02/01/2023	INTERNAL TRANSFER	XXX	(448,052)	(448,052)	(634)
773903-AJ-8	ROCKWELL AUTOMATION INC		08/30/2023	Unknown	XXX	5,766,328	6,500,000	135,742
78163D-20-9	RUNWAY GROWTH FINANCE CORP		03/13/2023	Ladenburg Thalmann & Co. Inc.	XXX	6,378	6,675	13
78163D-30-8	RUNWAY GROWTH FINANCE CORP		04/26/2023	Ladenburg Thalmann & Co. Inc.	XXX	53,280	55,250	45
78409V-AB-0	S&P GLOBAL INC		08/30/2023	Unknown	XXX	4,364,680	4,000,000	76,417
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		10/10/2023	US Bank	XXX	35,704	35,704	
80349A-80-2	SARATOGA INVESTMENT CORP		03/17/2023	Ladenburg Thalmann & Co. Inc.	XXX	16,603	18,250	12
80349A-86-9	SARATOGA INVESTMENT CORP		04/12/2023	Ladenburg Thalmann & Co. Inc.	XXX	949,054	966,450	
80349A-87-7	SARATOGA INVESTMENT CORP		03/21/2023	Ladenburg Thalmann & Co. Inc.	XXX	2,702	2,750	
808513-CH-6	CHARLES SCHWAB CORP		11/30/2023	Morgan Stanley & Co. LLC	XXX	3,941,350	3,921,000	66,831
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	C	08/30/2023	Unknown	XXX	15,129,315	13,500,000	179,297
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	08/30/2023	Unknown	XXX	14,282,681	15,500,000	176,183
832696-AZ-1	J M SMUCKER CO		12/04/2023	Merril Lynch Pierce Fenner Smith	XXX	2,341,448	2,350,000	740
83370R-AC-2	SOCIETE GENERALE SA	C	01/31/2023	BNP PARIBAS SEC CORP/BOND	XXX	2,152,500	2,000,000	35,938
83371G-AA-9	SOCIETE GENERALE SA	C	11/07/2023	SG AMERICAS SECURITIES, LLC	XXX	400,000	400,000	

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87264A-BN-4	T-MOBILE USA INC		08/30/2023	Unknown	XXX	9,820,860	14,000,000	19,250
87264A-BY-0	T-MOBILE USA INC		08/30/2023	Unknown	XXX	11,738,945	16,750,000	175,875
87612B-BL-5	TARGA RESOURCES PARTNERS LP		08/30/2023	Unknown	XXX	819,070	825,000	6,703
87612E-BR-6	TARGET CORP		10/24/2023	MITSUBISHI UFJ SECURITIES	XXX	1,564,422	1,900,000	25,587
88240T-AB-7	ERCOTT 2022 A2 - ABS		09/12/2023	Citi Bank	XXX	844,794	900,000	5,959
88579Y-AZ-4	3M CO		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,491,019	3,433,000	16,939
89117F-8Z-5	TORONTO-DOMINION BANK	C	07/05/2023	Various	XXX	1,872,650	1,800,000	29,250
902494-BH-5	TYSON FOODS INC		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,485,809	2,917,000	27,274
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/30/2023	Unknown	XXX	2,128,432	2,213,006	3,965
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		08/30/2023	Unknown	XXX	4,642,200	4,945,034	91,174
91020E-AA-2	UNITED EDUCATORS INSURANCE, A RECIPROCAL		01/31/2023	Not Available	XXX	10,000,000	10,000,000	
91324P-ET-5	UNITEDHEALTH GROUP INC		11/30/2023	Morgan Stanley & Co. LLC	XXX	2,065,566	1,900,000	34,804
91913Y-BD-1	VALERO ENERGY CORP		10/24/2023	BARCLAYS CAPITAL INC FIXED INC	XXX	2,413,476	3,900,000	57,335
92343V-GB-4	VERIZON COMMUNICATIONS INC		08/30/2023	Unknown	XXX	13,006,887	17,500,000	272,660
92343V-GC-2	VERIZON COMMUNICATIONS INC		08/30/2023	Unknown	XXX	7,272,200	10,000,000	162,389
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO		08/30/2023	Unknown	XXX	1,820,700	1,750,000	30,625
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		02/01/2023	INTERNAL TRANSFER	XXX	(317,359)	(317,359)	(384)
94980V-AG-3	WELLS FARGO BANK NA		08/30/2023	Unknown	XXX	12,141,720	12,000,000	7,933
94990E-AA-2	WFCM 2018-AUS A - CMBS		08/30/2023	Unknown	XXX	4,506,070	5,000,000	16,891
95000A-AU-1	WFCM 2015-P2 A4 - CMBS		08/30/2023	Unknown	XXX	4,726,312	5,000,000	15,342
963320-AX-4	WHIRLPOOL CORP		12/04/2023	JEFFERIES LLC	XXX	2,640,989	3,355,000	9,003
96524V-40-3	WHITEHORSE FINANCE INC		08/22/2023	Various	XXX	449,592	457,100	
96525X-AA-9	WITEH 10 E - CDO		07/17/2023	MLPFS INC FIXED INCOME	XXX	4,581	4,581	
96928*-CF-2	CTL - WALGREENS POOL II		02/01/2023	INTERNAL TRANSFER	XXX	(277,738)	(276,629)	(418)
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)		02/01/2023	INTERNAL TRANSFER	XXX	(304,670)	(304,670)	(443)
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		02/01/2023	INTERNAL TRANSFER	XXX	(868,971)	(868,971)	(3,677)
98162J-AG-1	WPT 2017-WWP B - CMBS		08/30/2023	Unknown	XXX	1,560,240	2,000,000	5,986
983024-AL-4	WYETH LLC		08/30/2023	Unknown	XXX	5,165,245	4,750,000	11,875
983024-AN-0	WYETH LLC		08/30/2023	Unknown	XXX	10,658,895	9,750,000	240,107
984588-AA-1	YALE-NEW HAVEN HOSPITAL INC		11/16/2023	J.P. Morgan Securities LLC	XXX	2,138,032	2,600,000	43,830
BGH704-UL-3	LENDLEASE AAFHHC PRA TL 2021		02/01/2023	INTERNAL TRANSFER	XXX	(767,000)	(767,000)	(17,598)
BGH7LW-B6-2	LENDLEASE AAFHHC PRA TL 2022		02/01/2023	INTERNAL TRANSFER	XXX	(958,000)	(958,000)	(23,825)
BGH8B5-0Y-1	GLAM 3 MILHSG FEE LLC SENIOR		05/18/2023	DIRECT LOAN FUND	XXX	12,000,000	12,000,000	
BGH8B5-1P-9	GLAM 3 MILHSG FEE LLC SUB		05/18/2023	DIRECT LOAN FUND	XXX	3,811,000	3,811,000	
BGH8P4-M9-0	LENDLEASE AAFHHC PRA TL 2023		10/04/2023	DIRECT LOAN FUND	XXX	10,471,000	10,471,000	
BGH8QG-EF-7	DEER VALLEY-ALTERRA (EXTELL)		12/19/2023	DIRECT LOAN FUND	XXX	41,000,000	41,000,000	
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS		11/20/2023	DIRECT LOAN FUND	XXX	3,526,797	3,526,797	
C8665*-AU-0	TFI INTERNATIONAL INC		10/13/2023	CitiGroup	XXX	2,200,000	2,200,000	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS		11/20/2023	DIRECT LOAN FUND	XXX	3,526,797	3,526,797	
W94240-HF-3	SWEDBANK AB	D	02/16/2023	BNP-PARIBAS SA, PARIS	XXX	200,000	200,000	
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						671,266,655	761,007,693	6,981,923
<b>Bonds: Hybrid Securities</b>								
037389-AK-9	AON CORP		08/30/2023	Unknown	XXX	2,537,500	2,500,000	33,618
03769M-20-5	APOLLO GLOBAL MANAGEMENT INC		08/16/2023	MORGAN STANLEY & CO. LLC	XXX	1,300,000	1,300,000	
05565A-5R-0	BNP PARIBAS SA	C	08/18/2023	Various	XXX	999,300	1,000,000	378
05971K-AQ-2	BANCO SANTANDER SA	C	11/16/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	600,000	600,000	
281020-AZ-0	EDISON INTERNATIONAL		12/04/2023	MIZUHO SECURITIES USA INC.	XXX	430,000	430,000	
28504K-AA-5	ELECTRICITE DE FRANCE SA	C	06/08/2023	BNP PARIBAS SEC CORP/BOND	XXX	600,000	600,000	

E136

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29250N-AS-4	ENBRIDGE INC.	C	06/01/2023	RBC CAPITAL MARKETS, LLC	XXX	197,213	225,000	4,813
29250N-BS-3	ENBRIDGE INC.		09/18/2023	MORGAN STANLEY & CO. LLC	XXX	1,160,000	1,160,000	
29250N-BT-1	ENBRIDGE INC.		09/18/2023	MORGAN STANLEY & CO. LLC	XXX	910,000	910,000	
404280-DT-3	HSBC HOLDINGS PLC	C	02/28/2023	HSBC SECURITIES INC.	XXX	1,200,000	1,200,000	
42981D-AA-4	HIGH STREET FUNDING TRUST II		08/30/2023	Unknown	XXX	12,515,084	15,000,000	29,263
48124B-AC-9	JPMORGAN CHASE & CO.		08/21/2023	BARCLAYS CAPITAL INC.	XXX	753,750	750,000	4,072
48126H-AA-8	JPMORGAN CHASE & CO.		08/03/2023	WELLS FARGO SECURITIES, LLC	XXX	651,240	648,000	965
53944Y-AV-5	LLOYDS BANKING GROUP PLC	C	03/06/2023	MORGAN STANLEY & CO. LLC	XXX	1,200,000	1,200,000	
553086-AC-3	TRAVELERS COMPANIES INC		08/30/2023	Unknown	XXX	2,344,048	2,240,000	35,583
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO		10/03/2023	MIZUHO SECURITIES USA INC.	XXX	500,750	500,000	8,877
902613-BE-7	UBS GROUP AG	C	11/14/2023	Various	XXX	607,000	600,000	154
902613-BF-4	UBS GROUP AG	C	11/13/2023	Various	XXX	603,200	600,000	103
929089-AG-5	VOYA FINANCIAL INC		09/13/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	506,250	500,000	
N4578E-LM-8	ING GROEP NV	D	02/07/2023	JP MORGAN SEC LONDON	XXX	1,200,000	1,200,000	
1309999999 – Bonds: Hybrid Securities						30,815,334	33,163,000	117,824
<b>Bonds: Unaffiliated Bank Loans</b>								
000000-00-0	IEQ CAPITAL, LLC 1 LIEN DELAYED DRAW TER		12/01/2023	Not Available	XXX	1,306,363	1,318,519	
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		08/21/2023	NOMURA SECURITIES INTL., FIXED I	XXX	8,131,500	8,340,000	
94847K-AA-3	WEDGEWOOD INC.		01/05/2023	INTERNAL	XXX	1,515,152	1,515,152	
1909999999 – Bonds: Unaffiliated Bank Loans						10,953,015	11,173,670	
2509999997 – Subtotals - Bonds - Part 3						864,793,758	980,137,545	7,566,377
2509999998 – Summary Item from Part 5 for Bonds						459,581,739	472,616,615	4,049,706
2509999999 – Subtotals - Bonds						1,324,375,497	1,452,754,160	11,616,084
<b>Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>								
00489Q-30-0	ACRES COMMERCIAL REALTY CORP		10/13/2023	Ladenburg Thalmann & Co. Inc.	3,048.000	57,501		
020002-78-8	ALLSTATE CORP		05/16/2023	Various	79,294.000	1,985,022		
038923-85-0	ARBOR REALTY TRUST INC		10/27/2023	Ladenburg Thalmann & Co. Inc.	2,616.000	46,184		
038923-86-8	ARBOR REALTY TRUST INC		10/26/2023	Ladenburg Thalmann & Co. Inc.	194.000	3,144		
038923-87-6	ARBOR REALTY TRUST INC		10/27/2023	Various	3,440.000	56,999		
05461T-30-5	AXIS CAPITAL HOLDINGS LTD	C	08/04/2023	Various	10,000.000	201,444		
172967-PE-5	CITIGROUP INC		09/14/2023	Various	2,270,000.000	2,275,148		
29273V-60-5	ENERGY TRANSFER LP		10/11/2023	JPMSUS3X JP MORGAN SEC NY	733.000	18,257		
38141G-A3-8	GOLDMAN SACHS GROUP INC		08/14/2023	Various	1,997,000.000	2,000,310		
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		03/31/2023	Ladenburg Thalmann & Co. Inc.	1,734.000	29,088		
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		10/24/2023	Ladenburg Thalmann & Co. Inc.	5,406.000	87,838		
55025L-20-7	LUMENT FINANCE TRUST INC		11/13/2023	Ladenburg Thalmann & Co. Inc.	11,082.000	188,632		
61762V-20-0	MORGAN STANLEY		08/10/2023	Various	29,000.000	733,829		
61763E-20-7	MORGAN STANLEY		07/07/2023	Various	14,500.000	366,032		
649604-86-5	NEW YORK MORTGAGE TRUST INC		03/24/2023	Ladenburg Thalmann & Co. Inc.	1,244.000	21,050		
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		02/27/2023	Various	920,000.000	917,450		
75574U-88-7	READY CAPITAL CORP		10/06/2023	Ladenburg Thalmann & Co. Inc.	1,023.000	17,810		
783892-20-1	SCE TRUST 7		11/16/2023	RCMCUS31 UNITED STATES	42,800.000	1,070,000		
87266M-20-6	TPG RE FINANCE TRUST INC		10/25/2023	Various	4,622.000	65,617		
95002Y-AA-1	WELLS FARGO & CO		08/01/2023	Various	5,015,000.000	5,075,349		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						15,216,703	XXX	
<b>Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>								
020002-30-9	ALLSTATE CORP		02/01/2023	Jefferies LLC	13,006.000	326,910		

E137

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
691543-87-0	OXFORD LANE CAPITAL CORP		03/21/2023	Ladenburg Thalmann & Co. Inc.	225.000	4,934		
75574U-40-8	READY CAPITAL CORP		10/09/2023	Various	7,940.000	182,600		
75932V-20-5	REIGN EXCHANGE LTD EQUITY	C	06/01/2023	Unknown	-27,250,000.000	(1,585,950)		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						(1,071,506)	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 3						14,145,197	XXX	
4509999998 – Summary Item from Part 5 for Preferred Stocks						1,957,578	XXX	
4509999999 – Subtotals - Preferred Stocks						16,102,776	XXX	
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>								
902685-10-6	UDEMY ORD		12/14/2023	U.S. Bank	109.000	1,663	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,663	XXX	
<b>Common Stocks: Parent, Subsidiaries and Affiliates Other</b>								
000000-00-0	REDDING REASSURANCE COMPANY 3 LLC		12/31/2023			57,621,028	XXX	
5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates Other						57,621,028	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						57,622,691	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks						60,618	XXX	
5989999999 – Subtotals - Common Stocks						57,683,309	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						73,786,085	XXX	
6009999999 – Totals						1,398,161,582	XXX	11,616,084

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds: U.S. Governments</b>																				
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS		12/01/2023	Paydown	XXX	160,774	160,774	162,777	160,730		45		45		160,774		-	-	6,561	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS		12/01/2023	Paydown	XXX	1,801,051	1,802,341	1,872,383	1,800,936		115		115		1,801,051		-	-	75,340	08/16/2039
38373M-6D-7	GNR 2009-027 Z - CMBS		12/01/2023	Paydown	XXX	1,368	1,368	1,368	1,368						1,368				40	01/16/2051
38373M-HM-5	GNR 2003-83 Z - CMBS		12/01/2023	Paydown	XXX	5,851	5,851	6,685	6,254		(403)		(403)		5,851				166	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS		12/01/2023	Paydown	XXX	44,901	44,901	51,776	47,961		(3,060)		(3,060)		44,901				1,398	11/16/2043
38373M-WW-6	GNR 2007-013 Z - CMBS		12/01/2023	Paydown	XXX	481	481	460	470		11		11		481				13	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS		12/01/2023	Paydown	XXX	11,010	11,010	12,513	11,911		(902)		(902)		11,010				363	10/16/2042
38374F-P6-5	GNR 0418B Z - CMO/RMBS		12/01/2023	Paydown	XXX	69,489	69,489	79,717	76,177		(6,688)		(6,688)		69,489				1,748	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS		12/01/2023	Paydown	XXX	43,132	43,132	47,086	45,575		(2,444)		(2,444)		43,132				938	02/16/2034
38374L-Q5-3	GNR 2005-067 Z - CMBS		12/01/2023	Paydown	XXX	553	553	530	540		13		13		553				14	08/16/2045
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS		12/01/2023	Paydown	XXX	83,153	83,153	85,849	83,546		(393)		(393)		83,153				2,308	05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS		12/01/2023	Paydown	XXX	1,084,059	1,080,663	1,110,993	1,084,574		(515)		(515)		1,084,059				50,318	06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS		12/01/2023	Paydown	XXX	975,881	969,500	1,011,271	976,971		(1,090)		(1,090)		975,881				48,663	07/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS		12/01/2023	Paydown	XXX	71,223	71,223	72,178	71,219		4		4		71,223				2,076	09/16/2039
38376G-UP-3	GNR 2010-100 Z - CMBS		12/01/2023	Paydown	XXX	4,241	4,241	3,739	3,915		326		326		4,241				99	10/16/2052
3837H1-U9-0	GNR 994 ZB - CMO/RMBS		08/21/2023	Paydown	XXX	36,978	36,978	37,510	37,145		(167)		(167)		36,978				1,454	02/20/2029
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		12/01/2023	Paydown	XXX	17,854	17,854	16,862	17,330		524		524		17,854				290	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		12/01/2023	Paydown	XXX	14,656	14,656	14,625	14,629		27		27		14,656				270	11/20/2047
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS		12/01/2023	Paydown	XXX	3,409	3,409	3,353	3,382		28		28		3,409				129	11/20/2048
83162C-PK-3	SBAP 2005-20 B A - ABS		09/01/2023	Paydown	XXX	32,126	32,126	33,956	33,028		(902)		(902)		32,126				1,198	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS		11/01/2023	Paydown	XXX	80,762	80,762	80,762	80,762						80,762				4,187	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS		12/01/2023	Paydown	XXX														61	12/01/2028
911759-KZ-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL		02/01/2023	Call @ 100.00	XXX	63,000	63,000	63,000	63,000						63,000				1,411	08/01/2030
911760-GZ-3	VENDE 1995-3 Z - CMO/RMBS		12/01/2023	Paydown	XXX	433	433	505	448		(15)		(15)		433				19	07/15/2025
912828-4A-5	UNITED STATES TREASURY		02/27/2023	Maturity @ 100.00	XXX	2,100,000	2,100,000	2,101,238	2,100,042		(42)		(42)		2,100,001		(1)	(1)	27,563	02/28/2023
912828-5P-1	UNITED STATES TREASURY		11/30/2023	Maturity @ 100.00	XXX	4,000,000	4,000,000	4,006,107	4,001,182		(1,182)		(1,182)		4,000,000				115,000	11/30/2023
0109999999 - Bonds: U.S. Governments						10,706,385	10,697,897	10,877,242	10,723,095		(16,709)		(16,709)		10,706,385		(1)	(1)	341,626	XXX
<b>Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)</b>																				
13063A-7D-0	CALIFORNIA ST		07/31/2023	UBS SECURITIES LLC	XXX	1,029,996	860,000	876,768	873,417		(250)		(250)		873,167		156,829	156,829	52,317	10/01/2039
0509999999 - Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						1,029,996	860,000	876,768	873,417		(250)		(250)		873,167		156,829	156,829	52,317	XXX
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</b>																				
232723-HD-1	CYPRESS CALIF ELEM SCH DIST		07/31/2023	BANK OF AMERICA SECURITIES	XXX	1,506,572	1,845,000	498,445	1,128,332		50,250		50,250		1,178,583		327,989	327,989		08/01/2029
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2023	Paydown	XXX	19,126	19,126	19,604	19,582		(456)		(456)		19,126				878	01/15/2051
44563@-AD-7	HUNT FEE III 2021-2		06/01/2023	Adjustment	XXX	1,208,131	1,208,131	1,208,131	1,208,131						1,208,131				22,820	12/21/2048
44563@-AD-7	HUNT FEE III 2021-2		06/21/2023	Paydown	XXX	(1,198,899)	(1,198,899)	(1,198,179)	(1,198,179)		(720)		(720)		(1,198,899)				(23,283)	12/21/2048
44563@-AD-7	HUNT FEE III 2021-2		06/21/2023	Paydown	XXX	68,143	68,143	68,046	68,050		93		93		68,143				2,178	12/21/2048
50207#-AA-0	LMH FEE		12/21/2023	Various	XXX	(3,459,601)	(3,445,760)	(3,461,668)	(3,454,470)		1,431		1,431		(3,453,038)		(6,563)	(6,563)	(206,269)	06/21/2048
592112-TN-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		08/21/2023	PIPER SANDLER & CO	XXX	6,324,570	6,300,000	6,411,195	6,367,939		(7,231)		(7,231)		6,360,708		(36,138)	(36,138)	287,700	07/01/2036
686053-DR-7	OREGON SCH BRDS ASSN		06/30/2023	Call @ 100.00	XXX	63,827	63,827	71,106	68,265		(360)		(360)		67,905		(4,078)	(4,078)	1,764	06/30/2028
717883-LV-2	PHILADELPHIA PA SCH DIST		09/25/2023	MARKETAXESS CORPORATION	XXX	70,584	70,000	76,303	73,383		(268)		(268)		73,115		(2,531)	(2,531)	4,488	09/01/2030

E14

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST		09/25/2023	MARKETAXESS CORPORATION	XXX	85,264	85,000	85,000	85,000						85,000		264	264	5,673	08/01/2026
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		06/01/2023	Call @ 100.00	XXX	80,000	80,000	84,556	82,508		(217)		(217)		82,291		(2,291)	(2,291)	1,924	06/01/2027
738850-RA-6	POWAY CALIF UNI SCH DIST		08/21/2023	UBS SECURITIES LLC	XXX	1,599,638	2,525,000	1,304,895	1,537,766		39,556		39,556		1,577,322		22,316	22,316		08/01/2035
738850-RE-8	POWAY CALIF UNI SCH DIST		07/31/2023	MESIROW FINANCIAL INC.	XXX	1,047,360	2,000,000	309,760	661,940		26,253		26,253		688,193		359,167	359,167		08/01/2039
738850-RF-5	POWAY CALIF UNI SCH DIST		07/31/2023	MESIROW FINANCIAL INC.	XXX	1,244,625	2,500,000	361,200	772,724		30,693		30,693		803,418		441,208	441,208		08/01/2040
796720-GJ-3	SAN BERNARDINO CALIF CMNTY COLLEGE DIST		09/25/2023	WELLS FARGO SECURITIES, LLC	XXX	591,040	500,000	500,000	500,000						500,000		91,040	91,040	42,826	08/01/2039
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST		08/23/2023	Morgan Stanley & Co. LLC	XXX	1,754,130	1,750,000	1,811,933	1,785,314		(4,666)		(4,666)		1,780,648		(26,518)	(26,518)	74,667	08/01/2037
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST		08/01/2023	Redemption @ 100.00	XXX	250,000	250,000	250,000	250,000						250,000				13,750	08/01/2040
861419-RC-5	STOCKTON CALIF UNI SCH DIST		07/31/2023	RBC CAPITAL MARKETS, LLC	XXX	2,263,500	2,500,000	925,725	1,976,894		77,014		77,014		2,053,908		209,592	209,592		08/01/2026
932889-TW-8	WALNUT VALLEY CALIF UNI SCH DIST		09/25/2023	OPPENHEIMER & CO. INC.	XXX	379,880	690,000	138,090	280,362		14,023		14,023		294,385		85,494	85,494		08/01/2036
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						13,897,887	17,809,567	9,464,141	12,213,544		225,395		225,395		12,438,938		1,458,949	1,458,949	229,117	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																				
00164T-AD-0	AMCEST 2007 A A2 - RMBS		07/15/2023	Paydown	XXX	8,786	8,786	9,432	9,382		(596)		(596)		8,786				125	01/15/2053
00624Q-BG-2	ADAMS IND CENT ELEM SCH BLDG CORP		09/25/2023	FIRST HORIZON BANK	XXX	149,211	150,000	150,000	150,000						150,000		(789)	(789)	9,428	01/15/2026
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		06/01/2023	Call @ 100.00	XXX	45,000	45,000	53,770	52,137		(118)		(118)		52,019		(7,019)	(7,019)	1,440	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		05/15/2023	Call @ 100.00	XXX	10,000	10,000	13,500	12,846		(38)		(38)		12,808		(2,808)	(2,808)	378	05/15/2040
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		07/31/2023	BARCLAYS CAPITAL INC	XXX	1,540,826	1,365,000	1,280,724	1,299,119		1,038		1,038		1,300,157		240,669	240,669	62,781	12/01/2040
196479-6Y-0	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Paydown	XXX	32,773	33,048	33,048	33,048						33,048		(274)	(274)	603	08/01/2037
196479-C3-1	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Call @ 100.00	XXX	22,629	22,629	22,629	22,629						22,629				332	09/01/2047
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-		12/27/2023	Call @ 100.00	XXX	16,004	16,014	16,014	16,014						16,014		(10)	(10)	351	07/01/2036
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2023	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				147	11/15/2039
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV		12/11/2023	J.P. MORGAN SECURITIES LLC	XXX	626,233	575,000	670,651	649,786		(2,694)		(2,694)		647,092		(20,860)	(20,860)	39,749	11/15/2039
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV		12/13/2023	CITIGROUP GLOBAL MARKETS, INC	XXX	829,270	1,000,000	991,410	992,402		187		187		992,589		(163,319)	(163,319)	55,575	08/01/2046
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		07/01/2023	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				422	07/01/2024
31293L-WX-8	FH C23362 - RMBS		12/01/2023	Paydown	XXX	11,615	11,615	12,921	12,184		(569)		(569)		11,615		-	-	413	03/01/2029
3132E0-BY-7	FH SD3655 - RMBS		12/01/2023	Paydown	XXX	26,337	26,337	25,178	25,178		1,158		1,158		26,337		-	-	161	08/01/2053
3132Y6-DU-8	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2023	Paydown	XXX	21,764	21,764	21,281	21,306		458		458		21,764		-	-	397	01/01/2039
3132Y7-GN-9	FH WE2005 - CMBS/RMBS		12/01/2023	Paydown	XXX	186,868	186,868	176,605	180,177		6,692		6,692		186,868		-	-	3,237	09/01/2033
31339W-NA-0	FHR 2439A LH - CMO/RMBS		12/01/2023	Paydown	XXX	31,072	31,072	35,223	35,093		(4,021)		(4,021)		31,072		-	-	1,033	04/15/2032
3133TH-K8-9	FHR 2103 PS - CMO/RMBS		12/01/2023	Paydown	XXX	29,891	29,891	33,408	32,069		(2,178)		(2,178)		29,891		-	-	1,060	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS		12/01/2023	Paydown	XXX	5,802	5,802	5,896	5,842		(41)		(41)		5,802		-	-	190	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS		12/01/2023	Paydown	XXX	5,863	5,863	5,942	5,883		(20)		(20)		5,863		-	-	179	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS		12/01/2023	Paydown	XXX	7,382	7,382	7,495	7,425		(43)		(43)		7,382		-	-	235	07/15/2029
313637-VQ-0	FN 109623 - CMBS/RMBS		12/01/2023	Paydown	XXX	6,305	6,305	6,530	6,484		(179)		(179)		6,305		-	-	150	09/01/2048
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS		12/01/2023	Paydown	XXX	26,771	26,771	26,771	26,771						26,771		-	-	626	10/25/2041

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136A5-ZX-7	FNR 2012-54 WH - CMO/RMBS		12/01/2023	Paydown	XXX	39,885	39,885	40,321	40,031		(146)		(146)		39,885				730	05/25/2042
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS		12/01/2023	Paydown	XXX	54,962	54,962	53,111	54,398		563		563		54,962				970	07/25/2043
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS		12/01/2023	Paydown	XXX	81,045	79,845	78,435	79,175		670		670		79,845		1,199	1,199	1,424	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS		12/01/2023	Paydown	XXX	43,603	43,603	40,694	41,057		2,547		2,547		43,603				831	05/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS		12/01/2023	Paydown	XXX	100,467	94,398	92,322	92,919		1,480		1,480		94,398		6,069	6,069	1,410	08/25/2047
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS		12/01/2023	Paydown	XXX	31,556	30,586	30,063	30,278		308		308		30,586		970	970	452	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS		12/01/2023	Paydown	XXX	106,229	99,914	99,225	99,322		592		592		99,914		6,315	6,315	1,258	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		12/01/2023	Paydown	XXX	25,898	25,099	24,749	24,869		230		230		25,099		800	800	372	03/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS		12/01/2023	Paydown	XXX	160,627	154,253	154,211	154,066		187		187		154,253		6,375	6,375	2,766	06/25/2048
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS		12/01/2023	Paydown	XXX	30,021	28,985	28,171	28,427		558		558		28,985		1,037	1,037	521	09/25/2048
3136B2-SB-9	FNR 2018-47 GZ - CMO/RMBS		04/01/2023	Paydown	XXX	(180,730)											(180,730)	(180,730)		07/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS		12/01/2023	Paydown	XXX	181,126	181,126	164,808	170,408		10,718		10,718		181,126				2,389	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS		12/01/2023	Paydown	XXX	197,616	188,299	178,224	181,532		6,767		6,767		188,299		9,318	9,318	2,881	08/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS		12/01/2023	Paydown	XXX	131,872	127,899	117,345	119,747		8,152		8,152		127,899		3,973	3,973	1,601	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS		12/01/2023	Paydown	XXX	77,902	77,902	73,862	74,226		3,676		3,676		77,902				921	10/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS		12/01/2023	Paydown	XXX	178,851	163,202	146,449	153,170		10,032		10,032		163,202		15,649	15,649	2,088	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS		12/01/2023	Paydown	XXX	695,782	672,960	607,295	629,096		43,864		43,864		672,960		22,822	22,822	9,169	11/25/2048
3136FC-WG-7	FNS 361 PO - CMO/RMBS		12/01/2023	Paydown	XXX	9,282	9,282	7,979	7,961		1,322		1,322		9,282					09/25/2035
31377U-6D-0	FN 387968 - CMBS/RMBS		12/01/2023	Paydown	XXX	13,934	13,934	14,221	14,136		(203)		(203)		13,934				312	08/01/2048
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS		12/01/2023	Paydown	XXX	7,419	7,419	7,291	7,308		110		110		7,419				175	06/15/2040
3137A5-P2-4	FHR 3795 VZ - CMO/RMBS		10/26/2023	Paydown	XXX	989,061	1,029,777	917,177	984,312		4,748		4,748		989,061				35,508	01/15/2041
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		12/01/2023	Paydown	XXX	33,227	33,227	32,930	33,133		94		94		33,227				574	06/15/2042
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		12/01/2023	Paydown	XXX	87,880	85,910	81,276	83,158		2,752		2,752		85,910		1,970	1,970	1,121	12/15/2047
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS		12/01/2023	Paydown	XXX	8,259	8,259	8,253	8,252		8		8		8,259				221	01/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS		12/01/2023	Paydown	XXX	448,600	440,696	428,271	430,376		10,321		10,321		440,696		7,904	7,904	8,752	09/15/2048
3137HA-MK-9	FRETE ML-17 A - CMBS		12/01/2023	Paydown	XXX	3,100	3,100	2,451	2,451		649		649		3,100				16	04/25/2043
31388J-TR-6	FN 606360 - RMBS		12/01/2023	Paydown	XXX	404	404	450	426		(22)		(22)		404				16	10/01/2031
3138L6-PW-2	FN AM5836 - CMBS/RMBS		12/01/2023	Paydown	XXX	5,267	5,267	5,326	5,282		(15)		(15)		5,267				118	04/01/2032
3138LC-QA-6	FN AN0448 - CMBS/RMBS		12/01/2023	Paydown	XXX	3,990	3,990	4,072	4,027		(37)		(37)		3,990				85	01/01/2046
3138LL-MU-6	FN AN7570 - CMBS/RMBS		12/01/2023	Paydown	XXX	1,760	1,760	1,761	1,758		3		3		1,760				31	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS		12/01/2023	Paydown	XXX	8,597	8,597	8,597	8,580		17		17		8,597				177	02/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS		12/01/2023	Paydown	XXX	4,058	4,058	4,101	4,086		(28)		(28)		4,058				91	09/01/2048
313921-6F-0	FNW 2001-W3 A - CMO/RMBS		12/01/2023	Paydown	XXX	9,570	9,570	9,570	9,570		958		958		9,570				262	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS		12/01/2023	Paydown	XXX	10,626	10,626	10,918	10,781		(155)		(155)		10,626				365	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS		12/01/2023	Paydown	XXX	33,094	33,094	36,668	36,923		(3,829)		(3,829)		33,094		1,259	1,259	308	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS		12/01/2023	Paydown	XXX	7,647	7,647	8,473	8,666		(1,019)		(1,019)		7,647				308	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS		09/01/2023	Paydown	XXX	8,150	8,150	8,273	8,228		(78)		(78)		8,150				168	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS		12/01/2023	Paydown	XXX	56,257	56,257	60,919	60,090		(3,833)		(3,833)		56,257				1,615	07/25/2033
31393P-FY-5	FHR 2595 TG - CMO/RMBS		04/17/2023	Paydown	XXX	5,797	5,797	6,485	5,808		(11)		(11)		5,797				44	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS		12/01/2023	Paydown	XXX	61,383	61,383	68,995	69,260		(7,877)		(7,877)		61,383				1,733	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS		12/01/2023	Paydown	XXX	96,906	96,906	108,226	104,219		(7,313)		(7,313)		96,906				2,778	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS		12/01/2023	Paydown	XXX	136,908	136,908	158,197	147,066		(10,159)		(10,159)		136,908				4,306	07/15/2033
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	9,077	9,077	9,145	9,121		(44)		(44)		9,077				240	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS		12/01/2023	Paydown	XXX	3,756	3,756	3,784	3,767		(11)		(11)		3,756				120	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS		12/01/2023	Paydown	XXX	58,399	58,399	65,354	64,124		(5,726)		(5,726)		58,399				1,747	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS		12/01/2023	Paydown	XXX	15,689	15,689	15,861	15,765		(76)		(76)		15,689				473	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS		12/01/2023	Paydown	XXX	52,498	52,498	57,308	56,138		(3,640)		(3,640)		52,498				1,315	03/25/2035
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS		10/26/2023	Paydown	XXX	1,011,450	1,033,760	989,825	1,008,970		2,480		2,480		1,011,450				50,082	09/25/2043
31394L-EG-3	FHR 2691 MG - CMO/RMBS		12/01/2023	Paydown	XXX	59,220	59,220	64,400	63,365		(4,145)		(4,145)		59,220				1,365	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS		12/01/2023	Paydown	XXX	76,727	76,727	89,944	83,038		(6,311)		(6,311)		76,727				2,276	10/15/2033



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31394N-ZK-7	FHR 2737B YE - CMO/RMBS		12/01/2023	Paydown	XXX	40,952	40,952	44,600	44,400		(3,447)		(3,447)		40,952		-	-	1,123	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS		12/01/2023	Paydown	XXX	65,183	65,183	70,876	71,583		(6,400)		(6,400)		65,183		-	-	1,815	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS		12/01/2023	Paydown	XXX	59,663	59,663	70,796	65,626		(5,963)		(5,963)		59,663		-	-	1,574	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS		12/01/2023	Paydown	XXX	77,671	77,671	93,993	84,150		(6,479)		(6,479)		77,671		-	-	2,101	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS		12/01/2023	Paydown	XXX	51,818	51,818	61,954	56,768		(4,949)		(4,949)		51,818		-	-	1,638	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS		12/01/2023	Paydown	XXX	102,980	102,980	114,857	105,075		(2,096)		(2,096)		102,980		-	-	2,606	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS		12/01/2023	Paydown	XXX	45,925	45,925	46,390	46,048		(123)		(123)		45,925		-	-	1,328	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS		12/01/2023	Paydown	XXX	54,474	54,474	64,356	58,936		(4,462)		(4,462)		54,474		-	-	1,633	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS		12/01/2023	Paydown	XXX	40,282	40,282	46,960	45,282		(5,000)		(5,000)		40,282		-	-	1,070	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS		12/01/2023	Paydown	XXX	44,012	44,012	48,181	47,829		(3,817)		(3,817)		44,012		-	-	1,134	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS		12/01/2023	Paydown	XXX	71,081	71,081	77,251	78,218		(7,137)		(7,137)		71,081		-	-	1,862	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS		12/01/2023	Paydown	XXX	20,866	20,866	20,571	20,682		184		184		20,866		-	-	579	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS		12/01/2023	Paydown	XXX	49,828	49,828	54,311	54,316		(4,487)		(4,487)		49,828		-	-	1,442	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS		12/01/2023	Paydown	XXX	20,291	20,291	23,544	22,262		(1,971)		(1,971)		20,291		-	-	617	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS		12/01/2023	Paydown	XXX	40,286	40,286	44,714	43,575		(3,289)		(3,289)		40,286		-	-	1,274	03/15/2036
31397B-CM-1	FHR 3212 PE - CMO/RMBS		12/01/2023	Paydown	XXX	30,013	30,013	33,115	33,839		(3,827)		(3,827)		30,013		-	-	973	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS		12/01/2023	Paydown	XXX	14,906	14,906	15,023	14,989		(83)		(83)		14,906		-	-	466	11/15/2036
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS		12/01/2023	Paydown	XXX	180,633	180,633	202,706	197,126		(16,494)		(16,494)		180,633		-	-	4,199	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS		12/01/2023	Paydown	XXX	29,750	29,750	29,669	29,707		81		81		29,750		-	-	832	05/25/2039
31397S-G9-9	FNR 2011-46 Z - CMO/RMBS		10/26/2023	Paydown	XXX	1,142,529	1,179,902	1,075,158	1,138,058		4,471		4,471		1,142,529		-	-	45,901	05/25/2041
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS		12/01/2023	Paydown	XXX	2,396	2,396	2,349	2,343		53		53		2,396		-	-	41	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS		12/01/2023	Paydown	XXX	45,513	45,513	47,066	45,653		(141)		(141)		45,513		-	-	1,458	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS		12/01/2023	Paydown	XXX	5,500	5,500	5,168	5,168		332		332		5,500		-	-	125	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS		12/01/2023	Paydown	XXX	1,800	1,800	1,764	1,755		45		45		1,800		-	-	34	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS		12/01/2023	Paydown	XXX	2,098	2,098	2,055	2,051		47		47		2,098		-	-	40	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS		12/01/2023	Paydown	XXX	15,929	15,929	15,265	15,301		628		628		15,929		-	-	479	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS		12/01/2023	Paydown	XXX	2,528	2,528	2,473	2,473		55		55		2,528		-	-	43	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS		12/01/2023	Paydown	XXX	22,041	22,041	21,560	21,783		258		258		22,041		-	-	664	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS		12/01/2023	Paydown	XXX	19,064	19,064	18,592	18,840		224		224		19,064		-	-	484	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS		12/01/2023	Paydown	XXX	15,008	15,008	14,776	14,862		146		146		15,008		-	-	397	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS		12/01/2023	Paydown	XXX	19,940	19,940	19,684	19,794		146		146		19,940		-	-	529	03/25/2040
31402C-V5-8	FN 725236 - RMBS		12/01/2023	Paydown	XXX	252	252	271	270		(18)		(18)		252		-	-	6	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS		12/01/2023	Paydown	XXX	7,585	7,585	7,544	7,539		46		46		7,585		-	-	146	08/01/2056
3140HR-6G-3	FN BL0870 - CMBS/RMBS		12/01/2023	Paydown	XXX	150,408	150,408	153,464	152,599		(2,191)		(2,191)		150,408		-	-	3,533	12/01/2048
3140HR-N2-5	FN BL0408 - CMBS/RMBS		12/01/2023	Paydown	XXX	17,241	17,241	17,425	17,353		(112)		(112)		17,241		-	-	393	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS		12/01/2023	Paydown	XXX	69,214	69,214	69,604	69,515		(300)		(300)		69,214		-	-	1,596	06/01/2044
3140HR-YH-0	FN BL0711 - CMBS/RMBS		12/01/2023	Paydown	XXX	17,023	17,023	17,452	17,326		(303)		(303)		17,023		-	-	406	11/01/2038
3140HS-CK-5	FN BL0973 - CMBS/RMBS		12/01/2023	Paydown	XXX	17,662	17,662	17,816	17,744		(82)		(82)		17,662		-	-	416	12/01/2033
3140HS-U4-1	FN BL1502 - CMBS/RMBS		12/01/2023	Paydown	XXX	109,792	109,792	111,782	111,501		(1,709)		(1,709)		109,792		-	-	2,444	02/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS		12/01/2023	Paydown	XXX	9,016	9,016	9,112	9,087		(71)		(71)		9,016		-	-	172	08/01/2049
3140J0-7C-8	FN BL8090 - CMBS/RMBS		12/01/2023	Paydown	XXX	3,416	3,416	2,199			1,216		1,216		3,416		-	-	9	09/01/2050
3140J1-RZ-3	FN BL8603 - CMBS/RMBS		12/01/2023	Paydown	XXX	12,117	12,117	7,864			4,253		4,253		12,117		-	-	32	10/01/2050
3140J2-6Z-4	FN BL9887 - CMBS/RMBS		12/01/2023	Paydown	XXX	21,911	21,911	14,648			7,262		7,262		21,911		-	-	61	01/01/2051
3140LE-V5-3	FN BS4235 - CMBS/RMBS		12/01/2023	Paydown	XXX	4,046	4,046	4,160	4,151		(106)		(106)		4,046		-	-	58	12/01/2036
3140Q9-DP-5	FN CA1909 - RMBS		12/01/2023	Paydown	XXX	775,155	775,155	795,321	818,358		(43,203)		(43,203)		775,155		-	-	15,374	06/01/2048
3140QP-SS-7	FN CB4128 - RMBS		12/01/2023	Paydown	XXX	75,309	75,309	72,920	72,948		2,360		2,360		75,309		-	-	1,827	07/01/2052
31410C-VS-8	FN 885425 - RMBS		12/01/2023	Paydown	XXX	9	9	10	10		(1)		(1)		9		-	-	-	06/01/2036
31411A-2E-4	FN 902673 - RMBS		12/01/2023	Paydown	XXX	1,661	1,661	1,648	1,630		31		31		1,661		-	-	54	12/01/2036
31411D-A3-3	FN 904626 - RMBS		12/01/2023	Paydown	XXX	3,293	3,293	3,405	3,525		(232)		(232)		3,293		-	-	52	12/01/2036
31411G-UY-6	FN 907899 - RMBS		12/01/2023	Paydown	XXX	23,586	23,586	24,201	23,929		(343)		(343)		23,586		-	-	719	01/01/2037
31418C-3J-1	FN MA3500 - RMBS		12/01/2023	Paydown	XXX	63,052	63,052	62,717	62,263		790		790		63,052		-	-	1,436	10/01/2048
31418C-TP-9	FN MA3257 - RMBS		12/01/2023	Paydown	XXX	2,486	2,486	2,594	2,594		(108)		(108)		2,486		-	-	43	01/01/2048
31419H-QD-7	FN AE6751 - RMBS		12/01/2023	Paydown	XXX	8,173	8,173	8,800	9,136		(962)		(962)		8,173		-	-	152	10/01/2040

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
338035-DQ-8	FISHERS IND ECONOMIC DEV REV		08/01/2023	Redemption @ 100.00	XXX	5,275,000	5,275,000	5,669,095	5,326,652		(51,652)		(51,652)		5,275,000				303,313	02/01/2038
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2023	Paydown	XXX	243,788	243,789	263,996	263,681		(19,892)		(19,892)		243,789		-	-	6,465	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS		12/25/2023	Paydown	XXX	319,422	319,422	359,395	354,222		(34,800)		(34,800)		319,422		-	-	8,471	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		12/25/2023	Paydown	XXX	154,474	154,474	164,639	163,560		(9,085)		(9,085)		154,474		-	-	3,654	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS		12/25/2023	Paydown	XXX	44,938	44,938	48,333	47,800		(2,862)		(2,862)		44,938		-	-	1,063	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		12/25/2023	Paydown	XXX	16,396	16,396	18,570	18,397		(2,001)		(2,001)		16,396		-	-	406	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS		12/25/2023	Paydown	XXX	103,841	103,841	112,745	111,790		(7,949)		(7,949)		103,841		-	-	2,574	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS		12/25/2023	Paydown	XXX	10,931	10,931	10,931	10,931						10,931		-	-	362	11/25/2052
35563P-7G-8	SCRT 2022-1 MBU - CMO/RMBS		12/02/2023	Paydown	XXX	4,133	4,133	2,629			1,503		1,503		4,133				17	11/25/2061
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS		12/02/2023	Paydown	XXX	11,294	10,972	10,410	10,819		5,384		5,384		16,203		(4,909)	(4,909)	173	05/25/2057
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS		12/02/2023	Paydown	XXX	137,220	123,500	109,527	118,090		5,410		5,410		123,500		13,720	13,720	2,605	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS		12/02/2023	Paydown	XXX	10,103	9,997	9,578	9,797		5,256		5,256		15,052		(4,949)	(4,949)	152	05/25/2057
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS		12/02/2023	Paydown	XXX	138,943	124,332	111,058	118,504		5,828		5,828		124,332		14,611	14,611	2,407	05/25/2057
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS		12/02/2023	Paydown	XXX	30,884	27,539	25,941	26,177		1,362		1,362		27,539		3,345	3,345	626	08/27/2057
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		12/02/2023	Paydown	XXX	85,937	77,478	69,345	71,262		6,196		6,196		77,458		8,479	8,479	1,669	03/25/2058
359900-8X-8	FULTON CNTY GA DEV AUTH REV		12/13/2023	MARKET TAXES CORP	XXX	444,700	500,000	500,000	500,000						500,000		(55,300)	(55,300)	23,757	11/01/2047
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV		12/15/2023	Call @ 100.00	XXX	60,000	60,000	60,000	60,000						60,000				4,560	12/15/2039
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV		09/25/2023	Various	XXX	291,563	290,000	302,116	293,001		(702)		(702)		292,300		(737)	(737)	17,585	12/01/2025
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/27/2023	Call @ 100.00	XXX	11,504	11,504	12,409	12,356		(28)		(28)		12,328		(825)	(825)	228	06/01/2036
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM		12/26/2023	Call @ 100.00	XXX	13,522	13,522	13,731	13,698		(5)		(5)		13,693		(170)	(170)	272	01/01/2037
54659L-AT-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV		10/02/2023	Redemption @ 100.00	XXX	3,000,000	3,000,000	3,329,430	3,052,602		(52,602)		(52,602)		3,000,000				172,500	10/01/2042
57586N-3F-6	MASSACHUSETTS HOUSING FINANCE AGENCY		12/26/2023	Various	XXX	36,193	36,193	36,193	36,193						36,193				769	01/01/2039
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY		10/05/2023	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				119	12/01/2053
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV		07/03/2023	Call @ 100.00	XXX	505,000	505,000	580,063	559,734		(2,692)		(2,692)		557,042		(52,042)	(52,042)	31,320	07/01/2031
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV		07/06/2023	J.P. MORGAN SECURITIES LLC	XXX	1,485,022	1,400,000	1,400,000	1,400,000						1,400,000		85,022	85,022	90,410	07/01/2037
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV		08/23/2023	RBC CAPITAL MARKETS, LLC	XXX	9,662,724	9,465,000	10,432,039	10,005,298		(74,048)		(74,048)		9,931,250		(268,526)	(268,526)	347,050	06/01/2042
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2023	Call @ 100.00	XXX	75,000	75,000	75,000	75,000						75,000				1,369	12/01/2039
59524E-AB-8	MIDATL 2005 2 - RMBS		08/01/2023	Paydown	XXX	5,423	5,423	6,761	6,675		(1,253)		(1,253)		5,423				208	08/01/2050
59524E-AC-6	MIDATL 2005 3 - RMBS		08/01/2023	Paydown	XXX	41,767	41,767	40,650	40,138		1,629		1,629		41,767		-	-	1,630	08/01/2050
60416S-PZ-7	MINNESOTA ST HSG FIN AGY		12/01/2023	Call @ 100.00	XXX	35,000	35,000	35,000	35,000						35,000				1,074	07/01/2037
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2023	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				160	11/01/2044
60637B-WL-0	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2023	Call @ 100.00	XXX	5,000	5,000	3,763			5		5		3,768		1,232	1,232	76	11/01/2049
647201-HB-1	NEW MEXICO MTG FIN AUTH		01/03/2023	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				84	07/01/2049
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAM		07/17/2023	Call @ 100.00	XXX	160,000	160,000	160,000	160,000						160,000				2,617	11/01/2039
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/17/2023	Call @ 100.00	XXX	355,000	355,000	484,437	464,057		(2,282)		(2,282)		461,776		(106,776)	(106,776)	24,239	07/15/2040
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		11/15/2023	Call @ 100.00	XXX	10,000	10,000	13,250	12,937		(134)		(134)		12,803		(2,803)	(2,803)	591	11/15/2037

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY		01/03/2023	Call @ 100.00	XXX	50,000	50,000	50,000	50,000						50,000				838	07/01/2042	
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		06/01/2023	Call @ 100.00	XXX	365,000	365,000	385,809	380,687		(556)		(556)		380,131		(15,131)	(15,131)	9,574	06/01/2032	
66285W-BW-5	NORTH TEX TWY AUTH REV		09/25/2023	OPPENHEIMER & CO. INC	XXX	624,470	850,000	221,689	519,103		24,097		24,097		543,200		81,270	81,270		01/01/2031	
681785-JK-8	OMAHA NEB PUB FACS CORP LEASE REV		12/13/2023	MARKET TAXES CORP	XXX	451,535	500,000	500,000	500,000						500,000		(48,465)	(48,465)	29,866	02/01/2047	
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY		12/27/2023	Call @ 100.00	XXX	28,692	28,692	28,692	28,692						28,692				615	01/01/2035	
686053-HD-4	OREGON SCH BRDS ASSN		07/31/2023	Various	XXX	925,133	920,816	856,359	894,335		2,348		2,348		896,684		28,450	28,450	29,637	06/30/2028	
691879-EY-2	OXNARD CALIF FING AUTH WTR REV		07/31/2023	BARCLAYS CAPITAL INC	XXX	2,128,070	1,840,000	1,859,357	1,855,227		(279)		(279)		1,854,947		273,123	273,123	85,867	06/01/2040	
765418-FX-1	RICHMOND VA MET AUTH EXPWY REV		07/17/2023	Call @ 100.00	XXX	225,000	225,000	250,463	243,375		(994)		(994)		242,382		(17,382)	(17,382)	11,525	07/15/2031	
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM		12/27/2023	Call @ 100.00	XXX	10,762	10,762	8,001			25		25		8,026		2,736	2,736	46	07/01/2039	
88059F-CG-4	TENNESSEE VALLEY AUTHORITY		01/01/2023		XXX				28		(28)		(28)							09/15/2065	
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		01/01/2023	Call @ 100.00	XXX														-	01/01/2050	
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		04/01/2023	Call @ 100.00	XXX	5,000	5,000	5,122	5,081		(3)		(3)		5,077		(77)	(77)	91	09/01/2044	
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		04/01/2023	Call @ 100.00	XXX	5,000	5,000	5,135	5,090		(4)		(4)		5,086		(86)	(86)	94	09/01/2049	
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2023	Call @ 100.00	XXX	3,204	3,204	3,457	3,417		(7)		(7)		3,410		(206)	(206)	63	08/01/2036	
882854-Q2-1	TEXAS WATER DEVELOPMENT BOARD		07/27/2023	Morgan Stanley & Co. LLC	XXX	1,529,040	1,500,000	1,534,830	1,521,678		(1,964)		(1,964)		1,519,713		9,327	9,327	47,667	10/15/2037	
91412G-TF-2	UNIVERSITY CALIF REVS		02/22/2023	Call @ 100.00	XXX	1,225,000	1,225,000	1,218,569	1,224,036		99		99		1,224,135		865	865	12,506	05/15/2024	
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L		07/03/2023	Call @ 100.00	XXX	120,000	120,000	141,864	135,210		(876)		(876)		134,333		(14,333)	(14,333)	7,699	07/01/2030	
940157-X6-2	WASHINGTON SUBURBAN SANITARY DISTRICT		08/23/2023	BANK OF AMERICA SECURITIES	XXX	8,721,597	8,725,000	9,051,839	8,925,383		(22,016)		(22,016)		8,903,367		(181,770)	(181,770)	255,933	06/01/2038	
0909999999	Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						51,899,696	51,727,569	53,246,231	52,414,696		(278,689)		(278,689)		52,202,741		(303,045)	(303,045)	1,980,431	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																					
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 SEN		01/05/2023	INTERNAL	XXX	2,721,593	2,721,632	2,694,416	2,711,947		233		233		2,712,180		9,413	9,413	86,665	09/01/2023	
00032@-AA-8	LENDLEASE AAFHHC PRA TL 2021		02/01/2023	INTERNAL TRANSFER	XXX	(767,000)	(767,000)	(767,000)	(767,000)						(767,000)				(73,412)	07/01/2056	
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		01/01/2023	Redemption @ 100.00	XXX														10,675	04/01/2026	
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		10/11/2023	Call @ 100.00	XXX	7,246,867	7,246,867	7,242,010	4,446,600		782		782		7,242,792		4,075	4,075	649,061	04/01/2026	
00037U-AD-2	AASET 183 A - ABS	C	12/17/2023	Paydown	XXX	7,280,769	7,280,769	7,280,769	7,280,769						7,280,769		-	-	219,471	12/17/2038	
00037U-AE-0	AASET 2018-3 B - ABS	C	01/01/2023		XXX				(910,115)		(1,199)	(911,314)	910,115							12/17/2038	
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2023	Paydown	XXX	54,986	54,986	39,101	39,101		15,886		15,886		54,986		-	-	948	10/16/2039	
00083Y-AA-3	ACC GROUP HSG LLC		07/15/2023	Paydown	XXX	14,550	14,550	17,589	17,208		(2,658)		(2,658)		14,550				697	07/15/2054	
00206R-DF-6	AT&T INC		05/09/2023	HILLTOP SECURITIES INC	XXX	2,042,760	2,000,000	2,134,274	2,117,933		(1,416)		(1,416)		2,117,494		(74,734)	(74,734)	88,000	08/15/2040	
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY		12/20/2023	Paydown	XXX	54,099	54,099	54,639	54,574		(475)		(475)		54,099		-	-	1,357	08/20/2043	
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2023	Paydown	XXX	41,255	41,255	40,498	41,132		123		123		41,255				984	01/17/2040	
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	C	10/31/2023	Paydown	XXX	110,656	110,656	122,607	120,941		(10,285)		(10,285)		110,656				5,831	04/30/2043	
00442E-AF-2	ACE 2006-NC3 A2B - RMBS		12/26/2023	Paydown	XXX	14,214	14,214	3,455	3,456		10,758		10,758		14,214		-	-	56	12/25/2036	
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		11/16/2023	Various	XXX	616,770	667,000	667,000	667,000						667,000		(50,230)	(50,230)	47,203	08/15/2026	

E14.5

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
006346-AS-9	ADMSO 181 A - ABS		07/31/2023	Paydown	XXX	5,478,550	5,478,550	5,478,385	5,472,886				5,664		5,478,550		-	-	162,773	11/16/2048
00802-AA-4	Aerostar Airport Holdings, LLC		09/22/2023	Paydown	XXX	224,918	224,917	190,405	196,972				27,944		224,917		1	1	9,817	03/22/2035
009098-A*5	CTL - AMAZON FORT WORTH FUNDED		12/10/2023	Paydown	XXX	171,936	171,936	171,936	171,936						171,936		-	-	4,231	11/10/2039
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A - CTL - AMZN S BERNARDINO A-1		10/01/2023	Paydown	XXX	251,406	251,406	251,406	251,406						251,406				9,899	10/01/2030
00910G-A*4	ALS 2016-1 AR - ABS	D	12/10/2023	Paydown	XXX	163,840	163,840	164,689	164,632				(792)		163,840		-	-	4,097	03/10/2041
009349-AX-9	WELLS FARGO SECURITIES LLC		12/15/2023	Paydown	XXX	1,835,743	1,833,317	1,811,541	1,816,615				16,702		1,833,317		2,426	2,426	36,882	05/15/2034
010392-FS-2	ALABAMA POWER CO		12/11/2023	BANK OF AMERICA SECURITIES	XXX	821,850	1,000,000	992,470	993,136				143		993,279		(171,429)	(171,429)	60,678	07/15/2048
013817-AJ-0	HOWMET AEROSPACE INC		03/29/2023	J.P. MORGAN SECURITIES	XXX	1,006,250	1,000,000	952,500	968,779				1,644		970,423		35,827	35,827	39,333	02/01/2027
017154-AN-5	ALLPK 1 BR - CDO	C	12/12/2023	LLC	XXX	1,235,863	1,250,000	1,250,000	1,250,000						1,250,000		(14,138)	(14,138)	96,716	01/22/2035
020002-AP-6	ALLSTATE CORP		07/18/2023	FIRST UNION CAPITAL	XXX	5,579,216	5,325,000	6,115,917	5,930,910				(26,667)		5,904,242		(325,027)	(325,027)	194,788	12/15/2032
020002-AU-5	ALLSTATE CORP		09/25/2023	BARCLAYS CAPITAL INC.	XXX	1,508,000	1,600,000	1,331,625	1,331,625				4,422		1,397,295		110,705	110,705	89,844	05/15/2067
021485-AA-5	AV-DAL 2020 A - ABS		12/15/2023	Paydown	XXX	2,006,186	2,006,186	2,006,186	2,006,186						2,006,186		-	-	69,795	12/15/2045
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS		12/01/2023	Paydown	XXX	73,344	66,491	47,585	49,886				18,907	2,302	66,491		6,853	6,853	2,029	01/26/2037
02209S-BD-4	ALTRIA GROUP INC		08/30/2023	SUMRIDGE PARTNERS LLC	XXX	967,010	1,000,000	997,170	998,157				176		998,333		(31,323)	(31,323)	50,267	02/14/2029
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2023	Paydown	XXX	4,750	4,750	4,845	4,828				(78)		4,750				130	08/15/2030
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2023	Paydown	XXX	4,749	4,749	4,784	4,780				(31)		4,749				127	07/15/2029
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI		10/15/2023	Paydown	XXX	74,873	74,873	74,873	74,873						74,873				1,687	04/15/2030
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2023	Paydown	XXX	71,250	71,250	71,250	71,250						71,250				2,138	08/15/2030
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING		08/25/2023	Adjustment	XXX	611,614	600,000	627,440	613,537				(1,922)		611,614				20,833	06/15/2027
03063#AB-0	AMERICOLD REALTY TRUST		03/27/2023	Seaport Global Securities LLC	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				515,903	01/08/2029
03076K-AA-6	AMERIS BANCORP		03/15/2023	Call @ 100.00	XXX	7,000,000	7,000,000	7,102,879	7,000,000						7,000,000				146,738	03/15/2027
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC		04/18/2023	RBC CAPITAL MARKETS, LLC	XXX	2,245,460	2,000,000	2,412,436	2,287,638				(9,012)		2,285,899		(40,439)	(40,439)	103,133	01/15/2031
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP		08/03/2023	Oppenheimer	XXX	356,683	370,000	344,983	346,502				5,835		352,337		4,346	4,346	17,613	03/03/2025
03770F-AA-6	AASET 141R AR - ABS		12/15/2023	Paydown	XXX	569,492	569,425	569,425	569,425				-		569,425		67	67	9,477	01/15/2043
03770F-AC-2	AASET 141R BR - ABS		12/15/2023	Paydown	XXX	45,562	45,577	10,211	10,211				20,564		45,577		(16)	(16)	1,236	01/15/2043
03789X-AD-0	DIN 2019-1 A21 - RMBS		04/17/2023	Paydown	XXX	990,000	990,000	963,394	978,871				11,129		990,000				15,224	06/07/2049
038923-AZ-1	ARBOR REALTY TRUST INC		09/01/2023	Various	XXX	1,695,273	1,630,000	1,520,905	1,505,204				20,378		1,548,645		146,628	146,628	126,875	08/01/2025
039483-AU-6	ARCHER-DANIELS-MIDLAND CO		07/18/2023	Stifel Nicolaus & Co.	XXX	4,708,800	4,500,000	5,037,395	4,936,899				(14,279)		4,922,620		(213,820)	(213,820)	204,922	09/15/2035
04010L-BB-8	ARES CAPITAL CORP		01/24/2023	JP MORGAN	XXX	12,603	15,000	11,719	11,816				33		11,849		754	754	49	06/15/2028
04010L-BC-6	ARES CAPITAL CORP		11/01/2023	BARCLAYS	XXX	33,760	45,000	33,651	34,049				774		34,823		(1,063)	(1,063)	1,392	11/15/2031
04015V-AE-6	ARES XLV E - CDO	C	12/06/2023	PIPER SANDLER	XXX	1,223,625	1,300,000	1,192,750	1,202,568				19,200		1,221,768		1,857	1,857	167,395	10/15/2030
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2023	Paydown	XXX	23,727	23,727	25,434	25,284				(1,558)		23,727				988	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		01/01/2023	Adjustment	XXX	267,099											267,099	267,099		12/17/2068
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS		12/01/2023	Paydown	XXX	458,848	458,848	469,206	459,042				(194)		458,848				9,659	03/25/2035
04546K-AA-6	AASET 2018-2 A - ABS		12/16/2023	Paydown	XXX	6,855,804	6,855,803	5,673,177	5,673,177				1,182,626		6,855,803		-	-	208,202	11/18/2038
04650U-AA-6	AT FDG NT ISSUER LLC - ABS		04/01/2023	Paydown	XXX	(63,914)											(63,914)	(63,914)		09/23/2027
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2023	Paydown	XXX	6,958	6,958	7,467	6,083				(425)		6,958				264	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2023	Paydown	XXX	30,612	30,612	30,406	30,421				192		30,612				1,273	12/01/2050

E14.6

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2023	Paydown	XXX	12,826	12,826	11,151	11,419		1,407		1,407		12,826		-	-	541	12/01/2051
05178T-AA-9	AURMIL 2011A I1 - RMBS		07/15/2023	Paydown	XXX	29,745	29,745	29,745	29,745						29,745				1,195	07/15/2034
053611-AJ-8	AVERY DENNISON CORP		08/30/2023	Various	XXX	2,453,900	2,500,000	2,487,500	2,491,869		662		662		2,492,531		(38,631)	(38,631)	75,495	12/06/2028
05377R-DD-3	AESOP 182 B - ABS		12/20/2023	Paydown	XXX	500,000	500,000	499,981	499,560		440		440		500,000				19,571	03/20/2025
05377R-DE-1	AESOP 182 C - ABS		12/20/2023	Paydown	XXX	1,562,500	1,562,500	1,561,965	1,562,573		(73)		(73)		1,562,500				70,898	03/20/2025
05526Q-AE-6	BAMLL 2015-200P B - CMBS		07/19/2023	J.P. MORGAN SECURITIES LLC	XXX	711,396	775,000	730,589	735,494		8,871		8,871		744,364		(32,969)	(32,969)	17,280	04/15/2033
05551C-AA-3	Bib Central American Card Receivables Li		10/18/2023	Paydown	XXX	657,414	657,414	657,414	657,414						657,414				23,010	01/07/2030
05580M-83-5	B RILEY FINANCIAL INC		04/28/2023	FITZGERALD/CANTOR CLEAR	XXX	155,024	198,750	198,750	198,750						198,750		(43,726)	(43,726)	2,981	01/31/2028
056054-AJ-8	BX 2019-XL F - CMBS		07/19/2023	J.P. MORGAN SECURITIES LLC	XXX	11,736,375	11,900,000	11,546,719	11,983,489		18,478		18,478		12,001,966		(265,591)	(265,591)	496,104	10/15/2036
05609C-AN-7	BX 2021-21M E - CMBS		04/27/2023	BREAN CAPITAL, LLC	XXX	1,229,618	1,303,770	1,225,544	1,225,162		32,536		32,536		1,257,698		(28,079)	(28,079)	33,404	10/15/2036
057224-AZ-0	BAKER HUGHES HOLDINGS LLC		12/14/2023	MARKET TAXES CORP	XXX	630,063	625,000	622,313	623,107		65		65		623,172		6,891	6,891	40,306	09/15/2040
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS		12/01/2023	Paydown	XXX	127,325	127,325	133,658	131,486		(4,162)		(4,162)		127,325		-	-	3,747	11/25/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS		12/01/2023	Paydown	XXX	8,347	8,347	8,673	8,427		(81)		(81)		8,347		-	-	251	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2023	Paydown	XXX	20,440	20,440	19,278	19,394		1,046		1,046		20,440				781	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS		12/01/2023	Paydown	XXX	4,407	7,699	7,117	6,897		802		802		7,699		(3,292)	(3,292)	251	01/25/2037
06051G-FB-0	BANK OF AMERICA CORP		08/02/2023	MARKETAXESS CORPORATION	XXX	99,262	100,000	99,927	99,993		8		8		99,999		(737)	(737)	4,251	01/22/2024
06652K-AA-1	BANKUNITED INC		04/12/2023	Various	XXX	267,241	300,000	297,078	299,008		86		86		299,093		(31,853)	(31,853)	5,696	11/17/2025
06738E-AN-5	BARCLAYS PLC	C	10/06/2023	JANE STREET EXECUTION SERVICES LLC	XXX	955,480	1,000,000	970,920	986,683		3,239		3,239		989,922		(34,442)	(34,442)	54,566	01/12/2026
06738E-BA-2	BARCLAYS PLC	C	09/15/2023	Call @ 100.00	XXX	600,000	600,000	600,560	599,073		(310)		(310)		598,762		1,238	1,238	34,875	12/29/2049
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I		12/18/2023	Various	XXX	1,224,444	1,224,444	1,518,834	1,482,773		249,142		249,142		1,731,915		(507,471)	(507,471)	50,202	12/17/2038
08162T-BD-4	BMARK 2018-B7 AM - CMBS		12/12/2023	WELLS FARGO SECURITIES LLC	XXX	1,799,375	2,000,000	2,059,881	2,036,957		(5,928)		(5,928)		2,031,029		(231,654)	(231,654)	98,244	05/16/2053
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	C	10/02/2023	Paydown	XXX	969,844	969,844	969,844	969,844						969,844		-	-	29,074	04/07/2028
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC		02/15/2023	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,129,540	2,002,070		(2,070)		(2,070)		2,000,000				47,500	02/15/2023
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC		07/26/2023	Oppenheimer	XXX	294,216	330,000	280,760	282,721		5,364		5,364		288,085		6,131	6,131	15,780	03/15/2027
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		11/08/2023	Various	XXX	337,005	395,000	330,445	336,288		7,649		7,649		343,937		(6,931)	(6,931)	6,444	12/15/2026
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		09/13/2023	STIFEL NICOLAUS & COMPANY INC	XXX	17,224	20,000	16,277	16,486		334		334		16,820		404	404	933	01/15/2029
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		11/07/2023	Various	XXX	2,106,192	2,559,000	2,052,477	2,077,978		41,869		41,869		2,119,847		(13,655)	(13,655)	62,098	09/30/2028
09681L-AB-6	BOC AVIATION LTD	C	12/07/2023	TD SECURITIES (USA) LLC	XXX	3,675,050	3,810,000	3,629,135	3,741,671		23,449		23,449		3,746,635		(71,585)	(71,585)	165,682	04/27/2026
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/15/2023	Paydown	XXX	316,237	316,237	317,719	324,068		(7,831)		(7,831)		316,237				8,400	11/15/2032
115637-AL-4	BROWN-FORMAN CORP		12/11/2023	STIFEL, NICOLAUS & COMPANY, INCORPORATED	XXX	590,775	750,000	714,405	721,025		913		913		721,937		(131,162)	(131,162)	39,688	01/15/2043
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS		12/26/2023	Paydown	XXX	7,031	7,031	4,239	4,355		2,676		2,676		7,031		-	-	126	04/25/2037
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2023	Paydown	XXX	125,571	125,571	125,571	125,571						125,571		-	-	3,563	07/15/2046
12479R-AE-7	CAUTO 2017-1 A2 - ABS		09/25/2023	Paydown	XXX	894,990	894,990	894,866	894,964		26		26		894,990				28,990	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS		07/12/2023	Various	XXX	6,754,446	7,054,927	7,054,927	7,054,927						7,054,927		(300,482)	(300,482)	167,943	04/15/2047
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		12/31/2023	Paydown	XXX	272,894	559,679	610,907	598,960		(39,281)		(39,281)		559,679		(286,785)	(286,785)	20,593	09/30/2031

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2023	Paydown	XXX	10,645	10,645	10,638	10,642		3		3		10,645		-	-	208	02/15/2050
12515G-AH-0	CD 2017-CD3 C - CMBS		09/27/2023	PERFORMANCE TRUST CAP.	XXX	216,563	550,000	565,893	557,043		(1,310)		(1,310)		555,734		(339,171)	(339,171)	20,973	02/11/2050
12530M-AA-3	SORT 2020-1 A1 - ABS		04/17/2023	Paydown	XXX	17,700	17,700	17,697	17,673		27		27		17,700				35	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		04/15/2023	Paydown	XXX	9,273	9,273	9,271	9,272		1		1		9,273				12	03/15/2061
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS		09/01/2023	Paydown	XXX	83,680	74,024	48,539	48,539		25,485		25,485		74,024		9,656	9,656	2,550	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS		10/01/2023	Paydown	XXX	61,037	59,515	40,985	40,985		18,530		18,530		59,515		1,522	1,522	2,495	09/25/2037
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS		12/01/2023	Paydown	XXX	79,168	79,168	78,692	78,394		774		774		79,168				1,379	08/25/2048
12554U-AE-8	CIFC 193R DR - CDO	C	12/14/2023	PERFORMANCE TRUST	XXX	1,275,905	1,275,000	1,275,000	1,275,000						1,275,000		905	905	178,925	10/16/2034
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS		12/01/2023	Paydown	XXX	77,680	106,656	102,185	103,629		3,027		3,027		106,656		(28,977)	(28,977)	3,257	03/25/2037
125896-BN-9	CMS ENERGY CORP		12/11/2023	MARKET TAXES CORP	XXX	908,670	1,000,000	1,091,720	1,083,077		(2,432)		(2,432)		1,080,645		(171,975)	(171,975)	62,563	03/01/2044
12592T-AG-0	COMM 2015-3BP B - CMBS		07/19/2023	J.P. MORGAN SECURITIES LLC	XXX	1,085,571	1,185,000	1,143,062	1,151,670		8,231		8,231		1,159,901		(74,330)	(74,330)	24,802	02/12/2035
12623S-AF-7	COMM 2012-CCRE5 XA - CMBS		02/01/2023	Paydown	XXX			34,737	144		(144)		(144)						417	12/12/2045
12626B-AQ-7	COMM 2013-CCRE10 B - CMBS		07/12/2023	Paydown	XXX	1,000,000	1,000,000	1,010,103	1,000,588		(588)		(588)		1,000,000				28,506	08/10/2046
12626L-BP-6	COMM 2013-CCRE11 B - CMBS		08/11/2023	Paydown	XXX	2,000,000	2,000,000	2,059,830	2,004,022		(4,022)		(4,022)		2,000,000				68,219	08/12/2050
12627H-AK-6	CSAB 2006-2 A6A - RMBS		12/01/2023	Paydown	XXX	158,521	158,521	65,865	67,847		92,656	1,982	90,674		158,521				1,296	09/25/2036
12635X-AA-3	CSCN 1 A - CDO		12/21/2021	Redemption @ 100.00	XXX														4,066	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		12/21/2021	Redemption @ 100.00	XXX														10,095	04/01/2056
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS		12/01/2023	Paydown	XXX	123,115	123,115	39,741	39,741		83,373		83,373		123,115				717	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	77,464	77,464	77,573	77,103		361		361		77,464				1,555	09/25/2057
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2023	Paydown	XXX	323,958	323,958	380,097	361,397		(37,439)		(37,439)		323,958				13,324	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2023	Paydown	XXX	16,198	16,198	18,021	17,084		(886)		(886)		16,198				666	01/10/2032
126673-3F-7	CWL 2005-BC3 M4 - RMBS		08/25/2023	Paydown	XXX	44,130	44,130	44,376	44,569		(439)		(439)		44,130				604	04/25/2035
126673-QR-6	CWHEL 2004-S A - RMBS		06/15/2023	Paydown	XXX	90,753	90,752	55,132	81,894		8,857		8,857		90,752		1	1	1,936	02/15/2030
126673-QY-1	CWL 2004-13 MF1 - RMBS		02/27/2023	Paydown	XXX	99,170	99,170	99,773	99,170						99,170				531	04/25/2035
126673-WE-8	CWL 2005-1 MF1 - RMBS		12/01/2023	Paydown	XXX	1,825,817	1,825,817	1,850,262	1,822,328		3,489		3,489		1,825,817				40,923	06/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS		12/01/2023	Paydown	XXX	671	671	671	670		1		1		671				12	07/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS		12/01/2023	Paydown	XXX	203,285	252,405	253,040	197,852		54,553		54,553		252,405		(49,120)	(49,120)	8,294	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS		12/15/2023	Paydown	XXX	9,430	9,430	7,464	8,716		714		714		9,430				267	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS		12/15/2023	Paydown	XXX	9,862	9,862	7,889	9,121		741		741		9,862				318	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS		12/01/2023	Paydown	XXX	118,705	121,531	97,553	97,553		23,978		23,978		121,531		(2,827)	(2,827)	3,229	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS		12/01/2023	Paydown	XXX	87,443	83,941	73,055	75,236		10,886	2,181	8,705		83,941		3,502	3,502	1,940	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2023	Paydown	XXX	3,446	3,456	3,279	2,520		936		936		3,456		(10)	(10)	121	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS		12/26/2023	Paydown	XXX	22,713	22,713	18,987	21,685		1,029		1,029		22,713				530	02/25/2036
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST		12/10/2023	Paydown	XXX	368,019	368,019	368,019	368,019						368,019				7,823	10/10/2039
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST		12/10/2023	Paydown	XXX	132,618	132,618	132,618	132,618						132,618				2,789	11/10/2041
140501-AB-3	CAPITAL SOUTHWEST CORP		12/15/2023	Various	XXX	3,314,096	3,555,200	3,630,215	3,604,002		(12,607)		(12,607)		3,591,395		(277,299)	(277,299)	200,212	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP		03/16/2023	PERFORMANCE TRUST	XXX	814,212	927,000	926,935	926,997						926,997		(112,785)	(112,785)	14,687	10/01/2026
14066A-AA-7	CPMRK 2006A A1 - RMBS		07/10/2023	Paydown	XXX	57,689	57,689	67,450	67,001		(9,312)		(9,312)		57,689				2,672	07/10/2051
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS		12/10/2023	Paydown	XXX	11,176	11,176	10,708	10,745		431		431		11,176				351	02/10/2052
14070A-AA-1	CPMRK 2007A NT - RMBS		12/10/2023	Paydown	XXX	20,768	20,768	20,489	20,523		245		245		20,768				689	10/10/2052
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS		05/10/2023	Various	XXX	13,694	13,694	17,525	17,096		(2,129)		(2,129)		14,967		(1,274)	(1,274)	266	07/10/2055

E14.8

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS		12/10/2023	Various	XXX	7,238	7,238	9,263	9,037		(3,072)		(3,072)		5,965		1,274	1,274	524	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - RMBS		05/10/2023	Paydown	XXX	860	860	992	972		(112)		(112)		860				17	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - RMBS		12/10/2023	Paydown	XXX	1,254	1,254	1,445	1,417		(163)		(163)		1,254				75	07/10/2055
				DEUTSCHE BANK ALEX BROWN	XXX	5,316,100	5,000,000	6,024,170	5,517,279		(71,977)		(71,977)		5,445,302		(129,202)	(129,202)	332,292	09/01/2026
141781-AE-4	CARGILL INC.		07/18/2023	Stifel Nicolaus & Co.	XXX	1,947,230	1,830,000	2,212,915	2,131,644		(11,554)		(11,554)		2,120,089		(172,860)	(172,860)	84,377	04/19/2034
144539-AC-7	CARR 2006-NC5 A3 - RMBS		12/26/2023	Paydown	XXX	1,583,326	1,583,326	1,431,874	1,641,830		(53,349)	5,154	(58,504)		1,583,326				30,785	10/27/2036
14686J-AC-4	CRVNA 2022-P2 A3 - ABS		12/10/2023	Paydown	XXX	199	199	199	199						199				8	04/12/2027
14855J-AB-1	CLAST 161 A - ABS		03/15/2023	Paydown	XXX	293,216	293,216	280,982	289,462		3,754		3,754		293,216				1,342	08/15/2041
14855J-AC-9	CLAST 161 B - ABS		03/15/2023	Paydown	XXX	79,967	79,967	79,912	79,960		7		7		79,967				887	08/15/2041
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2023	Paydown	XXX	8,127	8,127	8,127	8,127						8,127				135	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS		11/15/2023	Paydown	XXX	507,349	507,349	502,062	501,020		6,328		6,328		507,349				5,168	06/15/2043
14856E-AA-3	CLAST 151R A - ABS		02/15/2023	Paydown	XXX	1,127,622	1,127,622	1,122,525	1,126,918		704		704		1,127,622				5,466	03/15/2034
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2023	Paydown	XXX	211,466	211,466	211,461	211,461		5		5		211,466				4,320	01/15/2046
14988#-AA-1	CEAMER FINANCE LLC - ABS		11/01/2023	Paydown	XXX	1,369,482	1,202,217	1,178,173	1,196,861		5,356		5,356		1,202,217		167,265	167,265	19,994	03/22/2031
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST		11/01/2023	Paydown	XXX	1,366,016	1,366,016	1,414,829	1,405,227		(39,211)		(39,211)		1,366,016				41,177	02/01/2038
161546-FV-3	CFAB 2003-4 1A5 - RMBS		12/01/2023	Paydown	XXX	47,470	47,470	48,053	48,174		(704)		(704)		47,470				1,996	07/25/2036
16163Y-AE-4	CHASE 2016-1 M4 - CMO/RMBS		12/01/2023	Paydown	XXX	280,011	280,011	268,091	273,582		6,429		6,429		280,011				5,259	04/25/2045
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		12/11/2023	U.S. BANCORP INVESTMENTS, INC.	XXX	825,091	870,000	867,721	869,213		245		245		869,264		(44,174)	(44,174)	30,566	12/01/2026
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS		11/01/2023	Paydown	XXX	(2,165)	24,799	15,390	15,430		9,409	40	9,369		24,799		(26,964)	(26,964)	180	03/25/2037
171232-AE-1	CHUBB INA HOLDINGS INC		07/18/2023	AMHERST PIERPONT SECURITIES	XXX	3,296,062	2,975,000	3,691,151	3,501,641		(27,103)		(27,103)		3,474,538		(178,476)	(178,476)	137,676	11/15/2031
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS		12/01/2023	Paydown	XXX	16,431	15,174	13,163	13,743		1,431		1,431		15,174		1,257	1,257	501	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2023	Paydown	XXX	144,194	133,207	130,072	132,628		579		579		133,207		10,986	10,986	4,402	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS		12/01/2023	Paydown	XXX	2,410,398	2,410,398	2,434,220	2,403,980		6,418		6,418		2,410,398				62,514	07/25/2036
17321J-AJ-3	CGCNT 2013-GC15 XA - CMBS		09/12/2023	Paydown	XXX			530,418	42,407		(42,407)		(42,407)						31,394	09/12/2046
174610-AJ-4	CITIZENS FINANCIAL GROUP INC		05/08/2023	KEYBANC CAPITAL MARKETS INC	XXX	224,810	250,000	250,000	250,000						250,000		(25,190)	(25,190)	8,428	08/01/2025
18977W-2C-3	CNO GLOBAL FUNDING		07/10/2023	MORGAN STANLEY & CO. LLC	XXX	210,740	250,000	249,635	249,693		31		31		249,713		(38,973)	(38,973)	6,717	01/06/2029
193051-AQ-2	COLD 2020-ICE5 E - CMBS		07/19/2023	J.P. MORGAN SECURITIES LLC	XXX	2,889,992	2,948,972	2,838,385	2,882,298		28,075		28,075		2,910,373		(20,381)	(20,381)	134,613	11/16/2037
19423D-AD-2	CASL 2018-A C - ABS		12/25/2023	Paydown	XXX	412,233	412,233	412,140	412,176		56		56		412,233				12,032	12/26/2047
20048E-BC-4	COMM 2013-LC6 C - CMBS		01/12/2023	Paydown	XXX	245,000	245,000	236,932	245,000						245,000				841	01/12/2046
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2023	Paydown	XXX	14,766	14,766	14,766	14,766						14,766				441	04/29/2026
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		07/01/2023	Paydown	XXX	7,025	7,025	7,025	7,025						7,025				331	01/01/2044
224044-BR-7	COX COMMUNICATIONS INC.		08/25/2023	Adjustment	XXX	1,023,399	1,000,000	1,030,525	1,024,129		(730)		(730)		1,023,399				47,300	12/01/2036
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS		12/01/2023	Paydown	XXX	79,360	79,360	50,560	50,560		28,800		28,800		79,360				711	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS		11/01/2023	Paydown	XXX	16,714	16,714	10,592	10,592		6,123		6,123		16,714				708	08/25/2035
225655-20-8	CRESCENT CAPITAL BDC INC.		11/16/2023	Ladenburg Thalmann & Co. Inc.	XXX	330,473	351,250	351,250	351,250						351,250		(20,777)	(20,777)	10,037	05/25/2026
233046-AF-8	DNKN 2017-1 AII - RMBS		12/12/2023	Various	XXX	1,335,310	1,428,750	1,428,750	1,428,750						1,428,750		(93,440)	(93,440)	61,150	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS		12/12/2023	Various	XXX	1,353,634	1,458,660	1,458,506	1,458,543		117		117		1,458,660		(105,026)	(105,026)	67,282	05/20/2049
23306G-AE-7	DBGS 2018-BIOD C - CMBS		07/19/2023	J.P. MORGAN SECURITIES LLC	XXX	3,235,396	3,301,425	3,037,311	3,333,040		28,121		28,121		3,361,161		(125,764)	(125,764)	115,895	05/15/2035
23312V-AJ-5	DBJPM 2016-C3 B - CMBS		06/21/2023	WELLS FARGO SECURITIES LLC	XXX	385,000	500,000	514,966	505,651		(766)		(766)		504,885		(119,885)	(119,885)	9,157	08/12/2049
239753-DL-7	TARGET CORP		07/18/2023	Stifel Nicolaus & Co.	XXX	4,589,429	4,257,000	4,960,712	4,694,039		(38,391)		(38,391)		4,655,648		(66,219)	(66,219)	274,441	08/01/2028
254687-DT-0	WALT DISNEY CO		07/18/2023	GOLDMAN SACHS & CO	XXX	4,108,753	3,645,000	4,563,733	4,228,618		(48,094)		(48,094)		4,180,524		(71,771)	(71,771)	177,567	11/30/2028
25654#-AB-8	DODGER TICKETS LLC		03/31/2023	Paydown	XXX	486,652	486,652	540,893	527,508		(40,856)		(40,856)		486,652				29,540	03/31/2032

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25755T-AE-0	DPABS 2015-1 A2 - RMBS		09/28/2023	Various	XXX	2,479,019	2,585,000	2,584,899	2,584,972		7		7		2,584,979		(105,960)	(105,960)	107,862	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		10/25/2023	Paydown	XXX	15,500	15,500	15,519	15,511		(11)		(11)		15,500				399	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS		10/25/2023	Paydown	XXX	5,000	5,000	5,000	5,000						5,000				135	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2023	Paydown	XXX	5,000	5,000	5,000	5,000						5,000				115	10/25/2049
26249Y-AG-6	DRSLF 37 CN - CDO		04/01/2023	CROSS TRADE	XXX														(9,489)	04/15/2027
26863L-AL-8	ELP 2021-ELP E - CMBS		06/14/2023	J.P. MORGAN SECURITIES LLC	XXX	960,000	1,000,000	945,000	969,977		16,043		16,043		986,021		(26,021)	(26,021)	34,592	11/15/2038
26882P-AR-3	ERAC USA FINANCE LLC		07/18/2023	JEFFERIES & COMPANY, INC.	XXX	5,731,229	5,150,000	6,161,177	5,957,385		(29,496)		(29,496)		5,927,889		(196,660)	(196,660)	219,490	06/01/2034
26931@-AA-5	EXTELL - HARD ROCK NYC		09/01/2023	Paydown	XXX	145,846	145,846	145,846	145,846						145,846				6,129	03/01/2050
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		03/09/2023	Adjustment	XXX	4,651,465	4,650,050	4,672,475	4,653,099		(1,634)		(1,634)		4,651,465				83,305	05/25/2026
28416L-AA-0	EHGVT 2021-A A - RMBS		12/12/2023	Various	XXX	499,549	534,930	534,813	521,946		20,097		20,097		542,043		(42,494)	(42,494)	5,980	08/27/2035
286857-B*-7	ELIZABETHTOWN GAS COMPANY		04/05/2023	Adjustment	XXX	4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				53,178	12/20/2038
290408-AB-9	ELWOOD ENERGY LLC		07/05/2023	Paydown	XXX	33,488	33,488	37,507	35,398		(1,910)		(1,910)		33,488				1,409	07/05/2026
292554-A#-9	ENCORE CAPITAL GROUP INC.		11/11/2023	Paydown	XXX	(150,000)	(150,000)	(150,000)	(150,000)						(150,000)				(12,648)	08/11/2024
29359U-AB-5	ENSTAR GROUP LTD	C	07/10/2023	JANE STREET EXECUTION SERVICES LLC	XXX	464,765	500,000	533,942	526,250		(2,035)		(2,035)		524,215		(59,450)	(59,450)	15,125	06/01/2029
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		09/29/2023	IMPERIAL CAPITAL LLC	XXX	5,306,250	7,500,000	5,018,550	5,021,498		13,579		13,579		5,035,077		271,173	271,173	347,271	01/31/2060
30291J-AJ-2	FREMF 2013-K29 B - CMBS		04/25/2023	Paydown	XXX	300,000	300,000	281,203	299,486		514		514		300,000				3,550	05/25/2046
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		12/31/2023	Paydown	XXX	125,400	125,400	125,400	125,400						125,400				4,856	06/30/2039
30605Y-AB-7	FLCON 171 A - ABS	D	12/15/2023	Paydown	XXX	337,438	338,594	339,783	339,915		(1,320)		(1,320)		338,594		(1,157)	(1,157)	8,131	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS	D	12/15/2023	Paydown	XXX	51,402	51,402	51,330	51,303		98		98		51,402				2,627	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	D	12/15/2023	Paydown	XXX	372,925	372,925	372,328	372,387		538		538		372,925				7,712	09/15/2039
31428X-BZ-8	FEDEX CORP		07/10/2023	DIRECT - GOLDMAN SACHS	XXX	236,688	250,000	249,395	249,557		39		39		249,584		(12,897)	(12,897)	6,965	05/15/2030
31572L-AC-0	EFMT 212 A3 - CMO/RMBS		12/25/2023	Paydown	XXX	31,999	31,999	31,999	31,999						31,999				181	06/25/2066
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	21,193	21,193	21,208	21,219		(26)		(26)		21,193				110	02/25/2066
316500-AC-1	FIDUS INVESTMENT CORP		11/03/2023	Raymond James	XXX	706,388	805,000	804,968	804,998						804,999		(98,611)	(98,611)	27,549	11/15/2026
316773-CH-1	FIFTH THIRD BANCORP		09/20/2023	Various	XXX	11,082,390	9,734,000	13,866,472	13,114,590		(81,489)		(81,489)		13,033,100		(1,950,710)	(1,950,710)	702,015	03/01/2038
316773-DJ-6	FIFTH THIRD BANCORP		05/10/2023	Various	XXX	249,664	250,000	250,000	250,000						250,000		(336)	(336)	8,264	10/27/2028
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP		02/01/2023	Maturity @ 100.00	XXX	250,000	250,000	242,555	249,915		85		85		250,000				5,375	02/01/2023
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS		12/26/2023	Paydown	XXX	483,677	483,678	413,445	446,635		37,043		37,043		483,678				12,342	08/25/2036
33829T-AA-4	FIVE CORNERS FUNDING TRUST		07/10/2023	BOFA SECURITIES INC.	XXX	198,638	200,000	200,000	200,000						200,000		(1,362)	(1,362)	5,794	11/15/2023
34110Q-AL-2	DUKE ENERGY FLORIDA LLC		07/18/2023	MILLENNIUM ADVISORS, LLC	XXX	1,061,130	1,000,000	1,151,831	1,090,773		(8,825)		(8,825)		1,081,948		(20,818)	(20,818)	65,438	02/01/2028
34417M-AB-3	FOCUS 2017-1 A22 - ABS		12/12/2023	Various	XXX	2,228,185	2,362,500	2,362,500	2,362,500						2,362,500		(134,315)	(134,315)	134,395	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS		12/12/2023	Various	XXX	1,988,211	1,995,000	1,995,000	1,995,000						1,995,000		(6,789)	(6,789)	160,614	07/30/2052
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC		07/15/2023	Paydown	XXX	26,139	26,139	34,053	33,260		(7,121)		(7,121)		26,139				1,200	01/15/2051
347469-AA-6	FORT JACKSON HSG LLC - ABS		11/15/2023	Paydown	XXX	7,862	7,862	7,862	7,862						7,862				418	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2023	Paydown	XXX	15,852	15,852	14,383	14,627		1,225		1,225		15,852				504	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2023	Paydown	XXX	11,897	11,897	11,028	11,175		722		722		11,897				385	02/15/2052
361448-BE-2	GATX CORP		08/30/2023	Markets	XXX	237,110	250,000	249,970	250,000						250,000		(12,890)	(12,890)	10,771	04/01/2029
36173M-AA-4	GPIM 1 A - CDO		10/15/2023	Paydown	XXX	2,610,638	2,816,691	2,816,691	2,816,691						2,816,691		(206,053)	(206,053)	25,291	12/15/2060
36173M-AB-2	GPIM 1 B - CDO		10/15/2023	Paydown	XXX	264,925	382,670	382,670	382,670						382,670		(117,744)	(117,744)	4,633	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS		12/10/2023	Paydown	XXX	67,851	67,851	78,946	76,744		(8,893)		(8,893)		67,851				2,317	10/10/2041
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS		12/10/2023	Paydown	XXX	5,569	5,569	6,148	6,112		(542)		(542)		5,569				186	08/10/2052
36188A-AA-3	GMACN 2008A CTF - RMBS		04/01/2023	Paydown	XXX	3,858	3,858	3,856	3,856		2		2		3,858				59	04/10/2047
36188A-AA-3	GMACN 2008A CTF - RMBS		12/01/2023	Paydown	XXX	8,003	8,003	8,000	8,000		3		3		8,003				413	04/10/2047

E14.10



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36190C-AA-5	GNL QUINTERO SA	C	07/31/2023	Paydown	XXX	246,960	246,960	243,256	244,894		2,066		2,066		246,960				8,583	07/31/2029
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS		12/01/2023	Paydown	XXX	292,589	292,589	292,589	292,589						292,589				7,658	08/12/2044
36198F-AP-7	GSMS 2013-GC14 B - CMBS GSAA 2006-15 F3A -		08/11/2023	Paydown	XXX	2,000,000	2,000,000	2,035,145	2,001,959		(1,959)		(1,959)		2,000,000				60,501	08/10/2046
3622E8-AC-9	CMO/RMBS		12/01/2023	Paydown	XXX	261,730	261,730	149,448	106,527		155,203		155,203		261,730		-	-	2,332	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS		12/01/2023	Paydown	XXX	409,634	409,634	319,678	323,529		89,957	3,852	86,105		409,634		-	-	6,924	09/25/2035
36244*-AA-8	CTL - BOND BUILDING (DC)		12/10/2023	Paydown	XXX	(1,232,537)	(1,232,537)	(1,232,537)	(1,232,537)						(1,232,537)				(47,400)	09/10/2029
36249B-AD-2	GSAA 2007-7 A4 - RMBS		12/26/2023	Paydown	XXX	24,250	24,250	20,980	23,624		626		626		24,250		-	-	366	07/25/2037
36252S-AZ-0	GSMS 2019-GC38 AS - CMBS GALAXY PIPELINE ASSETS BIDCO LTD	C	12/12/2023	GOLDMAN	XXX	1,355,801	1,500,000	1,544,880	1,528,819		(4,350)		(4,350)		1,524,468		(168,668)	(168,668)	64,622	02/12/2052
36321P-AE-0	GEORGIA TRANSMISSION CORP		09/30/2023	Paydown	XXX	167,050	167,050	167,050	167,050						167,050				3,685	09/30/2040
37362@-AA-0	Ladenburg Thalmann & Co. Inc.		12/30/2023	Paydown	XXX	300,000	300,000	325,814	318,024		(18,024)		(18,024)		300,000				8,804	06/30/2030
376535-88-6	GLADSTONE CAPITAL CORP		11/29/2023	Various	XXX	67,116	67,075	66,083			41		41		66,123		992	992	15	09/01/2028
376535-AC-4	GLADSTONE CAPITAL CORP GLADSTONE INVESTMENT CORP		10/19/2023	Various	XXX	2,524,188	2,682,000	2,779,598	2,744,130		(10,946)		(10,946)		2,733,183		(208,996)	(208,996)	129,879	01/31/2026
376546-80-0	GLAM MILHSG FEE LLC SUB		11/02/2023	Various	XXX	756,754	811,125	811,133	811,124		1		1		811,125		(54,371)	(54,371)	28,946	05/01/2026
37677@-AB-8	GLAM MILHSG FEE LLC SENIOR-2 5.10		12/30/2023	Paydown	XXX	377,235	377,267	377,267	377,267						377,267		(31)	(31)	19,617	12/30/2051
37677@-AD-4	GMACN 2002A CTF - RMBS		12/01/2023	Paydown	XXX	256,205	256,205	256,205	256,205		(29,669)		(29,669)		256,205		-	-	12,088	12/30/2059
38011W-AA-4	GMACN 2003A CTF - CMBS/RMBS		12/01/2023	Paydown	XXX	178,875	178,875	215,958	208,544						178,875		-	-	6,706	05/10/2037
38011X-AA-2	GMAC COMMERCIAL MILIARTY HSG TR XIX - CM		12/10/2023	Paydown	XXX	31,814	31,814	34,858	34,001		(2,186)		(2,186)		31,814				1,094	09/10/2036
38012D-AB-3	GMACN 2011-DRUM A - CMBS		12/10/2023	Paydown	XXX	16,710	16,710	17,875	17,711		(1,001)		(1,001)		16,710				609	05/10/2050
38013A-AB-8	GMACN 2011A CTF - RMBS		08/10/2023	Paydown	XXX	8,156	8,156	8,155	8,156		-		-		8,156		-	-	172	05/10/2050
38013A-AB-8	BNP PARIBAS SEC CORP/BOND		12/10/2023	Paydown	XXX	4,215	4,215	4,215	4,215						4,215		-	-	206	05/10/2050
38141G-WB-6	GOLDMAN SACHS GROUP INC		07/10/2023	Various	XXX	237,005	250,000	250,365	250,131		(15)		(15)		250,126		(13,121)	(13,121)	9,224	01/26/2027
38173M-AC-6	GOLUB CAPITAL BDC INC		04/12/2023	Various	XXX	693,531	835,000	673,992	687,435		7,469		7,469		694,904		(1,373)	(1,373)	10,609	02/15/2027
39121J-A@-9	GREAT RIVER ENERGY		07/03/2023	Paydown	XXX	2,074,074	2,074,074	2,260,882	2,086,547		(12,473)		(12,473)		2,074,074				125,689	07/01/2026
40168P-BB-3	GPDFNI-2 2 D5 - CDO		01/01/2023	Adjustment	XXX				15,281		221,967		221,967		237,248		(237,248)	(237,248)		04/15/2027
40170F-AA-4	GPIIM 2018-1 A1 - CDO	C	10/16/2023	Paydown	XXX	2,584,183	2,584,183	2,584,183	2,584,183						2,584,183				149,623	01/15/2031
40438F-AE-4	HPEFS 2020-1 C - ABS		02/21/2023	Paydown	XXX	403,624	403,624	389,087	402,683		941		941		403,624				893	02/20/2030
40480*-AA-3	HS WILDCAT LLC		10/25/2023	Paydown	XXX	3,535	3,535	3,535	3,535						3,535		-	-	96	12/31/2050
427096-AH-5	HERCULES CAPITAL INC		11/03/2023	Various	XXX	1,152,820	1,325,000	1,114,710	1,129,843		37,848		37,848		1,167,692		(14,872)	(14,872)	38,004	09/16/2026
431282-AQ-5	HIGHWOODS REALTY LP		05/02/2023	J.P. Morgan Securities LLC	XXX	3,151,224	3,600,000	3,557,448	3,575,722		1,418		1,418		3,577,140		(425,916)	(425,916)	94,463	03/15/2028
440405-AE-8	HORZN 181 A - ABS		12/15/2023	Various	XXX	4,349,380	5,087,562	4,166,712	4,166,712		44,712		44,712		4,211,423		137,957	137,957	41,736	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS HORIZON TECHNOLOGY FINANCE CORP	C	12/15/2023	Paydown	XXX	53,264	53,264	53,263	53,263		1		1		53,264				1,569	11/15/2039
44045A-50-8	HOST HOTELS & RESORTS LP		10/11/2023	Paydown	XXX	14,721	15,225	13,945	14,000		141		141		14,141		580	580	500	06/15/2027
44107T-AZ-9	HASC 2006-HE2 2A2 - RMBS		12/11/2023	Paydown	XXX	267,952	310,000	305,976	307,098		349		349		307,151		(39,199)	(39,199)	13,502	09/15/2030
44328B-AD-0	HP CMNTYS LLC		12/26/2023	Paydown	XXX	9,566	9,566	9,566	9,566		6,716		6,716		9,566				75	12/25/2036
44329H-AT-1	HY 2019-30HY D - CMBS		09/15/2023	Paydown	XXX	4,691	4,691	5,350	5,178		(486)		(486)		4,691				278	09/15/2034
44421G-AJ-2	HULLS 1411 D - CDO		07/19/2023	Paydown	XXX	445,303	568,000	549,895	551,611		1,209		1,209		552,820		(107,517)	(107,517)	12,603	07/12/2039
444838-AG-1	MILLENNIUM ADVISORS, LLC		10/18/2023	Paydown	XXX	167,892	167,892	129,781	165,726		2,166		2,166		167,892		-	-	10,551	10/19/2026
448579-AH-5	RBC CAPITAL MARKETS, LLC		07/05/2023	Paydown	XXX	247,010	250,000	269,800	259,237		(2,307)		(2,307)		257,916		(10,906)	(10,906)	9,756	04/23/2025
448579-AJ-1	IXIS 2007-HE1 A1 - RMBS		10/02/2023	Paydown	XXX	4,789,000	5,000,000	5,106,505	5,082,564		(7,323)		(7,323)		5,075,240		(286,240)	(286,240)	276,979	04/23/2030
45073D-AA-6	INM 2004-6 2A - RMBS		12/26/2023	Paydown	XXX	12,083	12,083	3,583	3,583		8,500		8,500		12,083		-	-	65	05/25/2037
45254N-JW-8	IMS A 2006-2 A11 - RMBS		12/01/2023	Paydown	XXX	185,574	185,574	195,959	195,595		(10,020)		(10,020)		185,574		-	-	4,518	10/25/2034
45256V-AA-5	TRANE TECHNOLOGIES CO LLC		12/26/2023	Paydown	XXX	214,101	209,697	182,969	207,850		3,117	1,269	1,847		209,697		4,404	4,404	4,118	08/25/2036
456866-AL-6	INTEL CORP		06/01/2023	Call @ 100.00	XXX	52,000	52,000	58,307	54,095		(340)		(340)		53,755		(1,755)	(1,755)	1,872	06/01/2025
458140-CC-2	Morgan Stanley & Co. LLC		08/24/2023	Paydown	XXX	5,269,440	6,000,000	4,926,360	4,927,653		4,442		4,442		4,932,096		337,344	337,344	322,358	08/05/2062

E1.4.11

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46361T-AG-7	ICOT 2013-IRV B - CMBS		05/17/2023	Paydown	XXX	1,000,000	1,000,000	933,594	996,354		3,646		3,646		1,000,000				13,310	05/15/2048
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS		12/01/2023	Paydown	XXX	196,269	204,285	204,285	204,285						204,285		(8,016)	(8,016)	3,813	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS		12/15/2023	Paydown	XXX	787,761	787,761	786,547	786,715		1,047		1,047		787,761		-	-	16,565	10/15/2075
46590U-AB-8	HENDR 182 B - RMBS		12/15/2023	Paydown	XXX	35,915	35,915	35,904	35,913		3		3		35,915		-	-	844	10/15/2077
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS L L C		02/15/2023	Call @ 100.00	XXX	925,000	925,000	925,000	925,000						925,000				9,404	07/15/2033
46616P-AB-9	HENDR 2011-1 B - RMBS		12/15/2023	Paydown	XXX	23,318	23,318	25,906	25,793		(2,474)		(2,474)		23,318				970	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2023	Paydown	XXX	10,958	10,958	10,952	10,957		1		1		10,958				262	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2023	Paydown	XXX	652,530	652,530	657,835	664,168		(11,638)		(11,638)		652,530		-	-	15,275	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS		12/15/2023	Paydown	XXX	119,760	119,760	118,992	119,274		485		485		119,760		-	-	2,421	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2023	Paydown	XXX	21,725	21,725	21,720	21,731		(6)		(6)		21,725		-	-	441	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		12/15/2023	Paydown	XXX	5,806	5,806	5,801	5,807		(1)		(1)		5,806		-	-	120	01/17/2073
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		11/01/2023	Paydown	XXX	46,143	61,494	54,937	56,038		6,258	803	5,455		61,494		(15,350)	(15,350)	1,794	12/25/2035
46639N-AV-3	JPMBB 2013-C12 B - CMBS		07/17/2023	Paydown	XXX	1,250,000	1,250,000	1,246,901	1,248,073		1,927		1,927		1,250,000				26,087	07/17/2045
46640N-AK-4	JPMBB 2013-C15 B - CMBS		10/18/2023	Paydown	XXX	2,250,000	2,250,000	2,323,526	2,253,228		(3,228)		(3,228)		2,250,000				92,376	11/17/2045
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2023	Paydown	XXX	72,540	72,540	72,655	72,639		(99)		(99)		72,540		-	-	1,429	04/15/2044
46651T-AA-9	HENDR 181 A - ABS		12/15/2023	Paydown	XXX	136,636	136,636	132,937	133,478		3,159		3,159		136,636		-	-	2,484	10/17/2072
46651T-AB-7	HENDR 181 B - RMBS		12/15/2023	Paydown	XXX	14,067	14,067	13,939	13,739		328		328		14,067		-	-	321	10/15/2074
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS		12/01/2023	Paydown	XXX	13,495	13,495	12,967	12,967		527		527		13,495		-	-	197	07/25/2052
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDING		12/11/2023	CROSS TRADE	XXX	482,223	500,000	499,030	499,751		159		159		499,790		(17,567)	(17,567)	19,956	06/11/2025
470170-AD-3	NCBJ 2016-1 A - ABS	C	04/10/2023	Redemption @ 100.00	XXX	102,276	102,275	102,275	102,275						102,275		-	-	(4,630)	01/08/2027
47050V-AA-9	JTWN XV E - CDO	C	12/14/2023	BAIRD, ROBERT W	XXX	3,235,386	3,300,000	3,215,850	3,310,738		29,512		29,512		3,340,250		(104,864)	(104,864)	470,929	04/15/2033
47102X-AJ-4	JANUS HENDERSON US (HOLDINGS) INC		07/10/2023	PERSHING LLC	XXX	245,953	250,000	247,563	249,302		157		157		249,398		(3,445)	(3,445)	11,510	08/01/2025
47232X-AA-6	JMHT 2010-A A - RMBS		12/10/2023	Paydown	XXX	10,598	10,598	10,372	10,412		186		186		10,598		-	-	390	06/10/2055
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		11/15/2023	Paydown	XXX	233,610	233,610	233,610	233,610						233,610		-	-	7,008	05/15/2034
48128G-YQ-7	JPMORGAN CHASE & CO		01/01/2023		XXX				1,039		(1,039)		(1,039)							11/27/2068
48244X-AA-0	KDAC 2017-1 A - ABS	C	12/15/2023	Paydown	XXX	4,400,555	4,400,555	3,322,507	3,322,507		1,078,048		1,078,048		4,400,555		-	-	74,826	12/15/2042
48249X-AG-2	KKR 131R DR - CDO		12/12/2023	NOMURA SECURITIES INTL., FIXED I	XXX	1,108,688	1,125,000	1,054,688	1,069,813		12,848		12,848		1,082,662		26,026	26,026	146,801	04/16/2029
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C	12/14/2023	Various	XXX	36,658	36,658	36,658	36,658						36,658		-	-	1,966	08/12/2031
482598-AN-9	KNDL 2019-KNSQ E - CMBS		07/19/2023	J.P. MORGAN SECURITIES LLC	XXX	1,965,000	2,000,000	1,850,000	2,010,455		22,009		22,009		2,032,464		(67,464)	(67,464)	80,131	05/15/2036
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2023	Paydown	XXX	9,560	9,560	8,338	8,863		698		698		9,560		-	-	439	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC		08/25/2023	Paydown	XXX	706,451	706,451	706,451	706,451						706,451				42,161	05/15/2033
488401-AD-2	KEMPER CORP		08/02/2023	BOFA SECURITIES, INC	XXX	202,378	250,000	249,320	249,382		39		39		249,408		(47,031)	(47,031)	8,972	02/23/2032
49271V-AR-1	KEURIG DR PEPPER INC		07/10/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	214,073	250,000	247,765	247,796		26		26		247,814		(33,741)	(33,741)	8,313	04/15/2052
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP		12/11/2023	MORGAN STANLEY & CO. LLC	XXX	1,476,870	1,500,000	1,642,260	1,613,111		(6,558)		(6,558)		1,606,553		(129,683)	(129,683)	108,267	03/15/2035
50209L-AA-5	LMRK 2018-1 C - RMBS		05/23/2023	Paydown	XXX	682,631	682,631	676,125	681,961		670		670		682,631				11,231	06/15/2048
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS		12/01/2023	Paydown	XXX	48,078	48,078	46,629	47,978		100		100		48,078		-	-	380	03/12/2049
524671-AA-2	LEGRAND FRANCE SA	C	12/11/2023	Pershing	XXX	1,449,882	1,400,000	1,834,256	1,464,225		(44,439)		(44,439)		1,457,918		(8,036)	(8,036)	158,006	02/15/2025
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS		11/27/2023	Paydown	XXX	118,122	118,122	116,936	117,057		1,066		1,066		118,122		-	-	2,953	03/25/2037
539439-AM-1	LLOYDS BANKING GROUP PLC	C	10/06/2023	BARCLAYS CAPITAL INC	XXX	954,400	1,000,000	1,015,673	1,006,001		(1,512)		(1,512)		1,004,489		(50,089)	(50,089)	38,311	12/10/2025
53944Y-AA-1	LLOYDS BANKING GROUP PLC	C	07/10/2023	MORGAN STANLEY & CO. LLC	XXX	243,120	250,000	248,588	249,727		95		95		249,785		(6,665)	(6,665)	7,719	11/04/2024
53946J-AC-8	LNCR 2019-CRE2 AS - CMBS	C	11/15/2023	Paydown	XXX	5,242,623	5,242,623	4,658,944	5,214,349		28,274		28,274		5,242,623		-	-	227,699	05/15/2036
548661-CL-9	LOWE'S COMPANIES INC		07/10/2023	FHN FINANCIAL SECURITIES CORP	XXX	1,490,130	1,500,000	1,757,159	1,710,708		(5,917)		(5,917)		1,707,462		(217,332)	(217,332)	64,283	10/15/2036
55037L-AA-2	LUNRR 2020-1 A - ABS	C	12/15/2023	Paydown	XXX	71,852	71,852	71,851	71,851		-		-		71,852		-	-	1,521	02/15/2045

E14.12

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
552747-AC-1	MFRA 2021-INV1 A3 - RMBS		12/01/2023	Paydown	XXX	27,675	27,675	27,707	27,698			(23)	(23)		27,675	-	-	-	203	01/25/2056
55275R-AD-4	MABS 2006-NC3 A4 - RMBS		12/26/2023	Paydown	XXX	440,607	440,607	246,194	248,370		194,413	2,176	192,237		440,607	-	-	-	5,093	10/25/2036
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2023	Paydown	XXX	1,021,645	1,021,645	1,019,714	1,019,974		1,671		1,671		1,021,645	-	-	-	26,782	03/15/2044
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2023	Paydown	XXX	113,819	113,819	113,815	113,814		4		4		113,819	-	-	-	3,196	10/15/2039
55608J-AP-3	MACQUARIE GROUP LTD CTL - MACYS (MOONACHIE NJ)	C	08/30/2023	MILLENNIUM ADVISORS, LLC	XXX	242,383	250,000	250,000	250,000						250,000		(7,618)	(7,618)	14,190	01/15/2030
55616*-AA-8	MAGNE 17R ER - CDO	C	12/15/2023	Paydown	XXX	(617,758)	(614,817)	(614,817)	(614,817)						(614,817)		(2,942)	(2,942)	130	03/15/2037
55954G-AE-4	MAJOR LEAGUE BASEBALL TRUST		12/14/2023	Wells Fargo Securities, LLC	XXX	5,692,062	5,800,000	5,681,875	5,936,765		31,524		31,524		5,968,289		(276,227)	(276,227)	725,490	07/21/2031
56081#-AS-9	J.P. MORGAN SECURITIES LLC		12/10/2023	Maturity @ 100.00	XXX	7,000,000	7,000,000	7,280,140	7,043,243		(43,243)		(43,243)		7,000,000				282,800	12/10/2023
563136-AJ-9	OMW 2020-1MW D - CMBS		07/19/2023	Paydown	XXX	118,470	145,000	132,811	134,502		1,132		1,132		135,634		(17,164)	(17,164)	2,182	09/12/2039
57169*-AM-9	MARS INC		10/06/2023	Maturity @ 100.00	XXX	10,500,000	10,500,000	11,789,631	10,711,845		(211,845)		(211,845)		10,500,000				705,600	10/06/2023
575634-AS-9	MASSACHUSETTS ELECTRIC CO		08/25/2023	Adjustment	XXX	1,272,213	1,275,000	1,270,742	1,272,148		66		66		1,272,213				58,508	11/15/2039
57643L-NW-2	MABS 2006-AB1 A3B - RMBS		12/01/2023	Paydown	XXX	87,495	87,495	65,508	65,508		21,988		21,988		87,495		-	-	1,146	02/25/2036
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS		12/01/2023	Paydown	XXX	4,094	4,094	3,893	3,983		111		111		4,094		-	-	94	02/25/2034
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE MILLENNIUM PIPELINE COMPANY LLC	C	12/06/2023	Paydown	XXX	120,743	120,743	120,290	120,412		331		331		120,743				4,981	12/06/2032
60040#-AB-8	MIZUHO FINANCIAL GROUP INC	C	12/30/2023	Paydown	XXX	473,571	473,571	513,053	503,635		(30,063)		(30,063)		473,571		-	-	28,220	06/30/2032
60687Y-AR-0	MORGAN STANLEY & CO. LLC		07/05/2023	Paydown	XXX	281,463	300,000	300,000	300,000						300,000		(18,537)	(18,537)	10,078	03/05/2028
610333-AY-2	MOCAP 2014-1 DR - CDO		01/23/2023	Paydown	XXX	508,759	508,759	508,759	508,759						508,759				10,191	10/22/2026
610335-AB-7	MONROE CAPITAL CORP		11/09/2023	Various	XXX	2,563,658	2,753,000	2,736,914	2,742,466		2,259		2,259		2,744,725		(181,067)	(181,067)	141,051	02/15/2026
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS		12/26/2023	Paydown	XXX	34,595	34,595	23,870	34,594		1		1		34,595		-	-	1,062	01/25/2035
61747Y-EU-5	MORGAN STANLEY		07/18/2023	GOLDMAN SACHS & CO	XXX	7,215,450	7,500,000	7,747,895	7,740,397		(11,263)		(11,263)		7,729,134		(513,684)	(513,684)	366,675	07/20/2033
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS		12/26/2023	Paydown	XXX	677,817	677,817	637,012	637,012		40,805		40,805		677,817		-	-	15,298	04/25/2036
61761D-AH-5	MSBAM 2012-C6 C - CMBS		12/01/2023	Paydown	XXX	107,899	107,899	107,376	107,899						107,899				2,658	11/17/2045
61762T-AK-2	MSBAM 2013-C11 C - CMBS		10/01/2023	Paydown	XXX	201,032	201,032	14,394	14,394		186,638		186,638		201,032				7,277	08/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS		12/01/2023	Paydown	XXX	102,743	102,743	104,618	102,775		(32)		(32)		102,743				4,285	10/17/2046
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS		12/01/2023	Paydown	XXX	11,694	11,694	11,811	11,725		(31)		(31)		11,694				358	05/17/2049
61946G-AA-1	MSAIC 2017-2 A - ABS		12/20/2023	Paydown	XXX	13,296	13,296	13,295	13,284		12		12		13,296				274	06/22/2043
63172D-AA-9	CFOZ 2019 A - CDO		11/15/2023	Paydown	XXX	310,772	310,772	310,772	310,772						310,772		-	-	7,186	08/31/2034
63942B-AA-2	NAVSL 2021-A A - ABS		12/15/2023	Paydown	XXX	21,565	21,565	21,562	21,562		4		4		21,565				95	05/15/2069
63943B-AB-9	NAVTR 2021-1 B - ABS	C	12/15/2023	Paydown	XXX	21,429	21,429	21,386	21,392		36		36		21,429				414	11/15/2046
64032E-AJ-6	NSLT 2007-1 B2 - ABS		12/12/2023	Call @ 100.00	XXX	1,000,000	1,000,000	912,500	993,374		7,257		7,257		1,000,631		(631)	(631)	25,785	08/25/2037
64032E-AJ-6	NSLT 2007-1 B2 - ABS		03/07/2023	Various	XXX	(2,875,542)	(2,883,094)	(2,656,655)	(2,822,589)		(137,485)		(137,485)		(2,960,074)		84,533	84,533	(577,266)	08/25/2037
64318@-AA-9	NEW CARDINALS STADIUM LLC		06/30/2023	Paydown	XXX	655,200	655,200	714,448	699,166		(43,966)		(43,966)		655,200					06/30/2032
649757-AA-9	NEW YORK PUBLIC LIBRARY		12/11/2023	J.P. MORGAN SECURITIES LLC	XXX	755,550	900,000	900,000	900,000						900,000		(144,450)	(144,450)	56,180	07/01/2045
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP		12/11/2023	HILLTOP SECURITIES INC	XXX	930,174	1,000,000	992,820	997,517		733		733		997,639		(67,465)	(67,465)	33,595	12/01/2026
652526-60-9	NEWTEKONE INC		12/01/2023	Ladenburg Thalmann & Co. Inc.	XXX	62,844	63,850	63,038	63,023		363		363		63,387		(543)	(543)	3,066	08/01/2024
652526-70-8	NEWTEKONE INC		04/28/2023	Ladenburg Thalmann & Co. Inc.	XXX	349,200	350,050	349,928	349,910		6		6		349,916		(716)	(716)	5,963	02/01/2026
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)		04/05/2023	Various	XXX	(892)			(154)		76		76		(78)		(814)	(814)	(6,340)	07/15/2025
656531-AC-4	EQUINOR ASA	C	06/15/2023	Maturity @ 100.00	XXX	140,000	140,000	177,456	142,975		(2,975)		(2,975)		140,000				5,425	06/15/2023
666807-BS-0	NORTHROP GRUMMAN CORP		12/11/2023	Deutsche Bank	XXX	1,449,750	1,500,000	1,493,985	1,495,885		519		519		1,495,969		(46,219)	(46,219)	73,700	05/01/2030
67059T-AH-8	NUSTAR LOGISTICS LP		04/25/2023	GOLDMAN, SACHS & CO	XXX	238,750	250,000	250,000	250,000						250,000		(11,250)	(11,250)	9,120	10/01/2030
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS		12/01/2023	Paydown	XXX	1,387	1,387	1,375	1,371		16		16		1,387				28	04/25/2046

E14.13

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2023	Paydown	XXX	39,968	39,968	37,010	37,507			2,461	2,461		39,968				1,778	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS		10/01/2023	Paydown	XXX	37,915	37,915	32,006	32,977			4,938	4,938		37,915				1,715	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS		10/01/2023	Paydown	XXX	8,875	8,875	8,444	8,524			351	351		8,875				411	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS		10/01/2023	Paydown	XXX	3,595	3,595	3,925	3,871			(276)	(276)		3,595				144	10/01/2051
67707F-AG-6	OAKC 2 ER - CDO		12/14/2023	PERFORMANCE TRUST KEYBANC CAPITAL MARKETS INC	XXX	2,101,155	2,100,000	2,089,500	2,047,146			(9,610)	(9,610)		2,037,535		63,620	63,620	282,250	04/21/2034
680033-AC-1	OLD NATIONAL BANCORP ONCOR ELECTRIC DELIVERY COMPANY LLC		12/11/2023	Various	XXX	1,968,240	2,000,000	2,000,000	2,000,000						2,000,000		(31,760)	(31,760)	109,542	08/15/2024
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		12/11/2023	Various	XXX	7,880,854	6,850,000	9,090,317	8,490,510			(82,032)	(82,032)		8,424,710		(543,856)	(543,856)	542,401	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC		07/18/2023	Stifel Nicolaus & Co.	XXX	4,171,322	3,670,000	4,724,050	4,455,157			(38,245)	(38,245)		4,416,911		(245,589)	(245,589)	184,825	05/01/2032
69120V-AL-5	OWL ROCK CORE INCOME CORP		01/09/2023	AMERICA, INC.	XXX	77,974	80,000	75,525	75,962			46	46		76,008		1,965	1,965	1,344	03/21/2025
69121K-AE-4	BLUE OWL CAPITAL CORP		11/07/2023	Various	XXX	63,282	71,000	60,365	60,857			119	119		60,976		2,306	2,306	979	07/15/2026
69121K-AF-1	BLUE OWL CAPITAL CORP		11/14/2023	MarketAxess	XXX	69,651	80,000	66,658	67,828			2,362	2,362		70,190		(538)	(538)	2,806	01/15/2027
69121K-AG-9	OWL ROCK CAPITAL CORP		04/25/2023	BARCLAYS WELLS FARGO SECURITIES, LLC	XXX	106,799	130,000	102,914	104,017			1,258	1,258		105,275		1,524	1,524	1,412	06/11/2028
69122D-AA-7	ORI A - CDO	C	07/06/2023	Adjustment	XXX	248,125	250,000	250,000	250,000						250,000		(1,875)	(1,875)	10,627	05/20/2031
691543-70-6	OXFORD LANE CAPITAL CORP OXFORD SQUARE CAPITAL CORP		10/01/2023	Ladenburg Thalmann & Co. Inc.	XXX	107,698	111,550	100,197	103,966			1,405	1,405		105,371		2,327	2,327	5,253	04/30/2026
693627-AY-7	DUKE ENERGY INDIANA LLC		08/25/2023	Adjustment	XXX	1,161,445	1,100,000	1,196,019	1,163,719			(2,273)	(2,273)		1,161,445				57,970	10/15/2035
69403W-AE-7	PACBEA 2006 - A AE - RMBS		07/15/2023	Paydown	XXX	5,220	5,220	4,858	4,918			302	302		5,220				197	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - RMBS		07/15/2023	Paydown	XXX	17,724	17,724	14,778	14,694			3,030	3,030		17,724				756	07/15/2051
69417#-AA-6	PETERSHILL II OFFSHORE GP PACIFIC PREMIER BANCORP INC		08/01/2023	Call @ 100.00	XXX	7,728													6,543	12/02/2039
69478X-AC-9	OVINTIV INC.		08/25/2023	Adjustment	XXX	1,004,371	1,000,000	1,031,250	1,006,998			(2,626)	(2,626)		1,004,371				56,222	09/03/2024
698900-AG-2	PAIA 2016-1 DR - CDO		12/07/2023	J.P. Morgan Securities LLC	XXX	8,494,560	8,000,000	9,754,296	9,210,326			(113,114)	(113,114)		9,187,253		(692,693)	(692,693)	640,000	11/01/2031
70016A-AE-2	PATRONS LEGACY 2004-I A LILACS - ABS		12/12/2023	Deutsche Bank	XXX	924,000	1,100,000	825,000	959,516			33,548	33,548		993,063		(69,063)	(69,063)	130,202	08/25/2031
70338C-10-9	PAYPAL HOLDINGS INC		02/04/2023	Paydown	XXX	388,861	388,861	328,588	362,014			26,847	26,847		388,861		(388,861)	(388,861)	4,325	05/04/2054
70450Y-AL-7	PENNANTPARK INVESTMENT CORP		07/10/2023	MORGAN STANLEY & CO. LLC	XXX	237,828	250,000	249,135	249,196			51	51		249,231		(11,403)	(11,403)	6,722	06/01/2032
708062-AC-8	PENNANTPARK INVESTMENT CORP		11/01/2023	Various	XXX	1,658,148	1,815,000	1,804,890	1,808,066			1,523	1,523		1,809,589		(151,442)	(151,442)	77,184	05/01/2026
708062-AD-6	PHENIXFIN CORP		07/24/2023	Adjustment	XXX	92,040	104,000	103,413	103,543			63	63		103,606		(11,566)	(11,566)	3,062	11/01/2026
71742W-30-1	PHILLIPS 66		10/01/2023	Paydown	XXX	191			188			(1)	(1)		187		(187)	(187)		11/01/2028
718546-AK-0	PIONEER AIRCRAFT FINANCE LTD - ABS		07/10/2023	BOFA SECURITIES INC.	XXX	165,771	178,000	175,955	176,585			58	58		176,623		(10,851)	(10,851)	5,426	11/15/2034
72349C-AB-8	PORTMAN RIDGE FINANCE CORPORATION		12/01/2023	Paydown	XXX	120,000	120,000	152,552	132,265			(12,265)	(12,265)		120,000				5,850	08/15/2030
72353P-AA-4	PLNT 191 A2 - ABS	C	12/15/2023	Paydown	XXX	176,541	176,541	176,540	176,516			25	25		176,541				3,882	06/15/2044
72703P-AC-7	POLAR TANKERS INC		12/05/2023	Paydown	XXX	6,060	6,060	6,060	6,060						6,060				146	12/05/2049
73102Q-AA-4	PORTMAN RIDGE FINANCE CORPORATION		11/10/2023	Paydown	XXX	716,755	716,755	801,102	778,113			(61,358)	(61,358)		716,755				32,147	05/10/2037
73688F-AC-6	PRUDENTIAL FINANCIAL INC		11/16/2023	Various	XXX	1,991,683	2,171,000	2,122,153	2,137,251			6,239	6,239		2,143,490		(151,807)	(151,807)	88,074	04/30/2026
73939V-AA-2	RALI 2006-QS16 A7 - CMO/RMBS		01/13/2023	MARKETAXESS	XXX	641,250	750,000	751,875	751,303			(16)	(16)		751,287		(110,037)	(110,037)	17,501	12/04/2025
744320-AN-2	RBSSP 2010-2 132 - CMO/RMBS		08/16/2023	BARCLAYS CAPITAL INC.	XXX	715,938	725,000	719,110	720,083			145	145		720,228		(4,291)	(4,291)	34,873	03/15/2044
74922L-AG-8	RBSSP 2010-5 2A2 - CMO/RMBS		12/01/2023	Paydown	XXX	109,971	181,368	161,099	166,986			14,382	14,382		181,368		(71,397)	(71,397)	5,937	11/25/2036
74929C-CG-9	RBSSP 2010-5 2A2 - CMO/RMBS		12/01/2023	Paydown	XXX	93,787	112,804	111,698	112,239			565	565		112,804		(19,016)	(19,016)	3,038	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS		10/01/2023	Paydown	XXX	67,616	65,920	45,772	54,598			20,147	8,825	11,322	65,920		1,696	1,696	2,653	09/28/2037

E14.14

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS		12/01/2023	Paydown	XXX	66,454	95,337	90,605	92,561		2,776		2,776		95,337		(28,883)	(28,883)	2,854	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS		12/01/2023	Paydown	XXX	117,383	139,212	133,871	136,737		2,475		2,475		139,212		(21,829)	(21,829)	6,369	08/25/2036
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	79,728	106,637	98,554	101,721		4,915		4,915		106,637		(26,909)	(26,909)	3,894	05/25/2036
75574U-20-0	READY CAPITAL CORP		08/15/2023	Various	XXX	3,989,156	3,989,225	4,063,966	3,993,623		(4,396)		(4,396)		3,989,227		(72)	(72)	209,083	08/15/2023
7591EP-AE-0	REGIONS FINANCIAL CORP REINSURANCE GROUP OF AMERICA INC		09/20/2023	Various	XXX	5,460,109	5,127,000	6,372,958	6,151,658		(29,374)		(29,374)		6,122,284		(662,175)	(662,175)	265,699	12/10/2037
759351-AL-3	RAMC 2005-2 AV3 - RMBS		09/15/2023	Maturity @ 100.00	XXX	270,000	270,000	268,982	269,912		88		88		270,000		-	-	12,690	09/15/2023
75970N-AG-2	RAMC 2004-2 AF6 - RMBS		12/26/2023	Paydown	XXX	11,944	11,944	10,156	10,922		1,021		1,021		11,944		-	-	255	08/25/2035
759950-CV-8	REST LLC		12/01/2023	Paydown	XXX	17,328	17,328	17,135	16,938		390		390		17,328		-	-	309	07/25/2034
76125G-AA-2	RFMSI 2007-S6 116 - CMO/RMBS		01/02/2023	Maturity @ 100.00	XXX	604,692	604,692	604,692	604,692						604,692		-	-	14,949	01/02/2023
762009-AR-9	CTL - HOME DEPOT TREXLERTOWN PA		12/01/2023	Paydown	XXX	78,254	113,271	106,963	108,895		4,376		4,376		113,271		(35,017)	(35,017)	3,613	06/25/2037
76202@-AA-2	ROCHESTER GAS AND ELECTRIC CORP		12/15/2023	Various	XXX	(411,657)	(422,578)	(422,578)	(422,578)						(422,578)		10,920	10,920	(26,090)	01/15/2039
771367-CA-5	PERSHING LLC		09/25/2023	NOMURA SECURITIES INTL., FIXED I	XXX	939,369	850,000	850,000	850,000						850,000		89,369	89,369	53,078	12/15/2033
78109A-AE-3	RRAM 1 D1B - CDO		12/13/2023	Ladenburg Thalmann & Co. Inc.	XXX	1,225,594	1,275,000	1,187,905	1,194,888		11,735		11,735		1,206,623		18,971	18,971	170,845	07/16/2035
78163D-20-9	RUNWAY GROWTH FINANCE CORP		03/10/2023	Inc.	XXX	2,250	2,250	2,235	2,235		-		-		2,235		14	14	46	07/28/2027
78163D-30-8	RUNWAY GROWTH FINANCE CORP		06/01/2023	Adjustment	XXX						(16)		(16)		(16)		16	16		12/31/2027
78433X-AB-6	SALT 211 A - ABS		12/15/2023	Paydown	XXX	305,451	305,451	305,451	305,276		175		175		305,451		-	-	2,927	02/28/2033
78442G-GG-5	SLMA 2003-4 A5D - ABS		03/02/2023	ACADEMY SECURITIES, INC. Ladenburg Thalmann & Co. Inc.	XXX	221,628	242,902	240,947	266,382		(925)		(925)		265,457		(43,829)	(43,829)		03/15/2033
78590A-40-6	SACHEM CAPITAL CORP SAIL 4 VFN NT ISSUER LLC - ABS		08/10/2023	Various	XXX	30,480	31,225	29,437	29,658		310		310		29,968		512	512	1,474	09/30/2025
78711D-AA-5	SALVATION ARMY		12/28/2023	Adjustment	XXX	200,590	1,238,722	242,906	242,906		161,493		161,493		404,399		(203,808)	(203,808)	80,900	10/31/2025
795830-AS-7	SALVATION ARMY		08/25/2023	Call @ 100.00	XXX	790,848	880,000	751,494	788,168		2,680		2,680		790,848				49,385	09/01/2036
795830-AV-0	SANTANDER UK PLC	C	09/01/2023	Morgan Stanley & Co. LLC	XXX	460,050	470,000	421,289	454,772		2,432		2,432		457,203		2,846	2,846	26,151	09/01/2026
80283L-AJ-2	SAPA 2018-1 A - ABS	C	07/05/2023	Paydown	XXX	246,565	250,000	248,330	249,808		99		99		249,865		(3,300)	(3,300)	8,139	03/13/2024
80306A-AA-8	SABR 2006-HE2 A2C - RMBS		12/15/2023	Paydown	XXX	1,721,833	1,721,833	1,267,958	1,267,958		453,875		453,875		1,721,833		-	-	42,476	12/15/2040
81377A-AD-4	SEMT 182 A7 - CMO/RMBS		12/26/2023	Paydown	XXX	491,374	491,374	224,777	229,668		266,597	4,891	261,706		491,374		-	-	3,753	07/25/2036
81746Q-AG-6	SAIL 2018-1 CN - ABS		12/01/2023	Paydown	XXX	33,062	33,062	32,982	32,985		77		77		33,062		-	-	504	02/25/2048
82323M-AA-7	SLVRR 2019-1 A - ABS		04/19/2023	Paydown	XXX	338	338				338		338		338		-	-		09/15/2065
827304-AA-4	SOCIETE GENERALE SA	C	12/15/2023	Paydown	XXX	118,500	118,500	118,499	118,499		-		-		118,500		-	-	3,041	07/15/2044
83368R-BJ-0	GOLDMAN SACHS & CO. LLC		08/02/2023	Paydown	XXX	200,890	250,000	250,000	250,000						250,000		(49,110)	(49,110)	8,621	01/21/2033
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2023	Paydown	XXX	381,671	381,671	389,171	387,533		(5,861)		(5,861)		381,671		-	-	10,257	06/30/2035
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		10/26/2023	Paydown	XXX	467,100	488,333	462,982	464,607		2,492		2,492		467,100		-	-	17,927	01/20/2050
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2023	Paydown	XXX	2,500	2,500	2,500	2,500						2,500		-	-	36	08/21/2051
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS		12/26/2023	Paydown	XXX	734,111	734,111	575,531	582,884		158,580	7,353	151,227		734,111		-	-	12,354	01/25/2037
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2023	Paydown	XXX	5,685	5,685	5,699	5,697		(13)		(13)		5,685		-	-	144	08/15/2031
853254-BH-2	STANDARD CHARTERED PLC (USA)	C	03/02/2023	CREDIT SUISSE SECURITIES	XXX	800,160	800,000	824,160	801,527		(1,074)		(1,074)		800,453		(293)	(293)	26,522	12/29/2049
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2023	Paydown	XXX	102,907	102,907	102,902	102,904		3		3		102,907		-	-	2,208	03/15/2044
857477-AL-7	STATE STREET CORP		05/15/2023	Maturity @ 100.00	XXX	200,000	200,000	185,565	199,328		672		672		200,000		-	-	3,100	05/15/2023
858155-AE-4	STEELCASE INC		07/05/2023	Various	XXX	902,463	1,014,000	1,006,020	1,008,695		331		331		1,009,026		(106,563)	(106,563)	46,309	01/18/2029
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2023	Paydown	XXX	1,250	1,250	1,249	1,249		1		1		1,250		-	-	20	06/20/2051
86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2023	Paydown	XXX	12,500	12,500	12,497	12,499		1		1		12,500		-	-	28	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2023	Various	XXX	13,780,566	14,531,164	14,566,082	14,552,618		(580)		(580)		14,552,039		(771,473)	(771,473)	105,702	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS		12/20/2023	Paydown	XXX	71,300	71,300	72,366	72,191		(891)		(891)		71,300		-	-	1,699	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS		12/20/2023	Paydown	XXX	81,200	81,200	84,024	83,125		(1,925)		(1,925)		81,200		-	-	2,085	10/20/2048

E14.15

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2023	Paydown	XXX	5,000	5,000	5,000	4,998			2	2		5,000		-	-	99	11/22/2049
86217R-AC-2	STKPK 1 A2 - CDO	C	12/12/2023	MUFG SECURITIES AMERICAS INC.	XXX	967,000	1,000,000	1,000,000	1,000,000						1,000,000		(33,000)	(33,000)	57,890	10/15/2035
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS		12/01/2023	Paydown	XXX	8,311	8,311	7,986	8,207		104		104		8,311		-	-	241	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS		12/01/2023	Paydown	XXX	52,034	52,034	52,047	51,543		490		490		52,034		-	-	1,391	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS		12/01/2023	Paydown	XXX	78,618	78,618	69,539	69,539		9,079		9,079		78,618		-	-	1,872	08/25/2034
86668@-AA-8	SCA 2019-1 A		12/15/2023	Various	XXX	(351,357)	(351,357)	(351,357)	(351,356)		-		-		(351,356)		(1)	(1)	(15,306)	12/15/2027
86745J-AA-5	SNVA 181 A - ABS		07/20/2023	Paydown	XXX	337,434	337,434	337,362	337,365		69		69		337,434		-	-	12,691	07/22/2048
869504-AC-4	SPSS 2011-1 B - ABS		12/15/2023	Paydown	XXX	141,004	141,004	141,001	141,006		(2)		(2)		141,004		-	-	5,192	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS		12/15/2023	Paydown	XXX	16,053	16,053	16,045	16,083		(30)		(30)		16,053		-	-	374	01/15/2071
869509-AA-7	SPSS-121-A - ABS		12/15/2023	Paydown	XXX	41,063	41,063	39,652	39,831		1,233		1,233		41,063		-	-	1,049	11/15/2052
87165B-AP-8	SYNCHRONY FINANCIAL		04/20/2023	Various	XXX	921,547	1,000,000	997,840	998,555		61		61		998,616		(77,068)	(77,068)	30,576	03/19/2029
871829-BL-0	SYSCO CORP		09/28/2023	Various	XXX	787,158	750,000	748,440	748,781		63		63		748,844		38,313	38,313	31,940	04/01/2030
871829-BM-8	SYSCO CORP		08/24/2023	Citi Bank	XXX	6,520,577	6,250,000	6,237,625	6,238,532		243		243		6,238,775		281,802	281,802	378,125	04/01/2040
87264A-CW-3	T-MOBILE USA INC		07/10/2023	BOFA SECURITIES INC.	XXX	490,980	500,000	498,675	498,641		50		50		498,692		(7,712)	(7,712)	23,228	01/15/2053
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI		11/05/2023	Paydown	XXX	40,567	40,567	40,567	40,567						40,567		-	-	1,240	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL		11/05/2023	Paydown	XXX	3,378	3,378	3,378	3,378						3,378		-	-	113	11/05/2057
87342R-AE-4	BELL 181 A22 - RMBS		08/25/2023	Paydown	XXX	69,375	69,375	69,375	69,375						69,375		-	-	1,714	11/25/2048
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2023	Paydown	XXX	271,915	271,915	216,134	220,589		51,326		51,326		271,915		-	-	5,518	12/15/2044
875127-BE-1	TAMPA ELECTRIC CO		12/11/2023	BARCLAYS CAPITAL INC.	XXX	801,520	1,000,000	994,640	995,137		102		102		995,239		(193,719)	(193,719)	42,761	06/15/2048
87938W-AC-7	TELEFONICA EMISIONES SAU	C	11/09/2023	J.P. Morgan Securities LLC	XXX	13,814,685	13,500,000	16,314,568	15,758,871		(21,246)		(21,246)		15,737,625		(1,922,940)	(1,922,940)	413,013	06/20/2036
882389-CC-1	TRANSMISSION LP		04/19/2023	BARCLAYS CAPITAL INC	XXX	15,851,187	14,045,000	16,928,228	16,235,822		(55,330)		(55,330)		16,180,491		(329,304)	(329,304)	753,748	07/15/2032
88315L-AL-2	TMCL 211 A - ABS	C	12/20/2023	Paydown	XXX	20,000	20,000	16,625	16,700		3,300		3,300		20,000		-	-	182	02/20/2046
884903-BH-7	THOMSON REUTERS CORP		12/11/2023	CROSS TRADE	XXX	1,233,088	1,250,000	1,314,201	1,300,082		(1,771)		(1,771)		1,299,809		(66,720)	(66,720)	85,922	04/15/2040
88576V-AA-8	HENDR 2008-3 A1 - RMBS		12/15/2023	Paydown	XXX	125,999	125,999	139,893	140,659		(14,660)		(14,660)		125,999		-	-	5,681	06/15/2045
88576X-AA-4	HENDR 2010-1 A - RMBS		12/15/2023	Paydown	XXX	53,112	53,112	53,098	53,560		(448)		(448)		53,112		-	-	1,614	07/15/2059
88576X-AB-2	HENDR 2010-1 B - RMBS		12/15/2023	Paydown	XXX	62,035	62,035	62,005	62,215		(180)		(180)		62,035		-	-	3,156	07/15/2061
886065-AA-9	TBOLT 2018 A - ABS	C	12/15/2023	Paydown	XXX	59,588	59,588	59,588	59,588		-		-		59,588		-	-	1,103	09/15/2038
89176L-AB-0	TPMT 2018-6 A1B - RMBS		12/13/2023	WELLS FARGO SECURITIES LLC	XXX	927,695	1,000,000	1,003,203	999,802		(4,462)		(4,462)		995,340		(67,645)	(67,645)	38,958	03/25/2058
891906-AB-5	GLOBAL PAYMENTS INC		06/01/2023	Maturity @ 100.00	XXX	1,300,000	1,300,000	1,260,206	1,298,128		2,062		2,062		1,300,000		-	-	24,375	06/01/2023
89255#-AA-9	VUMC 2018-1 LOAN - ABS		12/01/2023	Paydown	XXX	40,017	40,017	40,173	40,162		(145)		(145)		40,017		-	-	1,322	07/01/2048
89356B-AA-6	TRANSCANADA TRUST	C	02/07/2023	GOLDMAN SACHS & CO.	XXX	1,388,363	1,435,000	1,468,828	1,449,029		(758)		(758)		1,448,270		(59,908)	(59,908)	17,713	05/20/2075
89655Y-AA-4	TRL 2009-1 A - ABS		12/16/2023	Paydown	XXX	134,585	134,585	147,707	142,546		(7,960)		(7,960)		134,585		-	-	4,338	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - ABS		12/16/2023	Paydown	XXX	247,406	247,406	256,509	254,596		(7,191)		(7,191)		247,406		-	-	6,524	10/16/2040
89854D-A*2	TSGE 2017-1 NOTE - ABS		11/25/2023	Paydown	XXX	1,311,640	1,311,640	1,311,640	1,311,640						1,311,640		-	-	34,351	09/25/2031
90139A-AA-0	CL-DAL 2020 A - ABS		01/01/2023	Paydown	XXX	(669,016)											-	-	(669,016)	12/15/2045
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH		01/03/2023	Paydown	XXX	7,647	7,647	8,106	7,827		(179)		(179)		7,647		-	-	180	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2023	Paydown	XXX	2,493	2,493	2,493	2,493						2,493		-	-	80	02/15/2027
90931C-AA-6	UAL AA - ABS		08/25/2023	Paydown	XXX	4,625	4,625	4,891	4,882		(257)		(257)		4,625		-	-	144	08/25/2033
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2023	Paydown	XXX	26,383	26,383	26,383	26,383						26,383		-	-	683	01/07/2030
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		12/11/2023	Paydown	XXX	557,874	588,639	588,639	588,639						588,639		(30,766)	(30,766)	26,992	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2023	Paydown	XXX	232,143	232,143	217,927			14,216		14,216		232,143		-	-	4,353	03/03/2028
90983V-AA-1	UNITED COMMUNITIES LLC		09/15/2023	Paydown	XXX	2,526	2,526	2,134	2,196		330		330		2,526		-	-	106	09/15/2051
91324P-AR-3	UNITEDHEALTH GROUP INC		12/12/2023	BARCLAYS CAPITAL INC.	XXX	530,195	500,000	592,150	563,255		(3,409)		(3,409)		559,846		(29,651)	(29,651)	37,796	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP INC		07/05/2023	Mizuho Securities USA, Inc.	XXX	3,373,560	3,000,000	3,895,869	3,745,948		(18,553)		(18,553)		3,736,072		(362,512)	(362,512)	137,289	11/15/2037

E14.16

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	06/14/2023	BANK OF AMERICA SECURITIES	XXX	1,266,938	1,450,000	1,439,125	1,445,513		677		677		1,446,189		(179,252)	(179,252)	49,844	11/01/2025
92211M-AE-3	VDC 2018-2 A2 - ABS		03/21/2023	Paydown	XXX	479,583	479,583	460,847	474,699		4,884		4,884		479,583		-	-	5,417	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2023	Paydown	XXX	7,500	7,500	7,500	7,500						7,500		-	-	128	07/15/2044
92537K-AB-0	VERUS 2019-4 A2 - CMO/RMBS		12/01/2023	Paydown	XXX	17,378	17,378	17,377	17,495		(117)		(117)		17,378		-	-	266	10/27/2059
92539N-AC-0	VERUS 2022-7 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	89,072	89,072	86,871	86,955		2,117		2,117		89,072		-	-	2,592	07/25/2067
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS		12/20/2023	Paydown	XXX	2,107,640	2,107,641	2,107,641	2,107,641						2,107,641		-	-	56,556	11/30/2029
92581*AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS		12/20/2023	Paydown	XXX	10,476,362	10,474,371	10,448,185	10,454,694		19,677		19,677		10,474,371		1,991	1,991	202,476	02/20/2030
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO		08/25/2023	Adjustment	XXX	2,855,936	1,900,000	3,244,132	2,884,387		(28,452)		(28,452)		2,855,936				131,153	11/15/2038
92936T-AE-2	WFRBS 2012-C7 C - CMBS		02/17/2023	Paydown	XXX	1,521,611	1,521,611	837,951	837,951		683,660		683,660		1,521,611				24,180	06/16/2045
92940P-AG-9	WRKCO INC		08/02/2023	PERSHING LLC	XXX	80,240	100,000	99,764	99,808		12		12		99,816		(19,576)	(19,576)	1,900	06/15/2033
93042#AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/15/2023	Paydown	XXX	(291,609)	(285,096)	(285,096)	(285,112)		-		-		(285,113)		(6,497)	(6,497)	(23,848)	06/30/2033
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS		12/01/2023	Paydown	XXX	4,038	8,041	3,860	5,384		2,657		2,657		8,041		(4,004)	(4,004)	113	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		12/01/2023	Paydown	XXX	9,377	18,752	14,610	12,509		6,243		6,243		18,752		(9,376)	(9,376)	680	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS		12/01/2023	Paydown	XXX	12,445	12,445	7,527	7,527		4,918		4,918		12,445		-	-	105	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS		12/01/2023	Paydown	XXX	10,645	10,645	6,188	3,269		7,377		7,377		10,645		-	-	72	09/25/2036
94353W-AA-3	WAAV 171 A - ABS		12/15/2023	Paydown	XXX	32,915	32,915	32,915	32,965		(50)		(50)		32,915				811	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2023	Paydown	XXX	331,076	331,076	317,316	319,839		11,236		11,236		331,076		-	-	5,943	09/15/2044
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2023	Various	XXX	1,542,910	1,667,515	1,667,279	1,667,370		145		145		1,667,515		(124,605)	(124,605)	64,261	03/16/2048
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2023	Paydown	XXX	36,525	36,525	37,800	37,703		(1,179)		(1,179)		36,525		-	-	1,860	03/15/2057
961214-DF-7	WESTPAC BANKING CORP	C	07/10/2023	NOMURA SECURITIES/FIXED INCOME	XXX	231,185	250,000	250,000	250,000						250,000		(18,815)	(18,815)	6,843	11/23/2031
961548-AV-6	WESTROCK MWV LLC		07/10/2023	PERSHING LLC	XXX	340,899	300,000	387,738	358,354		(3,784)		(3,784)		356,289		(15,390)	(15,390)	24,327	01/15/2030
96524V-40-3	WHITEHORSE FINANCE INC		11/14/2023	Ladenburg Thalmann & Co. Inc.	XXX	3,859	3,850	3,788			2		2		3,790		69	69	19	09/15/2028
96525X-AA-9	WITEH 10 E - CDO		10/17/2023	Paydown	XXX	266,321	266,321	195,688	254,777		11,544		11,544		266,321				27,559	04/19/2027
96926G-AC-7	RICE UNIVERSITY		12/12/2023	J.P. MORGAN SECURITIES LLC	XXX	400,490	500,000	459,835	466,838		1,016		1,016		467,854		(67,364)	(67,364)	19,310	05/15/2045
96928*CF-2	CTL - WALGREENS POOL II		12/15/2023	Paydown	XXX	(252,254)	(251,145)	(239,754)	(243,011)		108		108		(242,904)		(9,350)	(9,350)	(20,702)	06/15/2034
96928*DD-6	CTL - WALGREENS (BETHEL PARK PA)		12/15/2023	Various	XXX	(276,045)	(276,829)	(276,829)	(276,829)		-		-		(276,829)		784	784	(21,109)	10/15/2034
96928*EB-9	CTL - WALMART (ANAHEIM CA)		01/15/2023	Various	XXX	20,427	20,427	20,427	20,427						20,427		-	-	80	01/15/2023
96928*EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/25/2023	Paydown	XXX	(790,757)	(790,757)	(790,757)	(790,757)						(790,757)				(8,926)	10/15/2031
96949L-AE-5	WILLIAMS COMPANIES INC		12/11/2023	MARKET TAXES CORP	XXX	1,733,960	2,000,000	1,990,300	1,991,152		175		175		1,991,327		(257,367)	(257,367)	124,483	03/01/2048
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	4,736	4,736	4,801	5,000		(264)		(264)		4,736		-	-	100	09/20/2044
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP		12/11/2023	KEYBANC CAPITAL MARKETS INC.	XXX	1,261,680	2,000,000	1,996,380	1,996,482		75		75		1,996,557		(734,877)	(734,877)	58,900	12/01/2051
97770*AA-2	WOLFENT 2021-1 A - ABS		11/20/2023	Paydown	XXX	133,270	133,270	133,270	133,270						133,270				2,566	05/20/2045
98978V-AK-9	ZOETIS INC		07/10/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	246,608	250,000	249,423	249,822		45		45		249,852		(3,245)	(3,245)	7,438	11/13/2025
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		12/20/2023	Paydown	XXX	2,788	2,788	2,896	2,890		(103)		(103)		2,788		-	-	70	08/20/2043
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED		12/11/2023	Paydown	XXX	5,888	5,888	6,794	6,727		(838)		(838)		5,888		-	-	145	11/10/2039
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		02/01/2023	Redemption @ 100.00	XXX														8,459	08/16/2027

E14.17

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
BGH7ER-QG-3	HUNT FEE III 2021-2		06/01/2023	Adjustment	XXX	(3,800,577)	(3,800,577)	(3,800,577)	(3,800,577)						(3,800,577)				(174,092)	12/21/2048
BGH7LW-B6-2	LENDLEASE AAFHHC PRA TL 2022		02/01/2023	INTERNAL TRANSFER	XXX	(958,000)	(958,000)	(958,000)	(958,000)						(958,000)				(23,825)	07/01/2048
BGH811-T1-2	CEAMER FIN 2 SR SEC NTS - ABS		11/15/2023	Paydown	XXX	150,141	150,141	150,141	150,141						150,141				11,227	05/15/2038
BGH8B5-0Y-1	GLAM 3 MILHSG FEE LLC SENIOR		12/30/2023	Paydown	XXX	92,943	92,962	92,962							92,962		(19)	(19)	652	12/30/2050
BGH8B5-1P-9	GLAM 3 MILHSG FEE LLC SUB CAYMAN UNIVERSE HOLDINGS LLC		06/30/2023	Paydown	XXX	80,082	80,082	80,082							80,082		-	-	659	12/30/2025
G1981*AA-2	ELECTRICITY SUPPLY BOARD	C	12/31/2023	Paydown	XXX	2,309,370	2,309,370	2,288,121	2,289,001		20,368		20,368		2,309,370		-	-	67,825	09/30/2045
G2978#-AE-3	JULIUS BAER GRUPPE AG	D	12/15/2023	Maturity @ 100.00	XXX	20,000,000	20,000,000	21,874,487	20,301,494		(301,494)		(301,494)		20,000,000				605,000	12/15/2023
H4414N-AH-6	EUROCLEAR 98730	D	11/29/2023		XXX	334,300	400,000	400,500	400,452		(81)		(81)		400,370		(66,070)	(66,070)	26,736	12/29/2049
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D	10/31/2023	Paydown	XXX	47,229	47,229	52,330	51,614		(4,385)		(4,385)		47,229				2,489	04/30/2043
P4909L-AA-8	GNL QUINTERO SA	D	07/31/2023	Paydown	XXX	365,971	365,971	360,482	362,931		3,040		3,040		365,971				12,719	07/31/2029
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	10/02/2023	Paydown	XXX	1,406,263	1,406,263	1,406,263	1,406,263						1,406,263		-	-	(118,921)	10/01/2045
T6827#-AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON	C	10/01/2023	Paydown	XXX	66,495	66,495	66,495	66,495						66,495					10/01/2045
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						504,035,270	510,331,098	527,391,361	514,462,866		4,427,145	(870,484)	5,297,629		523,554,806		(18,858,249)	(18,858,249)	20,936,013	XXX
<b>Bonds: Hybrid Securities</b>																				
03769M-20-5	APOLLO GLOBAL MANAGEMENT INC		09/28/2023	JPMSUS3X JP MORGAN SEC NY	XXX	11,677	11,150	11,150							11,150		527	527		09/15/2053
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	12/13/2023	HSBC SECURITIES INC.	XXX	1,027,750	1,000,000	1,001,250	1,000,699		(177)		(177)		1,000,522		27,228	27,228	33,750	12/29/2049
05565A-AN-3	BNP PARIBAS SA	C	12/13/2023	BNP PARIBAS SECURITIES BOND	XXX	798,680	800,000	841,720	816,686		(6,042)		(6,042)		810,644		(11,964)	(11,964)	78,011	12/29/2049
05565A-HN-6	BNP PARIBAS SA	C	08/08/2023	BNP PARIBAS SEC CORP/BOND	XXX	985,500	1,000,000	1,000,000	1,000,000						1,000,000		(14,500)	(14,500)	57,969	12/29/2049
060505-EL-4	BANK OF AMERICA CORP		12/13/2023	Various	XXX	2,507,246	2,515,000	2,634,881	2,555,485		(16,552)		(16,552)		2,538,933		(31,687)	(31,687)	162,342	10/23/2024
060505-EN-0	BANK OF AMERICA CORP		07/24/2023	J.P. MORGAN SECURITIES LLC	XXX	970,125	975,000	1,025,805	994,259		(4,712)		(4,712)		989,547		(19,422)	(19,422)	51,049	12/29/2049
064058-AB-6	BANK OF NEW YORK MELLON CORP		07/05/2023	MILLENNIUM ADVISORS, LLC MIZUHO SECURITIES USA INC.	XXX	342,024	350,000	349,425	349,525		27		27		349,549		(7,526)	(7,526)	9,115	12/29/2049
064159-VJ-2	BANK OF NOVA SCOTIA		12/27/2023		XXX	553,900	580,000	580,000	580,000						580,000		(26,100)	(26,100)	30,394	12/31/2049
06738E-BG-9	BARCLAYS PLC	C	11/15/2023	NatWest Markets	XXX	790,000	800,000	800,000	800,000						800,000		(10,000)	(10,000)	59,022	12/29/2049
15189T-AS-6	CENTERPOINT ENERGY INC		09/01/2023	Various	XXX	988,063	1,010,000	1,025,318	1,012,335		(1,114)		(1,114)		1,011,222		(23,159)	(23,159)	44,100	12/31/2049
172967-GD-7	CITIGROUP INC		10/30/2023	Call @ 100.00	XXX	975,000	975,000	937,219	939,173		444		444		939,617		35,383	35,383	97,831	12/29/2049
172967-KM-2	CITIGROUP INC		03/02/2023	Various	XXX	967,438	970,000	994,250	982,970		(554)		(554)		982,415		(14,977)	(14,977)	33,673	12/29/2049
21871X-AN-9	COREBRIDGE FINANCIAL INC		05/31/2023		XXX				(214)		214		214							12/15/2052
225313-AL-9	CREDIT AGRICOLE SA	C	12/13/2023	BOFA SECURITIES, INC.	XXX	1,382,808	1,400,000	1,407,200	1,407,200						1,407,200		(24,392)	(24,392)	118,174	12/29/2049
225401-AJ-7	CREDIT SUISSE GROUP AG	C	12/15/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	172,000	1,600,000	59,680	1,604,468		(4,105)	1,540,683	(1,544,788)		59,680		112,320	112,320	60,000	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG	C	12/15/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	43,000	400,000	14,920	403,569		(656)	387,993	(388,649)		14,920		28,080	28,080	14,500	12/29/2049
225401-AL-2	CREDIT SUISSE GROUP AG	C	12/15/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	64,500	600,000	22,380	600,000			577,620	(577,620)		22,380		42,120	42,120	19,125	12/29/2049
225401-AX-6	CREDIT SUISSE GROUP AG	C	03/09/2023	BNP PARIBAS SEC CORP/BOND	XXX	341,000	400,000	400,000	400,000						400,000		(59,000)	(59,000)	8,667	12/23/2070
22546D-AB-2	CREDIT SUISSE GROUP AG	C	01/30/2023	CREDIT SUISSE SECURITIES (USA)	XXX	379,000	400,000	419,920	403,634		(327)		(327)		403,307		(24,307)	(24,307)	4,167	12/29/2049
23380Y-AC-1	DAHCHI LIFE HOLDINGS INC	C	01/06/2023	AMERICA	XXX	779,040	800,000	807,970	802,651		(35)		(35)		802,616		(23,576)	(23,576)	8,160	12/29/2049
29265W-AA-6	ENEL SPA	C	01/19/2023	Call @ 100.00	XXX	2,080,750	2,050,000	2,253,925	2,084,015		(3,291)		(3,291)		2,080,723		(30,723)	(30,723)	91,538	09/24/2073
45685E-AG-1	VOYA FINANCIAL INC		02/07/2023	BOFA SECURITIES, INC	XXX	394,020	396,000	401,683	396,452		(132)		(132)		396,321		(2,301)	(2,301)	5,221	05/15/2053

E14.18



Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46625H-JQ-4	JPMORGAN CHASE & CO		12/13/2023	MORGAN STANLEY & CO. LLC	XXX	1,099,835	1,100,000	1,179,126	1,118,074		(15,865)		(15,865)		1,102,208		(2,373)	(2,373)	101,888	12/29/2049
48126H-AC-4	JPMORGAN CHASE & CO		12/13/2023	MARKETAXESS CORPORATION	XXX	963,302	965,000	989,695	973,096		(4,320)		(4,320)		968,776		(5,474)	(5,474)	70,965	12/29/2049
501555-AB-2	KYOBO LIFE INSURANCE CO LTD	C	02/08/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	593,250	600,000	602,700	602,439		(54)		(54)		602,386		(9,136)	(9,136)	5,408	06/15/2082
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO	C	12/13/2023	Various	XXX	2,150,100	2,200,000	2,232,800	2,214,367		(3,525)		(3,525)		2,210,842		(60,742)	(60,742)	111,598	10/20/2045
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD	C	05/16/2023	SG AMERICAS SECURITIES, LLC	XXX	1,182,000	1,200,000	1,201,800	1,201,212		(64)		(64)		1,201,148		(19,148)	(19,148)	41,580	12/29/2049
654579-AD-3	NIPPON LIFE INSURANCE CO	C	09/21/2023	Various	XXX	1,572,586	1,600,000	1,630,100	1,608,928		(3,122)		(3,122)		1,605,806		(33,220)	(33,220)	68,340	10/16/2044
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC		07/01/2023	Adjustment	XXX						(1)		(1)		(1)		1	1		12/29/2049
808513-BD-6	CHARLES SCHWAB CORP		07/27/2023	BNP PARIBAS SECURITIES BOND	XXX	610,956	625,000	625,000	625,000						625,000		(14,044)	(14,044)	22,396	12/29/2049
842587-CY-1	SOUTHERN CO		01/04/2023	Call @ 100.00	XXX	1,600,000	1,600,000	1,606,913	1,600,000						1,600,000				7,466	03/15/2057
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	10/16/2023	TENDER/PURCHASE OFFER	XXX	572,682	600,000	600,000	600,000						600,000		(27,318)	(27,318)	30,799	04/02/2049
90352J-AF-0	UBS GROUP AG	C	09/19/2023	JP MORGAN - LONDON	XXX	793,200	800,000	800,000	800,000						800,000		(6,800)	(6,800)	63,933	12/29/2049
92556H-AE-7	PARAMOUNT GLOBAL		12/29/2023	Jefferies LLC	XXX	387,000	430,000	430,000	430,000						430,000		(43,000)	(43,000)	34,494	03/30/2062
92857W-BQ-2	VODAFONE GROUP PLC	C	12/13/2023	MARKETAXESS CORPORATION	XXX	1,858,653	1,825,000	1,844,227	1,838,298		(1,779)		(1,779)		1,836,520		22,133	22,133	152,945	04/04/2079
E2R99C-Q5-9	BANCO SANTANDER SA	D	07/20/2023	SBILGB2L CITIGROUP GLOBAL LOND	XXX	579,750	600,000	599,340	599,082		(37)		(37)		599,045		(19,295)	(19,295)	31,916	12/29/2049
G2335P-EL-9	CLOVERIE PLC	D	08/23/2023	PARBFRPP	XXX	388,056	400,000	375,200	375,352		417		417		375,769		12,287	12,287	26,313	06/24/2046
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO	D	05/18/2023	ECLR 91510 DAIWA SECS AMERICA	XXX	972,200	1,000,000	997,000	997,181		12		12		997,193		(24,993)	(24,993)	40,833	12/29/2049
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB	D	11/08/2023	MSNYUS33 MORGAN STANLEY NY	XXX	990,668	1,000,000	1,005,750	1,001,332		(900)		(900)		1,000,433		(9,765)	(9,765)	102,326	12/29/2049
1309999999 - Bonds: Hybrid Securities						32,867,757	35,577,150	33,708,346	35,717,268		(66,251)	2,506,296	(2,572,547)		33,155,869		(318,862)	(318,862)	1,900,006	XXX
<b>Bonds: Unaffiliated Bank Loans</b>																				
000000-00-0	IEQ CAPITAL, LLC 1 LIEN DELAYED DRAW TER		09/29/2023	Call @ 100.00	XXX	10,296	10,296	10,201	10,206		8		8		10,215		82	82	578	12/22/2028
000000-00-0	IEQ CAPITAL, LLC 1 LIEN TERM LOAN		09/29/2023	Various	XXX	61,111	61,111	59,984	60,150		80		80		60,229		882	882	2,927	12/22/2028
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		12/29/2023	Redemption @ 100.00	XXX	104,250	104,250	101,644			177		177		102,135		2,115	2,115	1,527	08/18/2027
81104B-AC-4	Term Loan B : HealthChannels Inc		12/27/2023	Redemption @ 100.00	XXX	10,857	10,857	9,331	10,121		205		205		10,326		531	531	655	04/03/2025
99LNPQ-MY-7	Metropolitan Financing VI Senior Secured		12/18/2023	Redemption @ 100.00	XXX	4,623,889	4,626,531	4,626,531	4,626,531						4,626,531		(2,642)	(2,642)	515,667	08/02/2024
9TERM7-2L-7	BREAKWATER CREDIT 0.00001% 6/30/25		11/07/2023	Redemption @ 100.00	XXX	2,394,603	2,394,603	2,370,657	2,379,475		4,683		4,683		2,384,158		10,446	10,446	163,662	06/30/2025
9TERM7-4E-1	TERRA INCOME FUND 6 6.000% 4/09/25		06/30/2023	Redemption @ 100.00	XXX	3,865,979	3,865,979	3,624,355	3,713,886		33,024		33,024		3,746,910		119,069	119,069	188,088	04/09/2025
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP		06/01/2023	Redemption @ 100.00	XXX						27		27						(30,000)	10/14/2025
BGH736-PL-1	FRANCHISE 1L TL		01/04/2023	J.P. Morgan Securities LLC	XXX	48,367	50,251	49,748	49,905				27		49,932		(1,565)	(1,565)	15,290	03/10/2026
BGH745-KW-3	CCRRE PARENT INC 1L TLB CL		12/29/2023	Redemption @ 100.00	XXX	1,000	1,000	995	996		-		-		997		3	3	115	03/06/2028
1909999999 - Bonds: Unaffiliated Bank Loans						11,120,353	11,124,879	10,853,448	10,851,271		38,203		38,203		10,991,433		128,920	128,920	858,509	XXX
2509999997 - Subtotals - Bonds - Part 4						625,557,345	638,128,159	646,417,537	637,256,156		4,328,844	1,635,812	2,693,032		643,923,340		(17,735,458)	(17,735,458)	26,298,019	XXX
2509999998 - Summary Item from Part 5 for Bonds						442,289,673	472,616,615	459,581,739			271,406		271,406		459,853,145		(17,563,472)	(17,563,472)	8,363,415	XXX
2509999999 - Subtotals - Bonds						1,067,847,017	1,110,744,774	1,105,999,276	637,256,156		4,600,250	1,635,812	2,964,438		1,103,776,485		(35,298,930)	(35,298,930)	34,661,434	XXX
<b>Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																				
020002-78-8	ALLSTATE CORP		08/30/2023	Various		41,000,000	1,092,760		1,025,000						1,025,000		67,760	67,760		XXX
020002-83-8	ALLSTATE CORP		05/12/2023	J.P. MORGAN SECURITIES LLC		8,652,000	201,159		216,300		45,596		45,596		216,300		(15,141)	(15,141)	5,516	XXX

E14.19

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
02665T-86-8	AMERICAN HOMES 4 RENT		05/15/2023	J.P. MORGAN SECURITIES LLC	8,265,000	209,765		207,004	191,450	15,553			15,553		207,004		2,761	2,761	3,229	XXX
03769W-20-3	APOLLO ASSET MANAGEMENT INC		09/22/2023	Call @ 25.00	9,500,000	237,500		237,749	213,371	24,378			24,378		237,749		(249)	(249)	11,650	XXX
038923-85-0	ARBOR REALTY TRUST INC		05/01/2023	Various Ladenburg Thalmann & Co. Inc.	10,086,000	183,805		252,150	182,657	69,493			69,493		252,150		(68,345)	(68,345)	7,816	XXX
038923-86-8	ARBOR REALTY TRUST INC		12/12/2023	Various	15,000	261		243						243		18	18		XXX	
038923-87-6	ARBOR REALTY TRUST INC		04/12/2023	Various	3,556,000	63,289		88,900	62,052	26,848			26,848		88,900		(25,611)	(25,611)	1,417	XXX
060505-22-9	BANK OF AMERICA CORP		08/22/2023	Various	69,750,000	1,721,627		1,858,673	1,683,765	174,908			174,908		1,858,673		(137,047)	(137,047)	63,123	XXX
060505-GB-4	BANK OF AMERICA CORP		12/26/2023	MORGAN STANLEY & CO. LLC	206,000,000	185,598		206,000	174,468	31,532			31,532		206,000		(20,402)	(20,402)	9,013	XXX
172967-34-1	CITIGROUP INC		11/15/2023	Call @ 25.00	37,388,000	934,700		992,856	992,856	56,287			56,287		992,856		(58,156)	(58,156)	102,779	XXX
26441C-50-1	DUKE ENERGY CORP		03/03/2023	Various JPMSUS3X JP MORGAN SEC	39,325,000	989,275		984,176	929,285	54,891			54,891		984,176		5,098	5,098	8,023	XXX
29273V-60-5	ENERGY TRANSFER LP		12/29/2023	NY	23,340,000	582,811		582,915	513,247	69,669			69,669		582,915		(104)	(104)	44,346	XXX
316773-88-6	FIFTH THIRD BANCORP		06/29/2023	Various	33,322,000	803,141		851,316	745,746	105,570			105,570		851,316		(48,175)	(48,175)	25,534	XXX
320517-80-8	FIRST HORIZON CORP		11/17/2023	Various J.P. MORGAN SECURITIES LLC	14,568,000	337,031		362,616	356,770	5,846			5,846		362,616		(25,585)	(25,585)	15,220	XXX
33616C-78-7	FIRST REPUBLIC BANK		07/14/2023	J.P. MORGAN SECURITIES LLC	14,304,000	100		143	259,761	36,883		296,501	(259,618)		143		(43)	(43)	4,202	XXX
33616C-81-1	FIRST REPUBLIC BANK		07/14/2023	J.P. MORGAN SECURITIES LLC	33,864,000	339		339	656,284	191,363		847,309	(655,946)		339				10,847	XXX
38141G-A3-8	GOLDMAN SACHS GROUP INC		12/13/2023	RBC CAPITAL MARKETS, LLC Ladenburg Thalmann & Co. Inc.	1,000,000,000	1,042,975		1,000,000							1,000,000		42,975	42,975		XXX
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		02/27/2023	BNP PARIBAS SECURITIES CORP.	252,000	4,722		6,300	4,322	1,978			1,978		6,300		(1,578)	(1,578)	110	XXX
48128B-AF-8	JPMORGAN CHASE & CO		09/28/2023	Ladenburg Thalmann & Co. Inc.	4,500,000,000	4,382,875		4,500,000	4,117,188	382,812			382,812		4,500,000		(117,125)	(117,125)	225,000	XXX
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		11/15/2023	Ladenburg Thalmann & Co. Inc.	1,529,000	26,514		25,091							25,091		1,424	1,424		XXX
55025L-20-7	LUMENT FINANCE TRUST INC		11/16/2023	Ladenburg Thalmann & Co. Inc.	1,614,000	28,450		40,350	31,877	8,474			8,474		40,350		(11,900)	(11,900)	3,178	XXX
55261F-AL-8	M&T BANK CORP		04/27/2023	BANK OF AMERICA SECURITIES	750,000,000	615,000		750,000	686,158	63,842			63,842		750,000		(135,000)	(135,000)	18,750	XXX
61762V-85-3	MORGAN STANLEY		12/12/2023	Various	51,575,000	1,334,148		1,318,394	1,308,974	9,421			9,421		1,318,394		15,754	15,754	65,870	XXX
65473P-88-1	NISOURCE INC		10/11/2023	Various	18,587,000	466,680		464,032	456,218	7,814			7,814		464,032		2,648	2,648	22,653	XXX
674001-30-0	OAKTREE CAPITAL GROUP LLC		11/21/2023	Various	11,627,000	247,487		290,294	249,399	40,895			40,895		290,294		(42,807)	(42,807)	13,029	XXX
674001-40-9	OAKTREE CAPITAL GROUP LLC		09/27/2023	Various	9,668,000	234,990		240,733	208,442	32,291			32,291		240,733		(5,743)	(5,743)	7,916	XXX
695263-20-2	PACWEST BANCORP		03/20/2023	Various	24,000,000	269,213		606,303	603,360	2,943			2,943		606,303		(337,090)	(337,090)	11,628	XXX
75574U-88-7	READY CAPITAL CORP		10/10/2023	Various	32,628,000	622,265		815,700	815,700						815,700		(193,435)	(193,435)	38,974	XXX
78486Q-AP-6	SVB FINANCIAL GROUP		03/30/2023	Various	970,000,000	53,375		970,000	636,367	333,633			333,633		970,000		(916,625)	(916,625)	10,306	XXX
808513-60-0	CHARLES SCHWAB CORP		05/23/2023	Various J.P. MORGAN SECURITIES LLC	94,449,000	2,332,705		2,403,397	2,249,038	154,359			154,359		2,403,397		(70,692)	(70,692)	70,270	XXX
82981J-87-7	SITE CENTERS CORP		07/11/2023	J.P. MORGAN SECURITIES LLC	20,307,000	487,897		479,438	444,723	34,714			34,714		479,438		8,460	8,460	20,991	XXX
84857L-30-9	SPIRE INC		04/05/2023	Various JPMSUS3X JP MORGAN SEC	12,650,000	305,692		316,402	285,764	30,639			30,639		316,402		(10,710)	(10,710)	4,665	XXX
84860W-20-1	SPIRIT REALTY CAPITAL INC		12/13/2023	NY	24,117,000	561,788		561,840	524,545	37,295			37,295		561,840		(52)	(52)	27,132	XXX
857477-60-8	STATE STREET CORP		08/02/2023	Various	56,023,000	1,404,053		1,466,930	1,354,076	112,854			112,854		1,466,930		(62,877)	(62,877)	41,350	XXX
87266M-20-6	TPG RE FINANCE TRUST INC		11/08/2023	Various TEXAS CAPITAL BANCSHARES INC	1,465,000	21,087		36,625	26,136	10,489			10,489		36,625		(15,538)	(15,538)	1,717	XXX
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC		03/20/2023	Various Janney Montgomery Scott LLC	10,456,000	184,544		258,849	196,573	62,276			62,276		258,849		(74,304)	(74,304)	3,758	XXX
902973-73-4	US BANCORP		12/11/2023	Various	40,000,000	629,995		820,758	616,800	203,958			203,958		820,758		(190,763)	(190,763)	37,500	XXX
949746-46-5	WELLS FARGO & CO		09/27/2023	Various	18,400,000	462,540		507,420	456,125	51,295			51,295		507,420		(44,880)	(44,880)	22,856	XXX
949746-55-6	WELLS FARGO & CO		06/02/2023	Various JPMSUS3X JP MORGAN SEC	50,940,000	1,270,195		1,312,426	1,166,017	146,410			146,410		1,312,426		(42,231)	(42,231)	26,574	XXX
94988U-65-6	WELLS FARGO & CO		10/03/2023	NY	10,000,000	224,973		253,720	216,800	36,920			36,920		253,720		(28,747)	(28,747)	10,547	XXX

E14.20

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date													
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.																			
95002Y-AA-1	WELLS FARGO & CO		12/13/2023	RBC CAPITAL MARKETS, LLC	2,000,000.000	2,162,298		2,000,858						2,000,858		161,440	161,440	21,604	XXX														
4019999999	Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																			26,919,622	XXX	29,312,241	23,730,730	2,674,128		1,143,809	1,530,319	29,312,241		(2,392,619)	(2,392,619)	1,019,089	XXX
<b>Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>																																	
015857-70-9	ALGONQUIN POWER & UTILITIES CORP		11/06/2023	Call @ 25.00	31,425.000	785,625		792,801	784,848		(30)		(30)	784,818		807	807	58,089	XXX														
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		12/13/2023	JPMORGAN SEC NY	33,675.000	831,264		845,151	842,937		(665)		(665)	842,272		(11,008)	(11,008)	52,299	XXX														
29250N-47-7	ENBRIDGE INC	C	04/15/2023	Call @ 25.00	89,450.000	2,236,250		2,241,726	2,215,938		(300)		(300)	2,215,639		20,611	20,611	71,277	XXX														
29364D-10-0	ENTERGY ARKANSAS LLC		12/11/2023	WELLS FARGO SECURITIES LLC	40,000.000	855,193		995,600	995,600					995,600		(140,407)	(140,407)	48,750	XXX														
45822P-20-4	INTEGRYS HOLDING INC		08/01/2023	Call @ 25.00	22,850.000	571,250		591,815	591,815					591,815		(20,565)	(20,565)	25,706	XXX														
570535-AW-4	MARKEL CORP		03/02/2023	WELLS FARGO SECURITIES LLC	600,000.000	603,500		600,000	600,000					600,000		3,500	3,500		XXX														
744320-87-0	PRUDENTIAL FINANCIAL INC		12/12/2023	Various	32,800.000	820,547		820,000	820,000					820,000		547	547	44,328	XXX														
75932V-20-5	REIGN EXCHANGE LTD EQUITY	C	06/01/2023	Adjustment	1,000,000.000	58,200	1,000,000	58,200	58,200					58,200					XXX														
759351-88-5	AMERICA INC		12/12/2023	JPMORGAN SEC NY	17,097.000	443,676		427,425	427,425					427,425		16,251	16,251	32,315	XXX														
816851-60-4	SEMPRA		07/20/2023	Various	27,100.000	661,683		685,817	680,309		(705)		(705)	679,604		(17,921)	(17,921)	21,003	XXX														
842587-80-0	SOUTHERN CO		06/02/2023	Various	21,000.000	480,455		525,000	525,000					525,000		(44,545)	(44,545)	14,277	XXX														
89832Q-AF-6	TRUIST FINANCIAL CORP		02/07/2023	J.P. MORGAN SECURITIES LLC	1,050,000.000	1,045,940		1,050,861	1,050,861					1,050,861		(4,921)	(4,921)		XXX														
91529Y-60-1	UNUM GROUP		06/06/2023	Various	3,520.000	84,623		88,542	87,854		96		96	87,950		(3,327)	(3,327)	1,375	XXX														
4029999999	Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																			9,478,206	XXX	9,722,939	9,680,788	(1,604)		(1,604)	9,679,185		(200,979)	(200,979)	369,418	XXX	
4509999997	Subtotals - Preferred Stocks - Part 4																			36,397,828	XXX	39,035,180	33,411,519	2,674,128	(1,604)	1,143,809	1,528,715	38,991,426		(2,593,598)	(2,593,598)	1,388,506	XXX
4509999998	Summary Item from Part 5 for Preferred Stocks																			1,984,211	XXX	1,957,578					1,957,578		26,632	26,632	27,223	XXX	
4509999999	Subtotals - Preferred Stocks																			38,382,039	XXX	40,992,759	33,411,519	2,674,128	(1,604)	1,143,809	1,528,715	40,949,004		(2,566,965)	(2,566,965)	1,415,730	XXX
<b>Common Stocks: Parent, Subsidiaries and Affiliates Other</b>																																	
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK		12/31/2023	return of capital		5,963,555	XXX	5,963,555						5,963,555					XXX														
5929999999	Common Stocks: Parent, Subsidiaries and Affiliates Other																			5,963,555	XXX	5,963,555					5,963,555			XXX			
5989999997	Subtotals - Common Stocks - Part 4																			5,963,555	XXX	5,963,555					5,963,555			XXX			
5989999998	Summary Item from Part 5 for Common Stocks																			48,117	XXX	60,618					60,618		(12,501)	(12,501)		XXX	
5989999999	Subtotals - Common Stocks																			6,011,672	XXX	6,024,173					6,024,173		(12,501)	(12,501)		XXX	
5999999999	Subtotals - Preferred and Common Stocks																			44,393,711	XXX	47,016,932	33,411,519	2,674,128	(1,604)	1,143,809	1,528,715	46,973,177		(2,579,466)	(2,579,466)	1,415,730	XXX
6009999999	Totals																			1,112,240,728	XXX	1,153,016,207	670,667,675	2,674,128	4,598,646	2,779,621	4,493,153	1,150,749,663		(37,878,397)	(37,878,397)	36,077,164	XXX

E14.21

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book / Adjusted Carrying Value at Disposal	Change in Book / Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
<b>Bonds: U.S. Governments</b>																				
912810-FP-8	UNITED STATES TREASURY		08/30/2023	Unknown	10/26/2023	Virtu Americas LLC	100,000	109,484	102,957	109,319			(165)	(165)		(6,362)	(6,362)	1,052	219	
912810-QE-1	UNITED STATES TREASURY		08/30/2023	Unknown	10/26/2023	Virtu Americas LLC	17,800,000	19,376,969	16,694,453	19,366,726			(10,243)	(10,243)		(2,672,273)	(2,672,273)	161,071	33,556	
912810-QK-7	UNITED STATES TREASURY		08/30/2023	Unknown	10/26/2023	Various	21,054,000	20,890,410	17,961,638	20,891,500			1,090	1,090		(2,929,862)	(2,929,862)	154,690	33,254	
912810-QL-5	UNITED STATES TREASURY		08/30/2023	Unknown	09/27/2023	Various	24,100,000	25,012,223	22,728,844	25,010,195			(2,028)	(2,028)		(2,281,351)	(2,281,351)	369,969	297,812	
912810-QN-1	UNITED STATES TREASURY		08/30/2023	Unknown	10/11/2023	GOLDMAN SACHS & CO	20,000,000	22,049,219	19,689,063	22,040,096			(9,123)	(9,123)		(2,351,034)	(2,351,034)	149,728	38,723	
912810-TT-5	UNITED STATES TREASURY		08/30/2023	CITIGROUP GLOBAL MARKETS INC.	10/11/2023	GOLDMAN SACHS & CO	22,325,000	21,951,754	20,138,720	21,952,568			814	814		(1,813,848)	(1,813,848)	145,143	40,039	
91282C-HT-1	UNITED STATES TREASURY		08/30/2023	FIRST UNION CAPITAL	10/11/2023	Various	91,575,000	89,825,774	86,005,673	89,840,355			14,580	14,580		(3,834,682)	(3,834,682)	506,630	154,284	
0109999999 - Bonds: U.S. Governments							196,954,000	199,215,833	183,321,347	199,210,758			(5,075)	(5,075)		(15,889,411)	(15,889,411)	1,488,282	597,888	
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																				
000000-00-0	Flat Rock Opportunity Fund 6.90% Revolve		06/21/2023	INTERNAL	07/24/2023	Redemption @ 100.00	2,604,168	2,604,168	2,604,168	2,604,168									17,193	
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		03/14/2023	DIRECT LOAN FUND	10/11/2023	Call @ 100.00	3,736,235	3,730,285	3,736,235	3,731,311			1,025	1,025		4,924	4,924	293,511	5,950	
00080Q-AF-2	ABN AMRO BANK NV	C	08/30/2023	Unknown	11/14/2023	TD SECURITIES (USA) LLC	1,335,000	1,287,541	1,292,307	1,292,497			4,956	4,956		(191)	(191)	19,024	5,637	
00287Y-CY-3	ABBVIE INC		08/30/2023	Unknown	08/30/2023	Unknown	4,715,000	4,489,953	4,489,953	4,489,953								98,327	98,327	
017475-AC-8	CARDINAL HEALTH INC		08/30/2023	Unknown	11/14/2023	MUFG SECURITIES AMERICAS INC.	3,500,000	3,630,410	3,641,820	3,622,607			(7,803)	(7,803)		19,213	19,213	143,597	91,875	
025816-BK-4	AMERICAN EXPRESS CO		08/30/2023	Unknown	11/14/2023	JEFFERIES LLC	3,100,000	3,010,823	3,034,900	3,025,292			14,469	14,469		9,608	9,608	50,257	26,533	
034863-AT-7	ANGLO AMERICAN CAPITAL PLC	C	08/30/2023	Unknown	12/07/2023	BANK OF AMERICA SECURITIES	1,750,000	1,644,996	1,667,418	1,651,566			6,571	6,571		15,851	15,851	52,500	32,861	
038923-AZ-1	ARBOR REALTY TRUST INC		04/12/2023	Various	09/01/2023	Various	955,000	900,088	1,013,737	908,479			8,392	8,392		105,257	105,257	33,081	9,543	
039483-AT-9	ARCHER-DANIELS-MIDLAND CO		08/30/2023	Unknown	08/30/2023	Unknown	1,000,000	1,077,576	1,077,576	1,077,576								24,564	24,564	
045487-60-0	ASSOCIATED BANC-CORP		02/06/2023	BOFA SECURITIES, INC	05/17/2023	Various	340,000	340,000	276,153	340,000						(63,847)	(63,847)	4,525		
046353-AL-2	ASTRAZENECA PLC	C	08/30/2023	Unknown	08/30/2023	Unknown	4,500,000	4,326,795	4,326,795	4,326,795								43,875	43,875	
046353-AU-2	ASTRAZENECA PLC	C	08/30/2023	Unknown	08/30/2023	Unknown	8,000,000	7,454,215	7,454,215	7,454,215								12,639	12,639	
055450-AH-3	BHP BILLITON FINANCE (USA) LTD	C	08/30/2023	Unknown	08/30/2023	Unknown	1,545,000	1,584,722	1,584,722	1,584,722								49,319	49,319	
05565E-BL-8	BMW US CAPITAL LLC		08/30/2023	Unknown	08/30/2023	Unknown	4,750,000	4,538,371	4,538,371	4,538,371								77,207	77,207	
05565Q-DN-5	BP CAPITAL MARKETS PLC	C	08/30/2023	Unknown	08/30/2023	Unknown	3,000,000	2,823,825	2,823,825	2,823,825								43,993	43,993	
07177M-AN-3	BAXALTA INC		08/30/2023	Unknown	12/07/2023	Morgan Stanley & Co. LLC	1,377,000	1,354,593	1,332,826	1,354,846			253	253		(22,020)	(22,020)	33,737	13,454	
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC		10/26/2023	Various	11/17/2023	Various	755,000	612,213	646,700	622,334			10,121	10,121		24,366	24,366	14,702	6,249	
09261H-AB-3	BLACKSTONE PRIVATE CREDIT FUND		03/15/2023	PERFORMANCE TRUST	04/25/2023	Morgan Stanley & Co. LLC	40,000	36,844	37,342	37,071			227	227		271	271	82	4	
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	C	08/30/2023	Unknown	12/07/2023	Morgan Stanley & Co. LLC	8,000,000	9,842,958	9,717,040	9,786,903			(56,055)	(56,055)		(69,863)	(69,863)	376,444	160,417	
126149-AD-5	CONOPCO INC		08/30/2023	Unknown	12/07/2023	BARCLAYS CAPITAL INC	4,500,000	4,813,136	4,777,965	4,788,996			(24,140)	(24,140)		(11,031)	(11,031)	159,500	67,969	
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		08/30/2023	Unknown	11/14/2023	U.S. BANCORP INVESTMENTS, INC.	5,000,000	4,832,665	4,877,200	4,856,422			23,757	23,757		20,778	20,778	56,875	15,708	
15135B-AR-2	CENTENE CORP		08/30/2023	Unknown	11/14/2023	BANK OF AMERICA SECURITIES	1,696,000	1,585,692	1,592,052	1,590,547			4,855	4,855		1,505	1,505	30,234	15,017	
172967-KU-4	CITIGROUP INC		08/30/2023	Unknown	09/27/2023	NATWEST SECURITIES	3,000,000	2,827,710	2,720,370	2,830,031			2,321	2,321		(109,661)	(109,661)	21,656	12,031	

15

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21		
											12	13	14	15	16							
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
172967-ME-8	CITIGROUP INC		08/30/2023	Unknown	11/14/2023	CITIGROUP GLOBAL MARKETS INC.	9,383,000	8,663,706	8,583,756	8,687,416				23,710					(103,660)	(103,660)	244,813	165,975
20030N-BH-3	COMCAST CORP		08/30/2023	Unknown	08/30/2023	Unknown	2,000,000	1,899,940	1,899,940	1,899,940											10,625	10,625
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		10/02/2013	Unknown	08/25/2023	Paydown															216,632	
224044-CG-0	COX COMMUNICATIONS INC		08/30/2023	Unknown	11/14/2023	JEFFERIES LLC	5,000,000	4,681,200	4,701,550	4,701,689			20,489						(139)	(139)	112,132	76,771
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		08/30/2023	Unknown	09/27/2023	Morgan Stanley & Co. LLC	8,000,000	7,704,080	7,784,320	7,725,234			21,154								59,086	137,750
23311V-AG-2	DCP MIDSTREAM OPERATING LP		08/30/2023	Unknown	09/27/2023	CITIGROUP GLOBAL MARKETS INC.	2,000,000	1,980,000	1,970,280	1,980,782			782								(10,502)	13,438
25179M-BC-6	DEVON ENERGY CORP		08/30/2023	Unknown	11/14/2023	BARCLAYS CAPITAL INC	2,343,000	2,324,390	2,326,997	2,328,128			3,738								(1,131)	56,378
25179S-AD-2	DEVON FINANCING COMPANY LLC		08/30/2023	Unknown	12/07/2023	GOLDMAN, SACHS & CO.	2,000,000	2,268,230	2,244,440	2,260,997			(7,233)								(16,557)	65,625
277432-AD-2	EASTMAN CHEMICAL CO		08/30/2023	Unknown	12/07/2023	Morgan Stanley & Co. LLC	1,000,000	1,059,580	1,058,010	1,055,218			(4,362)								2,792	6,122
277432-AW-0	EASTMAN CHEMICAL CO		08/30/2023	Unknown	12/07/2023	Deutsche Bank U.S. BANCORP INVESTMENTS, INC.	5,000,000	4,762,965	4,818,850	4,774,236			11,271								44,614	55,625
30225V-AN-7	EXTRA SPACE STORAGE LP		08/30/2023	Unknown	12/07/2023	Oppenheimer	2,250,000	2,038,318	2,100,330	2,047,074			8,757								53,256	18,750
30313R-AA-7	FS KKR CAPITAL CORP		03/16/2023	Oppenheimer	08/04/2023	Oppenheimer	60,000	56,149	57,338	56,885			736								454	255
313747-AV-9	FEDERAL REALTY OP LP		08/30/2023	Unknown	11/27/2023	BARCLAYS CAPITAL INC	8,000,000	6,290,561	6,091,040	6,300,741			10,180								(209,701)	89,000
37045V-AF-7	GENERAL MOTORS CO		08/30/2023	Unknown	11/27/2023	JEFFERIES LLC	12,750,000	12,468,225	11,937,060	12,470,846			2,621								(533,786)	327,604
376535-AC-4	GLADSTONE CAPITAL CORP		03/21/2023	Various	10/19/2023	Various	100,000	90,273	93,738	91,553			1,281								2,184	714
4041A2-AF-1	HBOS PLC	C	08/30/2023	Unknown	12/07/2023	BARCLAYS CAPITAL INC	7,495,000	7,042,677	7,088,321	7,052,204			9,528								36,117	148,651
404280-DX-4	HSBC HOLDINGS PLC	C	06/15/2023	Jefferies LLC	12/12/2023	BROADCORT CAPITAL CORP FIXED I	400,000	396,738	400,440	396,852			114								3,588	12,658
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP		08/30/2023	Unknown	11/14/2023	Deutsche Bank	60,000	62,447	61,999	62,225			(222)								(226)	1,400
46090R-AA-2	INVESTCORP CREDIT MANAGEMENT BDC INC		03/20/2023	Raymond James	03/22/2023	IMPERIAL CAPITAL	65,000	54,925	57,850	54,940			15								2,910	1,505
46115H-BZ-9	INTESA SANPAOLO SPA	C	06/12/2023	J.P. MORGAN SECURITIES LLC	06/15/2023	Jefferies LLC	400,000	399,740	396,408	399,740											(3,332)	
46647P-BA-3	JPMORGAN CHASE & CO		08/30/2023	Unknown	11/14/2023	GOLDMAN, SACHS & CO.	10,000,000	9,612,074	9,624,500	9,643,903			31,829								(19,403)	34,100
49836M-AA-6	KREIGN INTS - CMBS		08/01/2023	INTERNAL TRANSFER	08/01/2023	Adjustment	(250,000)	(247,928)	(246,970)	(247,930)			(2)								960	(4,549)
501044-BV-2	KROGER CO		08/30/2023	Unknown	12/07/2023	Morgan Stanley & Co. LLC	2,460,000	2,790,965	2,769,394	2,777,955			(13,010)								(8,561)	90,200
532457-BA-5	ELI LILLY AND CO		08/30/2023	Unknown	08/30/2023	Unknown	2,500,000	2,684,597	2,684,597	2,684,597												63,594
539439-AT-6	LLOYDS BANKING GROUP PLC	C	08/30/2023	Unknown	11/27/2023	CITIGROUP GLOBAL MARKETS INC.	8,248,000	7,803,103	7,820,506	7,822,288			19,185								(1,782)	14,594
589331-AE-7	MERCK & CO INC		08/30/2023	Unknown	08/30/2023	Unknown	3,500,000	3,721,900	3,721,900	3,721,900												51,484
60871R-AG-5	MOLSON COORS BEVERAGE CO		08/30/2023	Unknown	08/30/2023	Unknown	6,600,000	6,165,060	6,165,060	6,165,060												24,750
610335-AB-7	MONROE CAPITAL CORP		03/16/2023	Raymond James	11/09/2023	Various	95,000	84,835	88,278	86,344			1,509								1,934	439
61166W-AC-5	MONSANTO CO		08/30/2023	Unknown	12/14/2023	IMPERIAL CAPITAL LLC	2,500,000	2,256,819	2,208,125	2,260,894			4,076								(52,769)	11,458
628530-BC-0	MYLAN INC		08/30/2023	Unknown	12/07/2023	RBC CAPITAL MARKETS, LLC	1,000,000	834,364	824,050	835,543			1,179								(11,493)	13,650

E15.1

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book / Adjusted Carrying Value at Disposal	Change in Book / Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
637071-AK-7	NOV INC		08/30/2023	Unknown	11/27/2023	BANK OF AMERICA SECURITIES	33,855,000	24,799,431	23,961,892	24,861,604		62,173		62,173		(899,712)	(899,712)	661,207	330,603	
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		05/17/2023	RBC CAPITAL MARKETS, LLC	12/13/2023	Sumridge Partners	1,490,000	1,490,000	1,516,075	1,490,000						26,075	26,075	58,684		
656531-AG-5	EQUINOR ASA	C	08/30/2023	Unknown	11/14/2023	Deutsche Bank	4,670,000	4,961,421	4,933,388	4,949,131		(12,290)		(12,290)		(15,743)	(15,743)	106,735	39,695	
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE		08/30/2023	Unknown	12/08/2023	Various	1,249,920	1,227,516	1,226,484	1,229,787		2,271		2,271		(3,303)	(3,303)	37,279	17,539	
708062-AC-8	PENNANTPARK INVESTMENT CORP		01/06/2023	Unknown	11/01/2023	PERFORMANCE COLLIERS SECURITIES	170,000	149,813	155,975	154,280		4,467		4,467		1,695	1,695	7,693	1,466	
72147K-AE-8	PILGRIMS PRIDE CORP		08/30/2023	Unknown	10/12/2023	Not Available	2,565,000	2,534,220	2,606,527	2,535,132		912		912		71,395	71,395	80,370	62,789	
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP		08/30/2023	Unknown	11/14/2023	RBC CAPITAL MARKETS, LLC	8,500,000	8,523,605	8,533,745	8,523,851		246		246		9,894	9,894	189,987	70,656	
744320-BL-5	PRUDENTIAL FINANCIAL INC		02/22/2023	Various	12/13/2023	BNP PARIBAS SECURITIES BOND	480,000	480,000	491,434	480,000						11,434	11,434	25,920		
756109-AR-5	REALTY INCOME CORP		08/30/2023	Unknown	11/14/2023	RBC CAPITAL MARKETS, LLC	5,000,000	4,795,850	4,797,050	4,808,796		12,946		12,946		(11,746)	(11,746)	120,885	77,344	
780097-BA-8	NATWEST GROUP PLC	C	08/30/2023	Unknown	11/14/2023	BARCLAYS CAPITAL INC	4,100,000	3,979,624	3,991,883	3,988,922		9,298		9,298		2,961	2,961	120,813	79,267	
785592-AV-8	SABINE PASS LIQUEFACTION LLC		08/30/2023	Unknown	11/14/2023	Morgan Stanley & Co. LLC	4,000,000	4,032,760	4,006,000	4,030,191		(2,569)		(2,569)		(24,191)	(24,191)	88,778	39,167	
80349A-AD-1	SARATOGA INVESTMENT CORP		03/20/2023	Various	03/21/2023	Various	110,000	96,140	98,237	96,145		5		5		2,093	2,093	300	294	
806851-AK-7	SCHLUMBERGER HOLDINGS CORP		08/30/2023	Unknown	08/30/2023	Unknown	3,000,000	2,826,660	2,826,660	2,826,660								33,475	33,475	
842400-EB-5	SOUTHERN CALIFORNIA EDISON CO		08/30/2023	Unknown	11/14/2023	J.P. Morgan Securities LLC	2,500,000	2,589,769	2,586,575	2,587,050		(2,719)		(2,719)		(475)	(475)	103,906	68,809	
842400-EZ-2	SOUTHERN CALIFORNIA EDISON CO		08/30/2023	Unknown	12/07/2023	DAIWA CAPITAL MARKETS AMERICA INC	2,500,000	2,475,077	2,466,100	2,475,601		524		524		(9,501)	(9,501)	56,271	17,344	
87264A-BD-6	T-MOBILE USA INC		08/30/2023	Unknown	11/14/2023	J.P. Morgan Securities LLC	12,500,000	11,832,625	11,805,500	11,868,556		35,931		35,931		(63,056)	(63,056)	274,740	175,781	
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	C	08/30/2023	Unknown	08/30/2023	Unknown	3,750,000	3,727,838	3,727,838	3,727,838								48,958	48,958	
911596-AL-8	US BANCORP		08/30/2023	Unknown	12/07/2023	SUMRIDGE PARTNERS LLC	395,000	412,664	414,079	411,049		(1,615)		(1,615)		3,030	3,030	15,635	7,324	
949746-RW-3	WELLS FARGO & CO		08/30/2023	Unknown	11/14/2023	WELLS FARGO SECURITIES LLC	3,749,000	3,525,185	3,517,799	3,542,040		16,855		16,855		(24,241)	(24,241)	63,733	39,989	
961214-DF-7	WESTPAC BANKING CORP	C	08/30/2023	Unknown	11/27/2023	TD SECURITIES (USA) LLC	3,400,000	3,149,692	3,189,200	3,155,885		6,193		6,193		33,315	33,315	75,923	39,594	
FR6024-RV-2	Flat Rock Opportunity Fund		01/09/2023	INTERNAL	01/23/2023	INTERNAL	182,292	182,292	182,272	182,292						(20)	(20)	254,098		
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)							272,323,615	257,091,690	255,630,508	257,360,588		268,898		268,898		(1,730,081)	(1,730,081)	6,818,016	3,439,176	
<b>Bonds: Hybrid Securities</b>																				
018820-AC-4	ALLIANZ SE	C	08/30/2023	CITIGROUP GLOBAL MARKETS INC	12/13/2023	BROADCORT CAPITAL CORP FIXED I	400,000	400,000	405,888	400,000						5,888	5,888	6,985		
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC		08/16/2023	Various	11/01/2023	Call @ 100.00	823,000	827,486	823,000	823,000		(4,486)		(4,486)				19,584	2,290	
949746-RG-8	WELLS FARGO & CO		05/04/2023	Various	07/20/2023	RBC CAPITAL MARKETS, LLC	378,000	353,580	372,330	354,624		1,044		1,044		17,706	17,706	13,567	8,753	
949746-RN-3	WELLS FARGO & CO		05/03/2023	BOFA SECURITIES, INC	07/20/2023	Cantor Fitzgerald & Co.	70,000	66,850	68,600	66,866		16		16		1,734	1,734	2,502	1,599	
1309999999 - Bonds: Hybrid Securities							1,671,000	1,647,916	1,669,818	1,644,490		(3,426)		(3,426)		25,328	25,328	42,638	12,642	
<b>Bonds: Unaffiliated Bank Loans</b>																				
05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		08/17/2023	NOMURA SECURITIES INTL., FIXED I	09/27/2023	Redemption @ 100.00	1,668,000	1,626,300	1,668,000	1,637,308		11,008		11,008		30,692	30,692	14,478		
1909999999 - Bonds: Unaffiliated Bank Loans							1,668,000	1,626,300	1,668,000	1,637,308		11,008		11,008		30,692	30,692	14,478		

E152

Annual Statement for the Year 2023 of the WILTON REASSURANCE COMPANY

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book / Adjusted Carrying Value at Disposal	Change in Book / Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
2509999998 – Subtotals - Bonds							472,616,615	459,581,739	442,289,673	459,853,145								(17,563,472)	(17,563,472)	8,363,415	4,049,706	
<b>Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																						
03769W-20-3	APOLLO ASSET MANAGEMENT INC		08/14/2023	Jefferies LLC	09/22/2023	Call @ 25.00 Ladenburg Thalman & Co. Inc.	2,949,000	73,412	73,725	73,412								313	313	1,266		
038923-86-8	ARBOR REALTY TRUST INC		10/24/2023	Various	12/12/2023		10,954,000	178,021	197,489	178,021								19,469	19,469	4,627		
172967-PC-9	CITIGROUP INC		02/28/2023	CITIGROUP GLOBAL MARKETS INC	09/14/2023	J.P. MORGAN SECURITIES LLC	1,190,000.000	1,190,000	1,200,450	1,190,000								10,450	10,450			
320517-80-8	FIRST HORIZON CORP KKR REAL ESTATE FINANCE TRUST INC		02/21/2023	Various	12/19/2023	JPMORGAN SEC NY	12,895,000	320,049	305,874	320,049								(14,175)	(14,175)	19,665		
48251K-20-9			09/28/2023	Various	11/15/2023	Various	11,908,000	196,096	206,673	196,096								10,577	10,577	1,665		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								1,957,578	1,984,211	1,957,578								26,632	26,632	27,223		
4509999998 – Subtotals – Preferred Stocks								1,957,578	1,984,211	1,957,578									26,632	26,632	27,223	
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																						
M6191J-10-0	JFROG ORD		08/17/2023	U.S. Bank	09/06/2023	SIDCO/VIRTU AMERICAS	541,000	14,515	15,742	14,515								1,227	1,227			
M7S64H-10-6	MONDAYCOM ORD	C	09/22/2023	U.S. Bank	09/27/2023	SIDCO/VIRTU AMERICAS	222,000	46,103	32,375	46,103								(13,728)	(13,728)			
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								60,618	48,117	60,618								(12,501)	(12,501)			
5989999998 – Subtotals - Common Stocks								60,618	48,117	60,618									(12,501)	(12,501)		
5999999999 – Subtotals - Preferred and Common Stocks								2,018,196	2,032,328	2,018,196									14,131	14,131	27,223	
6009999999 – Totals								461,599,936	444,322,000	461,871,341									(17,549,341)	(17,549,341)	8,390,638	4,049,706

E153

**SCHEDULE D - PART 6 - SECTION 1**

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
<b>Common Stocks, U.S. Life Insurer</b>										
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK		60704	95-1516991	8bi	445,509,057	133,834,459	20,028,035	550,000.000	100.000
000000-00-0	TEXAS LIFE INSURANCE COMPANY		69396	74-0940890	8bi	201,594,015	-		684,016.000	100.000
000000-00-0	WILCAC LIFE INSURANCE COMPANY		62413	36-0947200	8bi	226,606,360	1,991,045		21,830,865.000	100.000
1299999 - Common Stocks, U.S. Life Insurer						873,709,432	135,825,504	20,028,035	XXX	XXX
<b>Common Stocks, Other Affiliates</b>										
000000-00-0	REDDING REASSURANCE COMPANY 3 LLC		16399	82-5159810	8bi	-	-			
1899999 - Subtotals - Common Stocks						873,709,432	135,825,504	20,028,035	XXX	XXX
1999999 - Totals - Preferred and Common Stocks						873,709,432	135,825,504	20,028,035	XXX	XXX

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0399999 - Totals - Preferred and Common Stocks				XXX	XXX

**NONE**



**SCHEDULE DA - PART 1**

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest					20			
	2	3					8	9	10	11			14	15	16	17	18		19		
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest		
<b>Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations</b>																					
Flat Rock Opportunity Fund 6.90% Revolvi			12/06/2023	Unknown	09/18/2024								22,461		6.900	6.899	N/A				
1019999999 – Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations													22,461		XXX	XXX	XXX				
1109999999 – Bonds: Subtotals – Industrial and Miscellaneous (Unaffiliated)													22,461		XXX	XXX	XXX				
2419999999 – Total Bonds, Subtotals – Issuer Obligations													22,461		XXX	XXX	XXX				
2509999999 – Total Bonds, Subtotals – Bonds													22,461		XXX	XXX	XXX				
7709999999 – Total Short-Term Investments														XXX	22,461		XXX	XXX	XXX		

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
- 1A 1A \$            1B \$            1C \$            1D \$            1E \$            1F \$            1G \$
  - 1B 2A \$            2B \$            2C \$
  - 1C 3A \$            3B \$            3C \$
  - 1D 4A \$            4B \$            4C \$
  - 1E 5A \$            5B \$            5C \$
  - 1F 6 \$

**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing-house	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book / Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
<b>Swaps, Other, Interest Rate</b>																						
FSWP: USD 1.525000 12/1/2051				PNC	11/19/2021	12/01/2051	1	100,000,000	5.31 / 1.592				(32,492,440)		(32,492,440)	(2,318,679)				2,738,613		2
FSWP: USD 1.592000 12/1/2051				USB	11/19/2021	12/01/2051	1	175,000,000	5.31 / 1.382				(55,523,661)		(55,523,661)	(4,076,081)				4,792,572		2
FSWP: USD 1.382000 12/1/2061				USB	11/19/2021	12/01/2061	1	375,000,000	3.05 / 1.525				(78,460,107)		(78,460,107)	(17,181,272)				10,269,798		2
FSWP: USD 1.634000 12/1/2051				S-BNSDV	11/22/2021	12/01/2051	1	100,000,000	5.31 / 1.634				(31,227,841)		(31,227,841)	(2,328,075)				2,738,613		2
SWP: OIS 3.413000 9/1/2053 SOF				BANK OF NOVA SCOTIA	08/30/2023	09/01/2053	1	400,000,000	5.31 / 3.413				10,227,815		10,227,815	10,227,815				10,954,451		2
SWP: OIS 3.349000 9/1/2053 SOF				PNC FINANCIAL SERVIC	08/30/2023	09/01/2053	1	200,000,000	5.31 / 3.349				1,278,152		1,278,152	1,278,152				5,477,226		2
1299999999 - Swaps, Other, Interest Rate													(186,198,082)	XXX	(186,198,082)	(14,398,140)			36,971,273	XXX	XXX	
1349999999 - Swaps, Subtotal - Other													(186,198,082)	XXX	(186,198,082)	(14,398,140)			36,971,273	XXX	XXX	
1359999999 - Subtotal - Interest Rate													(186,198,082)	XXX	(186,198,082)	(14,398,140)			36,971,273	XXX	XXX	
1409999999 - Subtotal - Total Swaps													(186,198,082)	XXX	(186,198,082)	(14,398,140)			36,971,273	XXX	XXX	
1739999999 - Subtotal - Other													(186,198,082)	XXX	(186,198,082)	(14,398,140)			36,971,273	XXX	XXX	
1759999999 - Totals													(186,198,082)	XXX	(186,198,082)	(14,398,140)			36,971,273	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)

**NONE**

(b)	Code	Financial, Economic Impact of the Hedge at the End of the Reporting Period
	2	Hedge the interest rate risk of liabilities

(E-19) Schedule DB - Part A - Section 2

**NONE**

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

**NONE**

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

**NONE**

(E-20) Schedule DB - Part B - Section 1

**NONE**

(E-20) Schedule DB - Part B - Section 1 - Broker Name

**NONE**

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

**NONE**

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

**NONE**

(E-21) Schedule DB - Part B - Section 2

**NONE**

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

**NONE**

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

**NONE**

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

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book / Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book / Adjusted Carrying Value > 0	7 Contracts With Book / Adjusted Carrying Value < 0	8 Exposure Net of Collateral	9 Contracts With Fair Value > 0	10 Contracts With Fair Value < 0	11 Exposure Net of Collateral		
<b>Over-The-Counter, Total NAIC 2 Designation</b>												
BANK OF NOVA SCOTIA	Y	N	11,683,127		10,227,815		-	10,227,815		-	10,954,451	9,499,140
PNC	Y	N				(32,492,440)	-		(32,492,440)	-	2,738,613	
PNC FINANCIAL SERVIC	Y	N	2,775,524		1,278,152		-	1,278,152		-	5,477,226	3,979,853
S-BNSDV	Y	N				(31,227,841)	-		(31,227,841)	-	2,738,613	
USB	Y	N				(133,983,767)	-		(133,983,767)	-	15,062,370	
0399999999 – Over-The-Counter, Total NAIC 2 Designation			14,458,651		11,505,967	(197,704,049)	-	11,505,967	(197,704,049)	-	36,971,273	13,478,993
0999999999 – Gross Totals			14,458,651		11,505,967	(197,704,049)	-	11,505,967	(197,704,049)	-	36,971,273	13,478,993
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					11,505,967	(197,704,049)						

**SCHEDULE DB - PART D - SECTION 2**  
 Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	Cash	CSHBNS-IH-2	MONEY MARKET MUTUAL FUND	30,393,127	30,393,127	30,393,127	12/31/2049	IV
PNC BANK, N.A. AD6GFRVSDT01YPT1CS68	Cash	CSHPNC-UY-5	MONEY MARKET MUTUAL FUND	32,015,524	32,015,524	32,015,524	12/31/2049	IV
U.S. BANK, N.A. 6BYL5QZYBDK8S7L73M02	Cash	CSHUSB-JB-4	MONEY MARKET MUTUAL FUND	129,670,000	129,670,000	129,670,000	12/31/2049	IV
0199999999 – Total Collateral Pledged by Reporting Entity				192,078,651	192,078,651	192,078,651	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	Cash	CSHBNS-IH-2	MONEY MARKET MUTUAL FUND	11,683,127	11,683,127	XXX	12/31/2049	IV
PNC BANK, N.A. AD6GFRVSDT01YPT1CS68	Cash	CSHPNC-UY-5	MONEY MARKET MUTUAL FUND	2,775,524	2,775,524	XXX	12/31/2049	IV
0299999999 – Total Collateral Pledged to Reporting Entity				14,458,651	14,458,651	XXX	XXX	XXX

(E-24) Schedule DB - Part E

**NONE**

(E-25) Schedule DL - Part 1

**NONE**

(E-25) Schedule DL - Part 1 - General Interrogatories

**NONE**

(E-26) Schedule DL - Part 2

**NONE**

(E-26) Schedule DL - Part 2 - General Interrogatories

**NONE**

**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
Citibank - .....			97,487		116,784,978	XXX
FHLB Des Moines - .....			19,502		631,137	XXX
US Bank - .....			(9,223)		117,840,957	XXX
Wells Fargo Bank - .....			940,253		21,956,204	XXX
Key Bank - .....			295,129		13,051,283	XXX
M&T Bank - .....			381,768		35,372,219	XXX
0199998 - Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories .....					6,469	XXX
0199999 - Totals - Open Depositories .....			1,724,916		305,643,247	XXX
0399999 - Total Cash on Deposit .....			1,724,916		305,643,247	XXX
0599999 - Total Cash .....			1,724,916		305,643,247	XXX

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

1. January .....	234,375,412	4. April .....	174,417,322	7. July .....	218,737,526	10. October .....	201,149,463
2. February .....	219,263,162	5. May .....	119,492,108	8. August .....	67,767,046	11. November .....	311,313,897
3. March .....	139,898,514	6. June .....	136,439,289	9. September .....	261,584,125	12. December .....	305,643,247

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
<b>Sweep Accounts</b>								
XXX	BNY CASH RESERVE FUND	C	12/15/2023	2.400		6,867,342		39,104
XXX	U.S. BANK MONEY MARKET ACCOUNT FUND		12/06/2023			6,330,919		31
8109999999 – Sweep Accounts						13,198,262		39,135
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
31846V-41-9	FIRST AMER:TRS OBG V	SD	11/02/2023	5.090	XXX	–		–
38142B-50-0	GOLDMAN:FS TRS I INST	C	12/29/2023	5.170	XXX	4,924,287	21,154	101,188
38142B-50-0	GOLDMAN:FS TRS I INST		12/04/2023	5.170	XXX	2,976	13	137
61747C-58-2	MORG STAN I LQ:TRS I		12/29/2023	5.180	XXX	111,901,622	954,780	202,434
94975H-29-6	ALLSPRING:TRS+ MM I	SD	11/15/2023	5.200	XXX		1	
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						116,828,886	975,948	303,760
<b>All Other Money Market Mutual Funds</b>								
31846V-62-5	FIRST AMER:INS PRM OBL Z	C	12/29/2023	5.280	XXX	3,596,759	15,008	19,279
825252-87-7	INVESCO GOV&AGENCY PRVT		12/04/2023	4.930	XXX	66,691	281	2,858
8309999999 – All Other Money Market Mutual Funds						3,663,450	15,289	22,137
8609999999 – Total Cash Equivalents						133,690,598	991,237	365,031

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						



**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR	O Life Insurance	156,581	148,418			
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA	B Life Insurance	50,029	53,010			
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN	B Life Insurance	5,419,406	5,311,981			
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM	B Life Insurance	525,149	527,383			
33. New York	NY						
34. North Carolina	NC	O Life Insurance	450,281	439,993			
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Alien and Other	OT	XXX	XXX		14,562,288,630	13,145,313,188	
59. Totals	XXX	XXX	6,601,445	6,480,785	14,562,288,630	13,145,313,188	
<b>Details of Write-Ins</b>							
5801. Member Stock FHLB-DM	S				10,000,000	10,000,000	
5802. Pledged Collateral FHLB-DM	ST				2,989	2,989	
5803. Credit for Reinsurance Trust (WRNY)	O				80,187,950	73,607,809	
Summary of remaining write-ins for							
5898. Line 58 from overflow page					14,472,097,691	13,061,702,390	
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)					14,562,288,630	13,145,313,188	