



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2022
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
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)
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Statutory Statement Contact Stacy Packer 203-762-4466 (Telephone)
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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, Chariman
Robert Lester Buckner, VP, Valuation Actuary

DIRECTORS OR TRUSTEES

Michael Elliott Fleitz Dmitri Evgenievich Ponomarev
Michael Leonard Greer Patricia Driscoll Harrigan#
Enrico John Treglia Steven Daniel Lash
Andrew John Wood

State of Connecticut
County of Fairfield SS

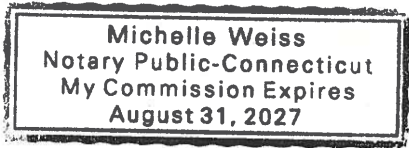
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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 [Signature] Dmitri Evgenievich Ponomarev Chairman
x [Signature] Scott David Sheefel President & Chief Executive Officer
x [Signature] Lauren Mak SVP, Chief Financial Officer

Subscribed and sworn to before me
this 22 day of
February 2023

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

x [Signature] Michelle Weiss



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)	13,524,162,193		13,524,162,193	14,137,339,401
2. Stocks (Schedule D):				
2.1 Preferred stocks	321,469,836		321,469,836	397,217,478
2.2 Common stocks	891,066,495	29,577,988	861,488,507	783,663,628
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	708,027,147		708,027,147	825,920,489
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 (\$ 233,654,972, Schedule E - Part 1), cash equivalents (\$ 41,160,839, Schedule E - Part 2) and short-term investments (\$ 7,630,088, Schedule DA)	282,445,899		282,445,899	297,229,971
6. Contract loans (including \$ premium notes)	89,145,264	81,616	89,063,648	94,400,355
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)	1,514,523,396		1,514,523,396	1,286,337,821
9. Receivables for securities	42,816,711	119,754	42,696,957	10,585,520
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)	17,373,656,941	29,779,358	17,343,877,583	17,832,694,662
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	141,615,235		141,615,235	137,968,053
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	22,081,485	5,234	22,076,251	25,096,236
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	11,341,470		11,341,470	14,799,493
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	31,830		31,830	111,978
16.2 Funds held by or deposited with reinsured companies	3,986,857,089		3,986,857,089	4,015,301,785
16.3 Other amounts receivable under reinsurance contracts	40,798,458		40,798,458	108,818,017
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	48,664,339		48,664,339	145,877,079
18.2 Net deferred tax asset	182,286,334	182,286,334	-	33,665,224
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	1,000,000
24. Health care (\$) and other amounts receivable	(7,310)		(7,310)	214
25. Aggregate write-ins for other-than-invested assets	371,193,102		371,193,102	243,209,104
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,178,519,783	212,070,926	21,966,448,857	22,558,541,845
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	22,178,519,783	212,070,926	21,966,448,857	22,558,541,845
Details of Write-Ins				
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	164,915,867		164,915,867	170,000,551
2502. COLLATERAL RECEIVABLE	169,380,815		169,380,815	22,850,000
2503. MODIFIED COINSURANCE RECEIVABLE	19,506,212		19,506,212	18,672,071
2598. Summary of remaining write-ins for Line 25 from overflow page	17,390,208		17,390,208	31,686,482
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	371,193,102		371,193,102	243,209,104

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Year	Prior Year
1. Aggregate reserve for life contracts \$ 5,234,765,834 (Exhibit 5, Line 9999999) less \$ included in Line 6.3 (including \$ 4,385,745,749 Modco Reserve).....	5,234,765,836	5,567,746,137
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve).....	1,342,314,759	1,380,049,311
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve).....	260,773,329	284,287,903
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	99,910,245	106,831,455
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	36,232,777	38,418,802
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 \$ 1,206,688 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	1,655,661	1,867,274
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	5,653,584	5,360,909
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	8,067,933
9.3 Other amounts payable on reinsurance, including \$ 1,802,449 assumed and \$ 53,127,465 ceded.....	54,929,914	54,524,076
9.4 Interest Maintenance Reserve (IMR, Line 6).....	208,319,398	266,954,529
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.....	(1,834,627)	(1,766,960)
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	81,608,034	108,623,839
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).....	422,564	422,138
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	242,266	258,232
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.....	442,155	411,485
19. Remittances and items not allocated.....	(27,843,634)	(14,293,279)
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).....	165,221,860	199,567,551
24.02 Reinsurance in unauthorized and certified (\$ 0) companies.....	15,308,554	5,252,560
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 1,764,612,895) reinsurers.....	12,684,227,352	12,885,362,253
24.04 Payable to parent, subsidiaries and affiliates.....	10,186,594	9,237,997
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	26,219,704	27,599,917
24.08 Derivatives.....	171,799,932	20,061,322
24.09 Payable for securities.....	17,936,822	8,320,520
24.10 Payable for securities lending.....		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities.....	203,081,971	222,693,765
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	20,602,821,115	21,185,855,734
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	20,602,821,115	21,185,855,734
29. Common capital stock.....	2,500,030	2,500,030
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....		
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).....	361,206,359	433,919,199
34. Aggregate write-ins for special surplus funds.....	573,897,190	666,667,065
35. Unassigned funds (surplus).....	126,024,163	(30,400,183)
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).....	1,361,127,712	1,370,186,081
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,363,627,742	1,372,686,111
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	21,966,448,857	22,558,541,845
Details of Write-Ins		
2501. REINSURANCE PAYABLE.....	164,915,867	170,000,551
2502. CONTINGENCY RESERVE.....	15,650,000	15,466,896
2503. DEFERRED GAIN - ASSUMPTION RE.....	11,625,169	12,932,572
2598. Summary of remaining write-ins for Line 25 from overflow page.....	10,890,935	24,293,746
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	203,081,971	222,693,765
3101.		
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).....		
3401. UNAMORTIZED GAIN AS A RESULT OF REINSURANCE.....	632,851,487	666,667,065
3402. TRANSFER OF NON-ADMITTED IMR.....	(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).....	573,897,190	666,667,065

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. 11)	253,530,656	4,356,031,325
2. Considerations for supplementary contracts with life contingencies	2,629,640	3,069,320
3. Net investment income (Exhibit of Net Investment Income, Line 17)	799,590,154	769,313,716
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	28,319,465	20,309,568
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)	34,654,406	10,149,098
7. Reserve adjustments on reinsurance ceded	(123,144,477)	(224,789,038)
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	296,319,239	287,273,428
9. Totals (Lines 1 to 8.3)	1,291,899,083	5,221,357,417
10. Death benefits	291,969,296	320,675,311
11. Matured endowments (excluding guaranteed annual pure endowments)	889,862	714,814
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	132,484,717	35,817,691
13. Disability benefits and benefits under accident and health contracts	146,514,162	118,684,934
14. Coupons, guaranteed annual pure endowments and similar benefits	63,732	20,558
15. Surrender benefits and withdrawals for life contracts	42,390,219	41,928,503
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	16,875,831	7,656,985
18. Payments on supplementary contracts with life contingencies	6,507,828	6,347,375
19. Increase in aggregate reserves for life and accident and health contracts	(370,714,855)	3,336,823,237
20. Totals (Lines 10 to 19)	266,980,792	3,868,669,408
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)	1,749,154	118,056,422
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	78,548,496	84,431,435
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,273,415	253,466
25. Increase in loading on deferred and uncollected premiums	293,172	(2,139,952)
26. Net transfers to or (from) Separate Accounts net of reinsurance		
27. Aggregate write-ins for deductions	526,469,171	595,552,101
28. Totals (Lines 20 to 27)	875,314,200	4,664,822,880
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	416,584,883	556,534,537
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)	416,584,883	556,534,537
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(20,785,858)	315,562,248
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)	437,370,741	240,972,289
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 5,509,428 (excluding taxes of \$ (8,058,595) transferred to the IMR)	(23,324,857)	15,883,309
35. Net income (Line 33 plus Line 34)	414,045,884	256,855,598
Capital and Surplus Account		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,372,686,111	644,467,086
37. Net income (Line 35)	414,045,884	256,855,598
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (51,529,093)	(105,261,168)	57,068,156
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	(82,261,080)	138,782,700
41. Change in nonadmitted assets	57,898,172	(203,276,786)
42. Change in liability for reinsurance in unauthorized and certified companies	(10,055,994)	(5,249,223)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		
44. Change in asset valuation reserve	34,345,691	(71,084,695)
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		1,500,000
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	(72,712,840)	248,500,000
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	(92,769,874)	305,123,275
52. Dividends to stockholders	(152,287,160)	
53. Aggregate write-ins for gains and losses in surplus		
54. Net change in capital and surplus for the year (Lines 37 through 53)	(9,058,369)	728,219,025
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,363,627,742	1,372,686,111
Details of Write-Ins		
08.301. MODCO ADJUSTMENT	144,683,117	248,725,232
08.302. FUNDS HELD INTEREST ASSUMED	149,042,315	32,760,157
08.303. MISC INCOME	1,038,590	1,758,415
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,555,217	4,029,624
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	296,319,239	287,273,428
2701. FUNDS HELD INTEREST CEDED	526,285,150	577,664,461
2702. MISC OTHER EXPENSES	916	69,118
2703. PURCHASED IMR		17,684,751
2798. Summary of remaining write-ins for Line 27 from overflow page	183,105	133,771
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	526,469,171	595,552,101
5301.		
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)		

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	265,315,559	189,016,985
2. Net investment income	736,092,516	745,573,150
3. Miscellaneous income	427,235,551	383,710,872
4. Total (Lines 1 to 3)	1,428,643,626	1,318,301,007
5. Benefit and loss related payments	769,168,696	664,106,086
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	667,731,905	861,787,476
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of \$ 102,512,439 tax on capital gains (losses)	(114,181,830)	11,294,357
10. Total (Lines 5 through 9)	1,322,718,771	1,537,187,919
11. Net cash from operations (Line 4 minus Line 10)	105,924,855	(218,886,912)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	1,756,737,428	2,511,968,631
12.2 Stocks	161,056,969	85,280,468
12.3 Mortgage loans	199,032,720	94,707,764
12.4 Real estate		
12.5 Other invested assets	34,305,477	61,874,768
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(723,579)
12.7 Miscellaneous proceeds	9,616,302	7,934,174
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,160,748,897	2,761,042,226
13. Cost of investments acquired (long-term only):		
13.1 Bonds	1,172,950,378	1,533,137,227
13.2 Stocks	78,149,105	643,109,478
13.3 Mortgage loans	89,092,659	23,370,594
13.4 Real estate		
13.5 Other invested assets	260,440,593	375,261,420
13.6 Miscellaneous applications	32,109,235	8,253,610
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,632,741,971	2,583,132,329
14. Net increase (decrease) in contract loans and premium notes	(5,346,956)	(6,689,544)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	533,353,882	184,599,441
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	-	
16.2 Capital and paid in surplus, less treasury stock	(72,712,840)	250,000,000
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(23,514,574)	(6,973,436)
16.5 Dividends to stockholders	152,287,160	
16.6 Other cash provided (applied)	(405,548,235)	(255,518,736)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(654,062,809)	(12,492,172)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(14,784,072)	(46,779,643)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	297,229,971	344,009,613
19.2 End of year (Line 18 plus Line 19.1)	282,445,899	297,229,971

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

20.0001. SECURITY EXCHANGES	114,050,860	
20.0002. PORTFOLIO RECLASSIFICATIONS	34,102,371	
20.0003. CHANGE IN SURPLUS AS A RESULT OF REINSURANCE	33,815,577	
20.0004. RRE3 TAX ALLOCATION	6,365,935	
20.0005. CHANGE IN PREPAID REINSURANCE	202,349	
20.0006. CHANGE IN CONTINGENCY RESERVE	183,104	

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	253,530,656	198,981,482	(110)	169,824		54,379,460			
2. Considerations for supplementary contracts with life contingencies	2,629,640	XXX	XXX	2,629,640		XXX	XXX		XXX
3. Net investment income	799,590,154	317,750,912	2,857	369,022,299	118,615	112,695,471			
4. Amortization of Interest Maintenance Reserve (IMR)	28,319,465	12,461,489	296	12,090,035	12,291	3,755,354			
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	34,654,406	21,210,576	(3)	9,483,469		3,960,364	XXX		
7. Reserve adjustments on reinsurance ceded	(123,144,477)	(124,421,250)	1,217	1,275,556			XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		XXX
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	296,319,241	167,275,539		127,403,429	329,273	1,311,000			
9. Totals (Lines 1 to 8.3)	1,291,899,085	593,258,748	4,257	522,074,252	460,179	176,101,649			
10. Death benefits	291,969,296	291,968,263	1,033			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	889,862	889,862				XXX	XXX		
12. Annuity benefits	132,484,718	XXX	XXX	131,156,189	1,328,529	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	146,514,162	2,871,659		243		143,642,260	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	63,732	57,170		6,562			XXX		
15. Surrender benefits and withdrawals for life contracts	42,390,219	41,881,017		509,202		XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	16,875,831	2,165,242	124	14,665,151		45,314	XXX		
18. Payments on supplementary contracts with life contingencies	6,507,828			6,507,828		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(370,714,855)	(71,665,999)	546,919	(260,820,401)	(1,040,821)	(37,734,553)	XXX		
20. Totals (Lines 10 to 19)	266,980,793	268,167,214	548,076	(107,975,226)	287,708	105,953,021	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed	1,749,154	10,801,795	(5,784)	6,084,635	45,350	(15,176,842)	XXX		
23. General insurance expenses and fraternal expenses	78,548,496	30,909,695	821	29,879,406	34,090	17,724,484			
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,273,416	516,616	13	499,914	553	256,320			
25. Increase in loading on deferred and uncollected premiums	293,172	293,172					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions	526,469,172	197,671,802		252,343,998		76,453,372			
28. Totals (Lines 20 to 27)	875,314,203	508,360,294	543,126	180,832,727	367,701	185,210,355			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	416,584,882	84,898,454	(538,869)	341,241,525	92,478	(9,108,706)			
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)	416,584,882	84,898,454	(538,869)	341,241,525	92,478	(9,108,706)			
32. Federal income taxes incurred (excluding tax on capital gains)	(20,785,858)	(4,051,569)	26,887	(16,842,025)	(4,614)	85,463			
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)	437,370,740	88,950,023	(565,756)	358,083,550	97,092	(9,194,169)			
34. Policies/certificates in force end of year	1,237,985	1,174,425	244	13,894	4,557	44,865	XXX		
Details of Write-Ins									
08.301. FUNDS HELD INTEREST ASSUMED	149,042,315	21,394,824		127,318,218	329,273				
08.302. MODCO ADJUSTMENT	144,683,118	144,683,118							
08.303. MISC INCOME	1,084,056	(312,155)		85,211		1,311,000			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,509,752	1,509,752							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	296,319,241	167,275,539		127,403,429	329,273	1,311,000			
2701. MISC OTHER EXPENSES	919	919							
2702. FUNDS HELD INTEREST CEDED	526,285,148	197,487,778		252,343,998		76,453,372			
2703. CONTINGENCY RESERVE	183,105	183,105							
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	526,469,172	197,671,802		252,343,998		76,453,372			

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)	198,981,482		19,305,948	73,340,748	6,565,855	71,844,294	22,870,897				5,053,740	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	317,750,912		7,984,640	27,237,699	317,869	277,882,122	3,543,294				785,288	
4. Amortization of Interest Maintenance Reserve (IMR)	12,461,489		707,093	2,101,785	32,937	9,171,153	367,151				81,370	
5. Separate Accounts net gain from operations excluding unrealized gains or losses											1,910,088	
6. Commissions and expense allowances on reinsurance ceded	21,210,576		4,186,783	2,317,911		12,795,794					1,910,088	
7. Reserve adjustments on reinsurance ceded	(124,421,250)		(3,554,929)	(1,351,408)		(111,430,171)					(8,084,742)	
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	167,275,537		2,175,341	4,585,957	804,385	151,671,012	8,038,842					
9. Totals (Lines 1 to 8.3)	593,258,746		30,804,876	108,232,692	7,721,046	411,934,204	34,820,184				(254,256)	
10. Death benefits	291,968,263		18,839,975	83,950,088	633,048	176,638,595	8,926,789				2,979,768	
11. Matured endowments (excluding guaranteed annual pure endowments)	889,862		440,040			398,090					51,732	
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	2,871,659		362,939	1,158,772	3,189	1,091,476	58,637				196,646	
14. Coupons, guaranteed annual pure endowments and similar benefits	57,170		57,170									
15. Surrender benefits and withdrawals for life contracts	41,881,017		4,113,941	(3,888)	704,202	33,015,935	3,326,165				724,662	
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	2,165,242		(181,288)	614,915		1,512,211					219,404	
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	(71,665,999)		(6,793,105)	(22,060,629)	2,768,674	(42,531,003)	(998,901)				(2,051,035)	
20. Totals (Lines 10 to 19)	268,167,214		16,839,672	63,659,258	4,109,113	170,125,304	11,312,690				2,121,177	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)												XXX
22. Commissions and expense allowances on reinsurance assumed	10,801,795		6,339,486	(9,940,567)	259,282	9,466,615	1,902,496				2,774,483	
23. General insurance expenses	30,909,695		1,753,886	5,213,304	81,698	22,748,288	910,687				201,832	
24. Insurance taxes, licenses and fees, excluding federal income taxes	516,616		29,314	87,134	1,365	380,209	15,221				3,373	
25. Increase in loading on deferred and uncollected premiums	293,172		199,041									
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	197,671,790		1,160,686	6,953,828	1	189,556,418					857	
28. Totals (Lines 20 to 27)	508,360,282		26,322,085	66,067,088	4,451,459	392,276,834	14,141,094				5,101,722	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	84,898,464		4,482,791	42,165,604	3,269,587	19,657,370	20,679,090				(5,355,978)	
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)	84,898,464		4,482,791	42,165,604	3,269,587	19,657,370	20,679,090				(5,355,978)	
32. Federal income taxes incurred (excluding tax on capital gains)	(4,051,569)		(213,203)	(2,072,769)	(162,651)	(845,028)	(1,026,364)				268,446	
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)	88,950,033		4,695,994	44,238,373	3,432,238	20,502,398	21,705,454				(5,624,424)	
34. Policies/certificates in force end of year	1,174,425		66,640	198,081	3,104	864,329	34,602				7,669	
Details of Write-Ins												
08.301. MODCO ADJUSTMENT	144,683,118					144,683,118						
08.302. MISC INCOME	(312,157)		28,473	224		(340,854)						
08.303. AMORTIZATION OF DEFERRED GAIN - ASSUMPTION RE	1,307,403					1,307,403						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	21,597,173		2,146,868	4,585,733	804,385	6,021,345	8,038,842					
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	167,275,537		2,175,341	4,585,957	804,385	151,671,012	8,038,842					
2701. FUNDS HELD INTEREST CEDED	197,487,778		1,160,637	6,953,828		189,373,313						
2702. MISC OTHER EXPENSES	907		49		1						857	
2703. CONTINGENCY RESERVE	183,105					183,105						
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	197,671,790		1,160,686	6,953,828	1	189,556,418					857	

(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)	(110)	(110)							
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	2,857	609	2,248						
4. Amortization of Interest Maintenance Reserve (IMR)	296	63	233						
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded	(3)	(3)							
7. Reserve adjustments on reinsurance ceded	1,217	1,217							
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)	4,257	1,776	2,481						
10. Death benefits	1,033	1,033							
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	124	124							
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	546,919	554,431	(7,512)						
20. Totals (Lines 10 to 19)	548,076	555,588	(7,512)						
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed	(5,784)	9	(5,793)						
23. General insurance expenses	821	175	646						
24. Insurance taxes, licenses and fees, excluding federal income taxes	13	3	10						
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)	543,126	555,775	(12,649)						
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(538,869)	(553,999)	15,130						
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)	(538,869)	(553,999)	15,130						
32. Federal income taxes incurred (excluding tax on capital gains)	26,887	27,642	(755)						
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)	(565,756)	(581,641)	15,885						
34. Policies/certificates in force end of year	244	52	192						
Details of Write-Ins									
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	169,824	169,824					
2. Considerations for supplementary contracts with life contingencies	2,629,640	XXX	XXX	XXX	XXX	2,629,640	XXX
3. Net investment income	369,022,299	805,601				368,216,698	
4. Amortization of Interest Maintenance Reserve (IMR)	12,090,035	83,475				12,006,560	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	9,483,469	2,108				9,481,361	
7. Reserve adjustments on reinsurance ceded	1,275,556	(6,733,817)				8,009,373	
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	127,403,429					127,403,429	
9. Totals (Lines 1 to 8.3)	522,074,252	(5,672,809)				527,747,061	
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	131,156,189	1,106,355				130,049,834	
13. Disability benefits and benefits under accident and health contracts	243	243					
14. Coupons, guaranteed annual pure endowments and similar benefits	6,562					6,562	
15. Surrender benefits and withdrawals for life contracts	509,202	509,197				5	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	14,665,151	19,223,984				(4,558,833)	
18. Payments on supplementary contracts with life contingencies	6,507,828					6,507,828	
19. Increase in aggregate reserves for life and accident and health contracts	(260,820,401)	(703,200)				(260,117,201)	
20. Totals (Lines 10 to 19)	(107,975,226)	20,136,579				(128,111,805)	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed	6,084,634	2,290				6,082,344	
23. General insurance expenses	29,879,406	206,301				29,673,105	
24. Insurance taxes, licenses and fees, excluding federal income taxes	499,914	3,452				496,462	
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	252,343,998					252,343,998	
28. Totals (Lines 20 to 27)	180,832,726	20,348,622				160,484,104	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	341,241,526	(26,021,431)				367,262,957	
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)	341,241,526	(26,021,431)				367,262,957	
32. Federal income taxes incurred (excluding tax on capital gains)	(16,842,025)	1,299,635				(18,141,660)	
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)	358,083,551	(27,321,066)				385,404,617	
34. Policies/certificates in force end of year	13,894	96				13,798	
Details of Write-Ins							
08.301. MISC INCOME	85,211					85,211	
08.302. FUNDS HELD INTEREST ASSUMED	127,318,218					127,318,218	
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)	127,403,429					127,403,429	
2701. FUNDS HELD INTEREST CEDED	252,343,998					252,343,998	
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)	252,343,998					252,343,998	

(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 Total	Deferred			6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees		
1. Premiums for group annuity contracts						
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX		XXX
3. Net investment income	118,615				118,615	
4. Amortization of Interest Maintenance Reserve (IMR)	12,291				12,291	
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	329,273				329,273	
9. Totals (Lines 1 to 8.3)	460,179				460,179	
10. Death benefits						
11. Matured endowments (excluding guaranteed annual pure endowments)						
12. Annuity benefits	1,328,529				1,328,529	
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	(1,040,821)				(1,040,821)	
20. Totals (Lines 10 to 19)	287,708				287,708	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)						
22. Commissions and expense allowances on reinsurance assumed	45,350				45,350	
23. General insurance expenses	34,090				34,090	
24. Insurance taxes, licenses and fees, excluding federal income taxes	553				553	
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)	367,701				367,701	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	92,478				92,478	
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)	92,478				92,478	
32. Federal income taxes incurred (excluding tax on capital gains)	(4,614)				(4,614)	
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)	97,092				97,092	
34. Policies/certificates in force end of year	4,557				4,557	
Details of Write-Ins						
08.301. FUNDS HELD INTEREST ASSUMED	329,273				329,273	
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)	329,273				329,273	
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.....	54,379,459											54,152,545	226,914
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.....	112,695,471											112,669,678	25,793
4. Amortization of Interest Maintenance Reserve (IMR).....	3,755,354											3,752,681	2,673
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....													
6. Commissions and expense allowances on reinsurance ceded.....	3,960,363											3,960,363	
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.....	1,311,000											1,311,000	
9. Totals (Lines 1 to 8.3).....	176,101,647											175,846,267	255,380
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.....	143,642,260											143,434,890	207,370
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.....	45,314											45,314	
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.....	(37,734,553)											(37,770,757)	36,204
20. Totals (Lines 10 to 19).....	105,953,021											105,709,447	243,574
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....													
22. Commissions and expense allowances on reinsurance assumed.....	(15,176,842)											(15,218,748)	41,906
23. General insurance expenses.....	17,724,484											17,711,870	12,614
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	256,320											256,138	182
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.....	76,453,372											76,453,372	
28. Totals (Lines 20 to 27).....	185,210,355											184,912,079	298,276
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(9,108,708)											(9,065,812)	(42,896)
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).....	(9,108,708)											(9,065,812)	(42,896)
32. Federal income taxes incurred (excluding tax on capital gains).....	85,463											85,402	61
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(9,194,171)											(9,151,214)	(42,957)
34. Policies/certificates in force end of year.....	44,865											44,833	32
Details of Write-Ins													
08.301. MISC INCOME.....	1,311,000											1,311,000	
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).....	1,311,000											1,311,000	
2701. FUNDS HELD INTEREST CEDED.....	76,453,372											76,453,372	
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).....	76,453,372											76,453,372	

(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
Involving Life or Disability Contingencies (Reserves)												
(Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year.....	2,711,315,478		459,534,552	442,830,255	22,436,361	1,474,534,731	266,029,168				45,950,411	
2. Tabular net premiums or considerations.....	298,707,169		67,226,406	119,344,231	18,159,179	54,744,735	28,748,520				10,484,098	
3. Present value of disability claims incurred.....	-		-	-	-	-	-				-	
4. Tabular interest.....	121,398,178		12,361,417	18,999,274	1,145,237	77,287,250	10,815,284				789,716	
5. Tabular less actual reserve released.....	(756,887)		218,059	(1,093,228)	2,697	37,676	77,909				-	
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).....	(6,334,244)		(2,988,974)	(1,067,754)	-	11,037,972	(15,000,000)				1,684,512	
8. Totals (Lines 1 to 7).....	3,124,329,694		536,351,460	579,012,778	41,743,474	1,617,642,364	290,670,881				58,908,737	
9. Tabular cost.....	319,927,912		74,961,371	99,459,065	15,696,731	104,585,224	18,276,335				6,949,186	
10. Reserves released by death.....	62,845,575		395,809	12,994,228	18,898	48,288,950	776,875				370,815	
11. Reserves released by other terminations (net).....	100,110,375		7,462,391	46,783,997	819,621	35,115,111	6,528,766				3,400,489	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,264,851		334,995	845,871	3,189	22,159	58,637				-	
13. Net transfers to or (from) Separate Accounts.....	-		-	-	-	-	-				-	
14. Total deductions (Lines 9 to 13).....	484,148,713		83,154,566	160,083,161	16,538,439	188,011,444	25,640,613				10,720,490	
15. Reserve December 31 of current year.....	2,640,180,981		453,196,894	418,929,617	25,205,035	1,429,630,920	265,030,268				48,188,247	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year.....	2,006,067,994		190,422,980	10,728,258	21,474,218	1,658,908,869	121,585,664				2,948,005	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	1,893,583,670		172,740,125	10,666,736	19,447,463	1,581,233,117	106,548,224				2,948,005	

(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
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year.....	154,938	22,611	132,327						
2. Tabular net premiums or considerations.....	18,124	379	17,745						
3. Present value of disability claims incurred.....	-	-	-						
4. Tabular interest.....	6,021	786	5,235						
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).....	179,083	23,776	155,307						
9. Tabular cost.....	20,279	669	19,610						
10. Reserves released by death.....	-	-	-						
11. Reserves released by other terminations (net).....	7,711	-	7,711						
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).....	27,990	669	27,321						
15. Reserve December 31 of current year.....	151,093	23,107	127,986						
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year.....	23,054	23,054	-						
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	23,054	23,054	-						

(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 (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
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year.....	2,846,851,741	58,661,259				2,788,190,482	
2. Tabular net premiums and considerations.....	2,757,528	169,603				2,587,925	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	179,684,760	661,133				179,023,627	
5. Tabular less actual reserve released.....	(57,664,891)	(88,664)				(57,576,227)	
6. Increase in reserve on account of change in valuation basis.....	-	-				-	
7. Other increases (net).....	(248,030,946)	(228,429)				(247,802,517)	
8. Totals (Lines 1 to 7).....	2,723,598,192	59,174,902				2,664,423,290	
9. Tabular cost.....	-	-				-	
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	929,632	929,632				-	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	136,617,966	267,957				136,350,009	
13. Net transfers to or (from) Separate Accounts.....	-	-				-	
14. Total deductions (Lines 9 to 13).....	137,547,598	1,197,589				136,350,009	
15. Reserve December 31 of current year.....	2,586,050,594	57,977,313				2,528,073,281	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year.....	14,114,241	14,069,690				44,551	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	14,254,446	14,254,446				-	

(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 ^(a)
(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
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year.....	9,423,979					9,423,979	
2. Tabular net premiums and considerations.....	-					-	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	317,307					317,307	
5. Tabular less actual reserve released.....	(29,600)					(29,600)	
6. Increase in reserve on account of change in valuation basis.....	-					-	
7. Other increases (net).....	-					-	
8. Totals (Lines 1 to 7).....	9,711,686					9,711,686	
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.....	1,328,529					1,328,529	
13. Net transfers to or (from) Separate Accounts.....	-					-	
14. Total deductions (Lines 9 to 13).....	1,328,529					1,328,529	
15. Reserve December 31 of current year.....	8,383,157					8,383,157	
Cash Surrender Value and Policy Loans							
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)	55,078,610		54,964,047
1.1 Bonds exempt from U. S. tax	(a)			
1.2 Other bonds (unaffiliated)	(a)	614,781,345		623,707,947
1.3 Bonds of affiliates	(a)			
2.1 Preferred stocks (unaffiliated)	(b)	23,655,884		24,157,429
2.11 Preferred stocks of affiliates	(b)			
2.2 Common stocks (unaffiliated)		300,000		300,000
2.21 Common stocks of affiliates				
3. Mortgage loans	(c)	35,900,315		35,304,648
4. Real estate	(d)			
5. Contract loans		8,677,993		8,427,714
6. Cash, cash equivalents and short-term investments	(e)	2,563,844		2,855,362
7. Derivative instruments	(f)	(1,623,891)		(2,759,671)
8. Other invested assets		88,028,073		90,462,785
9. Aggregate write-ins for investment income		2,471,292		3,544,632
10. Total gross investment income		829,833,466		840,964,894
11. Investment expenses			(g)	20,749,741
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)				41,374,741
17. Net investment income (Line 10 minus Line 16)				799,590,153
Details of Write-Ins				
0901. Interest Rate Swap Settlement		2,471,292		2,471,292
0902. MISC INCOME				1,073,340
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		2,471,292		3,544,632
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 \$ 88,715,694 accrual of discount less \$ 23,428,142 amortization of premium and less \$ 3,755,505 paid for accrued interest on purchases.

(b) Includes \$ 514 accrual of discount less \$ (28,319) amortization of premium and less \$ 4 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 \$ 4,105 accrual of discount less \$ 45 amortization of premium and less \$ 5,159 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	(27,775,276)				(27,775,276)					
1.1 Bonds exempt from U. S. tax										
1.2 Other bonds (unaffiliated)	(6,596,627)		(26,786,147)		(33,382,773)		582,706			
1.3 Bonds of affiliates										
2.1 Preferred stocks (unaffiliated)	(4,329,578)				(4,329,578)		(66,485,445)			
2.11 Preferred stocks of affiliates										
2.2 Common stocks (unaffiliated)										
2.21 Common stocks of affiliates							88,586,370			
3. Mortgage loans	(507,890)				(507,890)					
4. Real estate										
5. Contract loans										
6. Cash, cash equivalents and short-term investments	6,527				6,527		861			
7. Derivative instruments							(151,738,610)			
8. Other invested assets	(5,255,414)				(5,255,414)		(27,736,144)			
9. Aggregate write-ins for capital gains (losses)			15,054,715		15,054,715					
10. Total capital gains (losses)	(44,458,257)		(11,731,432)		(56,189,689)		(156,790,263)			
Details of Write-Ins										
0901. GAINS ON IGR SETTLEMENT ASSETS			15,054,715		15,054,715					
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)			15,054,715		15,054,715					

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

	1	Insurance									11	12
		2	Ordinary		5	Group		Accident and Health		10		
			3	4		6	7	8	9			
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1.	Uncollected	564		564								
2.	Deferred and accrued											
3.	Deferred, accrued and uncollected:											
3.1	Direct											
3.2	Reinsurance assumed	564		564								
3.3	Reinsurance ceded											
3.4	Net (Line 1 + Line 2)	564		564								
4.	Advance											
5.	Line 3.4 - Line 4	564		564								
6.	Collected during year:											
6.1	Direct											
6.2	Reinsurance assumed	2,322,932		2,322,932								
6.3	Reinsurance ceded	75,657		75,657								
6.4	Net	2,247,275		2,247,275								
7.	Line 5 + Line 6.4	2,247,839		2,247,839								
8.	Prior year (uncollected + deferred and accrued - advance)	6,919		6,919								
9.	First year premiums and considerations:											
9.1	Direct											
9.2	Reinsurance assumed	2,316,576		2,316,576								
9.3	Reinsurance ceded	75,657		75,657								
9.4	Net (Line 7 - Line 8)	2,240,920		2,240,920								
SINGLE												
10.	Single premiums and considerations:											
10.1	Direct											
10.2	Reinsurance assumed	226,589		226,589								
10.3	Reinsurance ceded	103,478		103,478								
10.4	Net	123,111		123,111								
RENEWAL												
11.	Uncollected	11,994,999		21,871,175						(9,876,176)		
12.	Deferred and accrued	9,631,360		9,631,360								
13.	Deferred, accrued and uncollected:											
13.1	Direct											
13.2	Reinsurance assumed	34,622,596		54,374,948						(19,752,352)		
13.3	Reinsurance ceded	12,996,237		22,872,413						(9,876,176)		
13.4	Net (Line 11 + Line 12)	21,626,359		31,502,535						(9,876,176)		
14.	Advance	1,655,661		448,973						1,206,688		
15.	Line 13.4 - Line 14	19,970,698		31,053,562						(1,082,864)		
16.	Collected during year:											
16.1	Direct											
16.2	Reinsurance assumed	495,247,626		386,242,736	716,682	(221)		3,538		108,284,891		
16.3	Reinsurance ceded	234,851,052		180,273,548	546,858	(111)		1,769		54,028,988		
16.4	Net	260,396,574		205,969,188	169,824	(110)		1,769		54,255,903		
17.	Line 15 + Line 16.4	280,367,272		237,022,750	169,824	(110)		1,769		43,173,039		
18.	Prior year (uncollected + deferred and accrued - advance)	29,200,643		40,405,295						(11,204,652)		
19.	Renewal premiums and considerations:											
19.1	Direct											
19.2	Reinsurance assumed	483,380,152		374,131,686	716,682	(221)		3,538		108,528,467		
19.3	Reinsurance ceded	232,213,525		177,514,233	546,858	(111)		1,769		54,150,776		
19.4	Net (Line 17 - Line 18)	251,166,629		196,617,455	169,824	(110)		1,769		54,377,691		
TOTAL												
20.	Total premiums and annuity considerations:											
20.1	Direct											
20.2	Reinsurance assumed	485,923,317		376,674,851	716,682	(221)		3,538		108,528,467		
20.3	Reinsurance ceded	232,392,660		177,693,368	546,858	(111)		1,769		54,150,776		
20.4	Net (Lines 9.4 + 10.4 + 19.4)	253,530,660		198,981,486	169,824	(110)		1,769		54,377,691		

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

	1	Insurance									12 Fraternal (Fraternal Benefit Societies Only)	
		2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health				11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other		
Total												
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	7,763		7,763									
23.2 Reinsurance assumed	656,143		656,143									
23.3 Net ceded less assumed	(648,380)		(648,380)									
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed	(1,522)		(1,522)									
24.3 Net ceded less assumed	1,522		1,522									
25. Renewal:												
25.1 Reinsurance ceded	34,646,644		21,202,667	9,483,616		(3)		41		3,960,323		
25.2 Reinsurance assumed	1,094,532		10,147,173	6,084,635		(5,784)	45,350	81		(15,176,923)		
25.3 Net ceded less assumed	33,552,112		11,055,494	3,398,981		5,781	(45,350)	(40)		19,137,246		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	34,654,407		21,210,430	9,483,616		(3)		41		3,960,323		
26.2 Reinsurance assumed (Page 6, Line 22)	1,749,153		10,801,794	6,084,635		(5,784)	45,350	81		(15,176,923)		
26.3 Net ceded less assumed	32,905,254		10,408,636	3,398,981		5,781	(45,350)	(40)		19,137,246		
COMMISSIONS INCURRED (direct business only)												
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	539,000		135,834				674,834
2. Salaries and wages	28,246,128		7,118,367				35,364,495
3.11 Contributions for benefit plans for employees	1,786,118		450,123				2,236,241
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	630,957		159,009				789,966
4.2 Medical examination fees	-		-				-
4.3 Inspection report fees	-		-				-
4.4 Fees of public accountants and consulting actuaries	3,608,732		909,444				4,518,176
4.5 Expense of investigation and settlement of policy claims	-	5,106,354	-				5,106,354
5.1 Traveling expenses	288,472		72,699				361,171
5.2 Advertising	3,087		778				3,865
5.3 Postage, express, telegraph and telephone	77,897		19,631				97,528
5.4 Printing and stationery	63,817		16,083				79,900
5.5 Cost or depreciation of furniture and equipment	174,131		43,883				218,014
5.6 Rental of equipment	44,893		11,314				56,207
5.7 Cost or depreciation of EDP equipment and software	3,844,022		968,740				4,812,762
6.1 Books and periodicals	6,310		1,590				7,900
6.2 Bureau and association fees	407,427		102,677				510,104
6.3 Insurance, except on real estate	215,117		54,212				269,329
6.4 Miscellaneous losses	-		-				-
6.5 Collection and bank service charges	1,073,064		270,425				1,343,489
6.6 Sundry general expenses	572,580		144,297				716,877
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					20,749,741		20,749,741
9.3 Aggregate write-ins for expenses	19,242,256		2,139,024				21,381,280
10. General expenses incurred	60,824,008	5,106,354	12,618,130		20,749,741 (b)	(a)	99,298,233
11. General expenses unpaid December 31, prior year	86,488,543		15,453,947		6,681,350		108,623,840
12. General expenses unpaid December 31, current year	59,663,186		15,035,847		6,909,000		81,608,033
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)	87,649,365	5,106,354	13,036,230		20,522,091		126,314,040
Details of Write-Ins							
09.301. TPA Fees	13,409,900		2,139,024				15,548,924
09.302. Conversion Fees	5,832,356						5,832,356
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)	19,242,256		2,139,024				21,381,280

(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	97,800	24,647				122,447
3. State taxes on premiums	12,938	3,261				16,199
4. Other state taxes, incl. \$ for employee benefits	208	52				260
5. U.S. Social Security taxes	-	-				-
6. All other taxes	906,149	228,360				1,134,509
7. Taxes, licenses and fees incurred	1,017,095	256,320				1,273,415
8. Taxes, licenses and fees unpaid December 31, prior year	347,893	74,245				422,138
9. Taxes, licenses and fees unpaid December 31, current year	337,506	85,056				422,562
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1,027,482	245,509				1,272,991

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)		
NONE		
Details of Write-Ins		
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
Life Insurance					
AE 3.00% CRVM ANB IDB 1953-1955	78,798	-	78,798	-	-
AE 3.00% ILL ANB CRF 1953-1953	3,225	-	3,225	-	-
AE 3.00% NLP ANB CRF 1928-1988	3,588,872	-	3,588,872	-	-
AE 3.00% NLP ANB IDB 1941-1955	22,037	-	22,037	-	-
AE 3.50% CRVM ANB IDB 1926-1967	106,827	-	106,827	-	-
AE 3.50% ILL ANB CRF 1939-1961	13,533	-	13,533	-	-
AE 3.50% NLP ANB CRF 1928-1986	1,271,514	-	1,271,514	-	-
AE 3.50% NLP ANB IDB 1933-1969	382,015	-	382,015	-	-
AE 4.00% CRVM ANB IDB 1929-1947	225,442	-	225,442	-	-
AM (5) 2.75% NLP ANB CRF 1944-1946	17,188	-	17,188	-	-
AM (5) 3.00% ILL ANB CRF 1942-1947	231,833	-	231,833	-	-
AM (5) 3.00% NLP ANB CRF 1942-1985	906,947	-	906,947	-	-
AM (5) 3.00% NLP ANB IDB 1946-1961	12,215	-	12,215	-	-
AppStdOrd 2.50% NLP ANB CRF 1959-1963	95,613	-	95,613	-	-
AppStdOrd 3.00% NLP ANB CRF 1957-1963	811,204	-	811,204	-	-
41 CSI 3.00% CRVM ANB IDB 1958-1967	96,617	-	96,617	-	-
41 CSI 3.00% NLP ANB IDB 1948-1977	861,719	-	861,719	-	-
41 CSO (130%) 3.00% NLP ANB CRF 1958-1961	7,311	-	7,311	-	-
41 CSO 2.00% NLP ANB CRF 1954-1968	111,823	-	111,823	-	-
41 CSO 2.00% NLP ANB IDB 1955-1959	172,144	-	172,144	-	-
41 CSO 2.50% CRVM ANB CRF 1954-1962	500,342	-	500,342	-	-
41 CSO 2.50% CRVM ANB IDB 1947-1968	695,249	-	695,249	-	-
41 CSO 2.50% NLP ANB CRF 1948-1983	5,234,775	-	5,234,775	-	-
41 CSO 2.50% NLP ANB IDB 1931-1968	636,851	-	636,851	-	-
41 CSO 2.75% CRVM ANB CRF 1954-1974	417,902	-	417,902	-	-
41 CSO 2.75% CRVM ANB IDB 1960-1960	8,735	-	8,735	-	-
41 CSO 2.75% NLP ANB CRF 1954-1963	434,460	-	434,460	-	-
41 CSO 2.75% NLP ANB IDB 1956-1961	3,394	-	3,394	-	-
41 CSO 3.00% CRVM ANB CRF 1948-1967	339,800	-	339,800	-	-
41 CSO 3.00% CRVM ANB IDB 1941-1970	6,308,673	-	6,308,673	-	-
41 CSO 3.00% CRVM GC ANB CRF 1960-1960	845	-	845	-	-
41 CSO 3.00% FPT ANB IDB 1953-1967	18,281	-	18,281	-	-
41 CSO 3.00% NLP ANB CRF 1938-1979	6,413,616	-	6,413,616	-	-
41 CSO 3.00% NLP ANB IDB 1949-1980	566,289	-	566,289	-	-
41 CSO 3.50% CRVM ANB IDB 1948-1981	1,074,041	-	1,074,041	-	-
41 CSO 3.50% NLP ANB CRF 1954-1977	1,309,987	-	1,309,987	-	-
41 CSO 3.50% NLP ANB IDB 1941-1965	278,777	-	278,777	-	-
58 CET 2.00% NLP ANB IDB 1965-1965	6,180	-	6,180	-	-
58 CET 2.25% CRVM ANB IDB 1964-1972	4,514	-	4,514	-	-
58 CET 2.25% NLP ANB IDB 1965-1981	84,099	-	84,099	-	-
58 CET 2.50% CRVM ALB IDB 1965-1996	35,952	-	35,952	-	-
58 CET 2.50% CRVM ANB CRF 1963-1963	18,001	-	18,001	-	-
58 CET 2.50% CRVM ANB IDB 1966-1985	33,705	-	33,705	-	-
58 CET 2.50% NLP ALB IDB 1977-1982	2,220	-	2,220	-	-
58 CET 2.50% NLP ANB CRF 1971-1973	10,193	-	10,193	-	-
58 CET 2.50% NLP ANB IDB 1963-1981	127,424	-	127,424	-	-
58 CET 2.75% CRVM ANB IDB 1971-1975	2,063	-	2,063	-	-
58 CET 2.75% NLP ANB CRF 1977-1978	14,401	-	14,401	-	-
58 CET 2.75% NLP ANB IDB 1963-1978	111,825	-	111,825	-	-
58 CET 3.00% CRVM ALB CRF 1968-1969	4,604	-	4,604	-	-
58 CET 3.00% CRVM ALB IDB 1960-1984	163,464	-	163,464	-	-
58 CET 3.00% CRVM ANB CRF 1964-1981	38,352	-	38,352	-	-
58 CET 3.00% CRVM ANB IDB 1949-1987	678,615	-	678,615	-	-
58 CET 3.00% NLP ALB CRF 1966-1985	23,472	-	23,472	-	-
58 CET 3.00% NLP ALB IDB 1960-1986	336,060	-	336,060	-	-
58 CET 3.00% NLP ANB CRF 1961-1982	224,415	-	224,415	-	-
58 CET 3.00% NLP ANB IDB 1964-1999	397,506	-	397,506	-	-
58 CET 3.50% CRVM ALB CRF 1971-1973	105,246	-	105,246	-	-
58 CET 3.50% CRVM ALB IDB 1966-2002	55,343	-	55,343	-	-
58 CET 3.50% CRVM ANB CRF 1971-1981	119,501	-	119,501	-	-
58 CET 3.50% CRVM ANB IDB 1965-1994	988,694	-	988,694	-	-
58 CET 3.50% NLP ALB IDB 1970-1984	58,912	-	58,912	-	-
58 CET 3.50% NLP ANB CRF 1971-1981	193,282	-	193,282	-	-
58 CET 3.50% NLP ANB IDB 1964-1988	189,616	-	189,616	-	-
58 CET 3.75% CRVM ALB IDB 1975-1981	12,626	-	12,626	-	-
58 CET 4%/20/2% NLP ANB CRF 1979-1981	71,289	-	71,289	-	-
58 CET 4.00% CRVM ALB IDB 1975-1988	200,922	-	200,922	-	-
58 CET 4.00% CRVM ANB CRF 1986-1986	2,154	-	2,154	-	-
58 CET 4.00% CRVM ANB IDB 1977-1995	28,147	-	28,147	-	-
58 CET 4.00% NJ ANB IDB 1980-1982	2,716	-	2,716	-	-
58 CET 4.00% NLP ALB IDB 1979-1988	146,702	-	146,702	-	-
58 CET 4.00% NLP ANB CRF 1977-1989	96,570	-	96,570	-	-
58 CET 4.00% NLP ANB IDB 1974-1988	81,482	-	81,482	-	-
58 CET 4.25% CRVM ALB IDB 1980-1988	23,389	-	23,389	-	-
58 CET 4.5%/20/2% NLP ANB CRF 1981-1983	189,630	-	189,630	-	-
58 CET 4.50% CRVM ALB IDB 1980-1980	12	-	12	-	-
58 CET 4.50% CRVM ANB IDB 1964-1981	36,951	-	36,951	-	-
58 CET 4.50% NLP ALB IDB 1981-1981	1,099	-	1,099	-	-
58 CET 4.50% NLP ANB IDB 1975-1988	262,507	-	262,507	-	-
58 CET 5.5%/20/3.5% NLP ANB CRF 1984-1984	277	-	277	-	-
58 CET 5.5%/20/4.5% NLP ANB CRF 1984-1988	33,898	-	33,898	-	-
58 CET 5.50% CRVM ANB IDB 1982-1998	142,970	-	142,970	-	-
58 CET 5.50% NLP ANB CRF 1984-1989	137,506	-	137,506	-	-
58 CET 5.50% NLP ANB IDB 1985-1985	4,162	-	4,162	-	-

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	676	-	676	-	-
58 CET 6.00% CRVM ANB IDB 1983-1986	48,359	-	48,359	-	-
58 CSO 2.00% CRVM ANB CRF 1965-1965	8,131	-	8,131	-	-
58 CSO 2.00% CRVM GC ANB CRF 1972-1979	19,155	-	19,155	-	-
58 CSO 2.00% CRVM MOD GC ANB CRF 1980-1981	10,662	-	10,662	-	-
58 CSO 2.00% NLP ANB IDB 1981-1981	566	-	566	-	-
58 CSO 2.00% NLP GC ANB CRF 1972-1983	15,312	-	15,312	-	-
58 CSO 2.25% CRVM ANB CRF 1966-1977	2,218,788	-	2,218,788	-	-
58 CSO 2.25% NLP ANB CRF 1964-1988	1,512,733	-	1,512,733	-	-
58 CSO 2.50% CRVM ALB CRF 1962-1984	1,183,814	-	1,183,814	-	-
58 CSO 2.50% CRVM ALB IDB 1963-1988	524,936	-	524,936	-	-
58 CSO 2.50% CRVM ANB CRF 1963-1971	992,738	-	992,738	-	-
58 CSO 2.50% CRVM ANB IDB 1962-1986	427,059	-	427,059	-	-
58 CSO 2.50% NLP ALB CRF 1966-1983	80,696	-	80,696	-	-
58 CSO 2.50% NLP ANB CRF 1963-1977	2,061,963	-	2,061,963	-	-
58 CSO 2.50% NLP ANB IDB 1942-1984	2,053,194	-	2,053,194	-	-
58 CSO 2.75% CRVM ANB CRF 1963-1977	656,637	-	656,637	-	-
58 CSO 2.75% CRVM ANB IDB 1965-1980	50,658	-	50,658	-	-
58 CSO 2.75% NLP ANB CRF 1963-1989	1,409,047	-	1,409,047	-	-
58 CSO 3%/20/2.5% CRVM ANB CRF 1973-1975	194,180	-	194,180	-	-
58 CSO 3%/20/2.5% NLP MOD ANB CRF 1971-1975	42,293	-	42,293	-	-
58 CSO 3.00% CAN MOD ANB CRF 1966-1972	284,978	-	284,978	-	-
58 CSO 3.00% CRVM ALB CRF 1948-1988	1,782,238	-	1,782,238	-	-
58 CSO 3.00% CRVM ALB IDB 1960-2006	4,230,896	-	4,230,896	-	-
58 CSO 3.00% CRVM ANB CRF 1961-1988	4,340,935	-	4,340,935	-	-
58 CSO 3.00% CRVM ANB IDB 1956-1995	29,007,061	-	29,007,061	-	-
58 CSO 3.00% NLP ALB CRF 1964-1993	2,434,099	-	2,434,099	-	-
58 CSO 3.00% NLP ALB IDB 1958-1994	7,787,367	-	7,787,367	-	-
58 CSO 3.00% NLP ANB CNF 1983-1996	5,950	-	5,950	-	-
58 CSO 3.00% NLP ANB CRF 1927-1988	3,186,668	-	3,186,668	-	-
58 CSO 3.00% NLP ANB IDB 1962-2010	1,468,345	-	1,468,345	-	-
58 CSO 3.5%/10/2% CAN MOD GC ANB CRF 1972-1972	16,665	-	16,665	-	-
58 CSO 3.5%/10/2% CRVM GC ANB CRF 1964-1972	17,519	-	17,519	-	-
58 CSO 3.50% CRVM ALB CRF 1962-1983	2,110,774	-	2,110,774	-	-
58 CSO 3.50% CRVM ALB IDB 1961-2020	3,724,839	-	3,724,839	-	-
58 CSO 3.50% CRVM ANB CRF 1955-1988	10,312,322	-	10,302,292	-	10,030
58 CSO 3.50% CRVM ANB IDB 1961-2015	6,679,387	-	6,679,387	-	-
58 CSO 3.50% NJ ANB CRF 1975-1988	113,191	-	113,191	-	-
58 CSO 3.50% NJ ANB IDB 1969-1984	503,754	-	503,754	-	-
58 CSO 3.50% NLP ALB CRF 1973-1981	116,984	-	116,984	-	-
58 CSO 3.50% NLP ALB IDB 1965-2004	381,909	-	381,909	-	-
58 CSO 3.50% NLP ANB CNF 1974-1991	32,139	-	32,139	-	-
58 CSO 3.50% NLP ANB CRF 1957-1989	10,409,022	-	10,409,022	-	-
58 CSO 3.50% NLP ANB IDB 1929-2009	2,095,623	-	2,095,623	-	-
58 CSO 3.75% CRVM ALB IDB 1975-1982	7,954	-	7,954	-	-
58 CSO 4%/20/2% CRVM MOD ANB CRF 1979-1981	1,111,632	-	1,111,632	-	-
58 CSO 4%/20/2% NLP ANB CRF 1980-1981	1,176	-	1,176	-	-
58 CSO 4.00% CRVM ALB CRF 1980-1989	523,786	-	523,786	-	-
58 CSO 4.00% CRVM ALB IDB 1973-2000	23,364,628	-	23,364,628	-	-
58 CSO 4.00% CRVM ANB CNF 1979-1987	143,785	-	143,785	-	-
58 CSO 4.00% CRVM ANB CRF 1975-1988	767,434	-	767,434	-	-
58 CSO 4.00% CRVM ANB IDB 1958-2000	21,634,883	-	21,634,883	-	-
58 CSO 4.00% ILL ALB IDB 1980-1984	381,716	-	381,716	-	-
58 CSO 4.00% NJ ANB CRF 1975-1976	115,150	-	69,042	-	46,108
58 CSO 4.00% NJ ANB IDB 1981-1987	195,000	-	195,000	-	-
58 CSO 4.00% NLP ALB IDB 1971-2012	6,265,215	-	6,265,215	-	-
58 CSO 4.00% NLP ANB CNF 1980-1983	598	-	598	-	-
58 CSO 4.00% NLP ANB CRF 1949-1988	2,527,222	-	2,527,088	-	134
58 CSO 4.00% NLP ANB IDB 1975-2018	1,765,542	-	1,765,542	-	-
58 CSO 4.25% CRVM ALB IDB 1980-1989	173,526	-	173,526	-	-
58 CSO 4.5%/20/2% CRVM MOD ANB CRF 1981-1983	2,920,359	-	2,920,359	-	-
58 CSO 4.5%/20/2% MOD ANB CRF 1981-1983	135,403	-	135,403	-	-
58 CSO 4.5%/20/2% NLP ANB CRF 1974-1983	620,084	-	620,084	-	-
58 CSO 4.50% CRVM ALB CRF 1980-1982	480,642	-	480,642	-	-
58 CSO 4.50% CRVM ALB IDB 1980-1988	434,947	-	434,947	-	-
58 CSO 4.50% CRVM ANB CRF 1972-1988	3,014,172	-	3,014,172	-	-
58 CSO 4.50% CRVM ANB IDB 1980-1990	8,562,473	-	8,562,473	-	-
58 CSO 4.50% CRVM CRF ANB ISL 1984-1988	15,150,508	-	15,150,508	-	-
58 CSO 4.50% FPT ANB IDB 1986-1986	44,345	-	44,345	-	-
58 CSO 4.50% ILL ALB IDB 1981-1987	855,969	-	855,969	-	-
58 CSO 4.50% MOD ANB CRF 1980-1988	1,895,958	-	1,895,958	-	-
58 CSO 4.50% NJ ANB IDB 1984-1987	93,024	-	93,024	-	-
58 CSO 4.50% NLP ALB IDB 1972-1992	144,884	-	144,884	-	-
58 CSO 4.50% NLP ANB CNF 1983-1987	339,192	-	339,192	-	-
58 CSO 4.50% NLP ANB CRF 1974-1988	645,067	-	642,516	-	2,551
58 CSO 4.50% NLP ANB IDB 1980-1995	782,353	-	782,353	-	-
58 CSO 5.5%/20/3.5% CRVM ANB CRF 1984-1986	117,918	-	117,918	-	-
58 CSO 5.5%/20/4.5% CRVM ANB CRF 1984-1988	513,101	-	513,101	-	-
58 CSO 5.5%/20/4.5% CRVM MOD GC ANB CRF 1986-1988	25,482	-	25,482	-	-
58 CSO 5.5%/20/4.5% NLP ANB CRF 1984-1986	17,380	-	17,380	-	-
58 CSO 5.50% CRVM ALB IDB 1980-1992	34,313,393	-	34,313,393	-	-
58 CSO 5.50% CRVM ANB CRF 1983-1995	1,571,208	-	1,571,208	-	-
58 CSO 5.50% CRVM ANB IDB 1980-1999	3,191,687	-	3,191,687	-	-
58 CSO 5.50% CRVM MOD GC ANB CRF 1985-1989	16,852	-	16,852	-	-
58 CSO 5.50% ILL ALB IDB 1983-1983	14,985	-	14,985	-	-
58 CSO 5.50% NLP ALB IDB 1983-1988	60,933	-	60,933	-	-

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 5.50% NLP ANB CRF 1984-1988	81,094	-	81,094	-	-
58 CSO 5.50% NLP ANB IDB 1960-1985	188,881	-	188,881	-	-
58 CSO 6.00% CRVM ALB IDB 1983-1986	8,625,860	-	8,625,860	-	-
58 CSO 6.00% CRVM ANB CRF 1984-1986	117	-	117	-	-
58 CSO 6.00% CRVM ANB IDB 1983-1986	5,533,991	-	5,533,991	-	-
58 CSO 7.00% CRVM ALB CRF 1974-1975	2	-	2	-	-
58 CSO 8.25% CRVM ANB IDB 1984-1990	973,573	-	973,573	-	-
60 CSG 3.00% NLP ANB CRF 1988-1989	1,014	-	-	-	1,014
61 CET 3.00% CRVM ANB IDB 1968-1982	74,241	-	74,241	-	-
61 CET 3.50% CRVM ANB IDB 1966-1987	112,390	-	112,390	-	-
61 CSI 3.00% CRVM ANB IDB 1959-1979	802,328	-	802,328	-	-
61 CSI 3.50% CRVM ANB IDB 1968-1986	42,508	-	42,508	-	-
80 CET 2.50% CRVM ALB IDB 1958-1958	10,331	-	10,331	-	-
80 CET 4.00% CRVM ALB IDB 1989-2007	39,835	-	39,835	-	-
80 CET 4.00% NLP ANB IDB 1989-2004	368,814	-	368,814	-	-
80 CET 4.50% CRVM ALB IDB 1992-2005	875,375	-	875,375	-	-
80 CET 4.50% CRVM ANB IDB 1997-2005	48,985	-	48,985	-	-
80 CET 4.50% CRVM IPC ALB S & U 2000-2007	116,562	-	116,562	-	-
80 CET 4.50% NLP ALB IDB 1984-1991	74,138	-	74,138	-	-
80 CET 4.50% NLP ANB CRF 1989-2000	238,648	-	238,648	-	-
80 CET 4.50% NLP ANB IDB 1988-1999	16,967	-	16,967	-	-
80 CET 5.00% CRVM ALB IDB 1988-1994	175,594	-	175,594	-	-
80 CET 5.00% CRVM ANB IDB 1993-1998	27,842	-	27,842	-	-
80 CET 5.00% NLP ALB CRF 1984-1988	771	-	771	-	-
80 CET 5.00% NLP ANB IDB 1985-1990	5,807	-	5,807	-	-
80 CET 5.50% CRVM ALB IDB 1987-1992	7,035,074	-	7,035,074	-	-
80 CET 5.50% CRVM ANB IDB 1988-1999	58,061	-	58,061	-	-
80 CET 5.50% NLP ALB IDB 1988-1988	7,473	-	7,473	-	-
80 CET 5.50% NLP ANB IDB 1990-1992	2,028	-	2,028	-	-
80 CET 6.00% CRVM ALB IDB 1984-1986	38,252	-	38,252	-	-
80 CET 6.00% NLP ANB IDB 1992-1996	3,101	-	3,101	-	-
80 CSO 2.50% CRVM ALB IDB 1958-1962	17,092	-	17,092	-	-
80 CSO 2.50% CRVM ANB IDB 1996-1998	48,359	-	48,359	-	-
80 CSO 2.50% NLP ALB IDB 1960-1960	4,332	-	4,332	-	-
80 CSO 3.00% CRVM ALB IDB 1986-2003	230,175	-	230,175	-	-
80 CSO 3.00% CRVM ANB CRF 1990-1991	7,710	-	7,710	-	-
80 CSO 3.00% CRVM ANB IDB 1991-1997	78,833	-	78,833	-	-
80 CSO 3.50% NLP ALB IDB 1986-1994	24,069	-	24,069	-	-
80 CSO 3.94% CRVM ALB IDB 1996-1998	195,601	-	195,601	-	-
80 CSO 4.00% CRVM ALB CNF 2006-2007	6,687,458	-	6,687,458	-	-
80 CSO 4.00% CRVM ALB IDB 1981-2014	479,532,932	-	479,532,932	-	-
80 CSO 4.00% CRVM ANB CNF 2006-2016	25,761,263	-	25,761,263	-	-
80 CSO 4.00% CRVM ANB CRF 1983-2000	1,436,889	-	1,436,889	-	-
80 CSO 4.00% CRVM ANB IDB 1983-2012	196,289,539	-	196,289,539	-	-
80 CSO 4.00% CRVM CRF ALB ISL 2006-2008	33,265,777	-	33,265,777	-	-
80 CSO 4.00% CRVM CRF ANB ISL 2006-2009	20,616,759	-	20,616,759	-	-
80 CSO 4.00% CRVM IPC ALB S & U 2006-2010	6,973,386	-	6,973,386	-	-
80 CSO 4.00% NLP ANB IDB 1986-2019	14,886,330	-	14,886,330	-	-
80 CSO 4.25% CRVM ALB IDB 1986-1994	1,560,443	-	1,560,443	-	-
80 CSO 4.50% CRVM ALB CNF 1995-2005	15,568,151	-	15,568,151	-	-
80 CSO 4.50% CRVM ALB CRF 1985-1985	17,641	-	17,641	-	-
80 CSO 4.50% CRVM ALB IDB 1965-2013	4,898,432,568	-	4,898,346,871	-	85,697
80 CSO 4.50% CRVM ANB CNF 1995-2005	147,372,256	-	147,372,256	-	-
80 CSO 4.50% CRVM ANB CRF 1989-2000	4,468,636	-	4,468,636	-	-
80 CSO 4.50% CRVM ANB IDB 1984-2007	120,676,180	-	120,676,180	-	-
80 CSO 4.50% CRVM CRF ALB 1993-2003	1,313,700	-	1,313,700	-	-
80 CSO 4.50% CRVM CRF ALB ISL 1995-2005	115,228,245	-	115,228,245	-	-
80 CSO 4.50% CRVM CRF ANB ISL 1995-2005	16,892,035	-	16,892,035	-	-
80 CSO 4.50% CRVM IPC ALB S & U 1996-2015	11,314,502	-	11,314,502	-	-
80 CSO 4.50% CRVM MOD GC ANB CRF 1989-1999	70,398	-	70,398	-	-
80 CSO 4.50% NLP ALB CNF 2012-2016	(647)	-	(647)	-	-
80 CSO 4.50% NLP ALB IDB 1974-2004	2,256,624	-	2,256,624	-	-
80 CSO 4.50% NLP ANB CRF 1998-1999	9,861	-	9,861	-	-
80 CSO 4.50% NLP ANB IDB 1988-2005	6,791,030	-	6,791,030	-	-
80 CSO 4.75% CRVM ALB IDB 1984-1991	10,488,990	-	10,488,990	-	-
80 CSO 5.00% CRVM ALB CNF 1993-1994	49,818	-	49,818	-	-
80 CSO 5.00% CRVM ALB CRF 1982-1991	1,382,428	-	1,382,428	-	-
80 CSO 5.00% CRVM ALB IDB 1986-2013	204,656,026	-	204,656,026	-	-
80 CSO 5.00% CRVM ANB CNF 1993-1994	17,387	-	17,387	-	-
80 CSO 5.00% CRVM ANB CRF 1984-1999	849,619	-	849,619	-	-
80 CSO 5.00% CRVM ANB IDB 1984-2013	104,022,606	-	104,022,606	-	-
80 CSO 5.00% CRVM CRF ALB 1993-1994	45,716	-	45,716	-	-
80 CSO 5.00% CRVM CRF ALB ISL 1994-1994	2,593,556	-	2,593,556	-	-
80 CSO 5.00% CRVM CRF ANB ISL 1993-1994	9,782,806	-	9,782,806	-	-
80 CSO 5.00% NLP ALB CRF 1993-1993	1,742	-	1,742	-	-
80 CSO 5.00% NLP ALB IDB 1972-2006	4,140,015	-	4,140,015	-	-
80 CSO 5.00% NLP ANB CRF 1993-1994	1,443	-	1,443	-	-
80 CSO 5.00% NLP ANB IDB 1992-1997	5,154,981	-	5,154,981	-	-
80 CSO 5.50% CRVM ALB CNF 1991-1992	20,632	-	20,632	-	-
80 CSO 5.50% CRVM ALB CRF 1991-1991	4,075	-	4,075	-	-
80 CSO 5.50% CRVM ALB IDB 1970-2015	156,283,769	-	156,283,769	-	-
80 CSO 5.50% CRVM ANB CNF 1988-1992	103,509	-	103,509	-	-
80 CSO 5.50% CRVM ANB CRF 1987-2015	789,085	-	789,085	-	-
80 CSO 5.50% CRVM ANB IDB 1985-2007	19,780,604	-	19,780,604	-	-
80 CSO 5.50% CRVM CRF ANB ISL 1987-1992	29,095,612	-	29,095,612	-	-
80 CSO 5.50% NLP ALB IDB 1973-2012	4,333,694	-	4,333,694	-	-

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 5.50% NLP ANB CNF 1986-1999	3,506,581	-	3,506,581	-	-
80 CSO 5.50% NLP ANB CRF 1990-1990	26	-	26	-	-
80 CSO 5.50% NLP ANB IDB 1986-1991	24,528,798	-	24,528,798	-	-
80 CSO 6.00% CRVM ALB IDB 1983-2000	6,142,604	-	6,142,604	-	-
80 CSO 6.00% CRVM ANB CRF 1985-1988	4,472	-	4,472	-	-
80 CSO 6.00% CRVM ANB IDB 1984-2005	8,392,096	-	8,392,096	-	-
80 CSO 6.00% CRVM CRF ANB ISL 1984-1986	5,041,721	-	5,041,721	-	-
80 CSO 6.00% NLP ANB IDB 1983-1986	87,337	-	87,337	-	-
80 CSO 7.00% CRVM ANB IDB 1988-1988	4,037	-	4,037	-	-
80 CSO S/U 4.00% CRVM ALB CNF 2006-2007	28,226,061	-	28,226,061	-	-
80 CSO S/U 4.00% CRVM ALB IDB 2006-2009	76,781,239	-	76,781,239	-	-
80 CSO S/U 4.00% CRVM ANB IDB 2006-2016	14,217,515	-	14,217,515	-	-
80 CSO S/U 4.00% NLP ANB IDB 2006-2007	6,816	-	6,816	-	-
80 CSO S/U 4.50% CRVM ALB CNF 2001-2005	7,277,393	-	7,277,393	-	-
80 CSO S/U 4.50% CRVM ALB IDB 1996-2013	139,935,759	-	139,935,759	-	-
80 CSO S/U 4.50% CRVM ANB IDB 1995-2006	85,128,896	-	85,128,896	-	-
80 CSO S/U 4.50% NLP ANB IDB 2002-2003	252	-	252	-	-
80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	429	-	429	-	-
80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	11,673	-	11,673	-	-
80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	1,032	-	1,032	-	-
80 CSO VM-20 4.00% NPR ANB IDB 2020-2021	793	-	793	-	-
2001 CSO 3.50% CRVM ANB IDB 2013-2019	1,099,121	-	1,099,121	-	-
2001 CSO 3.50% CRVM CRF ALB ISL 2013-2022	48,877,307	-	48,877,307	-	-
2001 CSO 3.50% CRVM IPC ALB 2013-2020	81,654,984	-	81,654,984	-	-
2001 CSO 3.50% NLP ALB IDB 2013-2019	112,640	-	112,640	-	-
2001 CSO 3.75% CRVM IPC ALB 2013-2019	852,554	-	852,554	-	-
2001 CSO 4.00% CRVM ALB CNF 2006-2006	5,839,332	-	5,839,332	-	-
2001 CSO 4.00% CRVM ALB IDB 2006-2016	241,125,693	-	241,125,693	-	-
2001 CSO 4.00% CRVM ANB CNF 2006-2019	11,394,763	-	11,394,763	-	-
2001 CSO 4.00% CRVM ANB IDB 2009-2012	441,206	-	441,206	-	-
2001 CSO 4.00% CRVM ANB IPC 2012-2012	30	-	30	-	-
2001 CSO 4.00% CRVM CRF ALB ISL 2007-2012	140,247,855	-	140,247,855	-	-
2001 CSO 4.00% CRVM IPC ALB 2000-2017	59,790,765	-	59,790,765	-	-
2001 CSO 4.00% NLP ALB IDB 2006-2012	2,111,719	-	2,111,719	-	-
2001 CSO 4.00% NLP ANB IDB 2006-2019	7,762,825	-	7,762,825	-	-
2001 CSO 4.25% CRVM IPC ALB 2011-2012	30,904	-	30,904	-	-
2001 CSO 4.50% CRVM ALB CNF 2004-2005	8,031,414	-	8,031,414	-	-
2001 CSO 4.50% CRVM ALB IDB 2005-2005	10,726,980	-	10,726,980	-	-
2001 CSO 4.50% CRVM ANB CNF 2004-2005	196,231	-	196,231	-	-
2001 CSO 4.50% NLP ALB IDB 2004-2005	715,456	-	715,456	-	-
2001 CSO 4.50% NLP ANB IDB 2004-2005	781,691	-	781,691	-	-
2001 CSO S/U 3.50% CRVM ALB CNF 2013-2014	6,019,519	-	6,019,519	-	-
2001 CSO S/U 3.50% CRVM ALB IDB 2013-2020	12,611,076	-	12,611,076	-	-
2001 CSO S/U 3.50% CRVM ANB CNF 2013-2013	73,186	-	73,186	-	-
2001 CSO S/U 3.50% CRVM ANB IDB 2013-2019	51,293	-	51,293	-	-
2001 CSO S/U 4.00% CRVM ALB CNF 2006-2018	391,724,953	-	391,724,953	-	-
2001 CSO S/U 4.00% CRVM ALB IDB 2006-2019	156,322,463	-	156,322,463	-	-
2001 CSO S/U 4.00% CRVM ANB CNF 2011-2012	7,456,854	-	7,456,854	-	-
2001 CSO S/U 4.00% CRVM ANB IDB 2006-2019	105,500,041	-	105,500,041	-	-
2001 CSO S/U 4.50% CRVM ALB IDB 2000-2005	17,200,720	-	17,200,720	-	-
2001 CSO S/U 4.50% CRVM ANB IDB 2004-2006	28,335,470	-	28,335,470	-	-
2001 CSO S/U VM-20 3.00% NPR ANB IDB 2021-2021	1,049	-	1,049	-	-
2001 CSO S/U VM-20 3.50% NPR ALB IDB 2020-2020	138,640	-	138,640	-	-
2001 CSO S/U VM-20 3.50% NPR ANB IDB 2020-2020	401	-	401	-	-
2001 CSO S/U VM-20 4.00% NPR ALB CNF 2020-2020	16	-	16	-	-
2001 CSO S/U VM-20 4.00% NPR ANB IDB 2021-2021	44	-	44	-	-
2001 CSO VM-20 3.00% NPR ALB IDB 2021-2022	77,181	-	77,181	-	-
2001 CSO VM-20 3.50% NPR ALB IDB 2020-2020	6,721	-	6,721	-	-
2001 CSO VM-20 4.00% NPR ALB IDB 2021-2021	50	-	50	-	-
2001 CSO VM-20 4.00% NPR ANB CNF 2020-2020	112,315	-	112,315	-	-
2001 CSO VM-20 4.00% NPR ANB IDB 2020-2022	38,433	-	38,433	-	-
2017 CSO Reg213 CRVM ALB Excess Over VM-20 2019-2021	3,686,218	-	3,686,218	-	-
2017 CSO VM-20 3.00% NPR ALB IDB 2021-2022	5,677	-	5,677	-	-
2017 CSO VM-20 3.00% NPR ANB IDB 2021-2021	30,236	-	30,236	-	-
2017 CSO VM-20 3.00% NPR CRF ALB ISL 2021-2021	466,168	-	466,168	-	-
2017 CSO VM-20 3.00% NPR IPC ALB 2021-2022	321,483	-	321,483	-	-
2017 CSO VM-20 3.50% NPR ANB IDB 2020-2020	9,942	-	9,942	-	-
2017 CSO VM-20 3.50% NPR CRF ALB ISL 2019-2020	1,433,929	-	1,433,929	-	-
2017 CSO VM-20 3.50% NPR IPC ALB 2019-2020	935,046	-	935,046	-	-
2017 CSO VM-20 3.75% NPR IPC ALB 2021-2021	18,797	-	18,797	-	-
2017 CSO VM-20 4.00% NPR IPC ALB 2021-2021	796	-	796	-	-
2017 CSO VM-20 4.50% NPR IPC ALB 2019-2020	141,280	-	141,280	-	-
2017 CSO VM-20 4.75% NPR IPC ALB 2019-2020	7,175	-	7,175	-	-
Factors 1962-2020	561,299	-	561,299	-	-
GIO 3.50% CRVM 2013-2019	202	-	202	-	-
GIO 3.50% NPR 2019-2021	212	-	212	-	-
GIO 4.00% CRVM 2008-2012	103	-	103	-	-
Unearned COI 1983-2014	6,510,935	-	6,510,935	-	-
Unearned Premium 1965-2016	567,018	-	567,018	-	-
0199997 - Totals (Gross)	8,746,919,228	-	8,746,773,694	-	145,534
0199998 - Reinsurance ceded	6,253,729,096	-	6,253,699,178	-	29,918
0199999 - Totals (Net)	2,493,190,132	-	2,493,074,516	-	115,616
Annuities (excluding supplementary contracts with life contingencies):					
71 GAM 6.25% Imm 1983-1983	343,555	XXX	-	XXX	343,555
71 IAM 10.00% Def 1980-1982	4,970,198	XXX	4,970,198	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 3.50% Def FI 1979-1983	121,518	XXX	121,518	XXX	-
71 IAM 4.50% Def 1980-1980	137,203	XXX	137,203	XXX	-
71 IAM 5.50% Def 1980-1981	2,966,366	XXX	2,966,366	XXX	-
71 IAM 6.00% Def 1950-1979	7,164,437	XXX	7,164,437	XXX	-
71 IAM 8.00% Def 1984-1984	13,101	XXX	13,101	XXX	-
71 IAM 8.25% Def 1981-1983	815,539	XXX	815,539	XXX	-
71 IAM 8.50% Def 1984-1984	1,856,410	XXX	1,856,410	XXX	-
71 IAM 8.75% Def 1983-1983	3,108,249	XXX	3,108,249	XXX	-
71 IAM 9.00% Def 1981-1981	7,513	XXX	7,513	XXX	-
71 IAM 9.25% Def 1982-1982	488,711	XXX	488,711	XXX	-
83 GAM 11% Def FI 1985-1985	89,763	XXX	-	XXX	89,763
83 GAM 11% Imm FI 1985-1985	37,041	XXX	-	XXX	37,041
83 GAM 4.75% Imm 1998-1999	350	XXX	-	XXX	350
83 GAM 5.00% Imm 1996-1996	441	XXX	-	XXX	441
83 GAM 5.25% Imm 1997-1997	73	XXX	-	XXX	73
83 GAM 6.00% Imm 1976-1991	199,221	XXX	-	XXX	199,221
83 GAM 6.25% Imm 1980-1999	119,826,470	XXX	-	XXX	119,826,470
83 GAM 8.00% Imm FI 1987-1987	12,415	XXX	-	XXX	12,415
83a 4.25% Imm 2005-2012	3,898,848	XXX	3,898,848	XXX	-
83a 4.50% Def 1999-1999	106,743	XXX	106,743	XXX	-
83a 4.75% Def 1994-1998	372,100	XXX	372,100	XXX	-
83a 4.75% Imm 1994-2005	12,124,159	XXX	12,124,159	XXX	-
83a 5.00% Def 1993-1997	2,079,113	XXX	2,079,113	XXX	-
83a 5.00% Imm 1993-2011	22,518,788	XXX	22,518,788	XXX	-
83a 5.25% Def 1994-1999	1,436,513	XXX	1,436,513	XXX	-
83a 5.25% Imm 1992-2010	143,283,181	XXX	143,283,181	XXX	-
83a 5.50% Def 1993-1997	3,333,699	XXX	3,333,699	XXX	-
83a 5.50% Imm 1991-2008	153,073,691	XXX	153,073,691	XXX	-
83a 5.75% Def 1993-1993	534,744	XXX	534,744	XXX	-
83a 5.75% Imm 1992-1992	299,871	XXX	299,871	XXX	-
83a 6.00% Def 1991-1995	3,056,096	XXX	3,056,096	XXX	-
83a 6.00% Imm 1987-2009	104,189,795	XXX	104,189,795	XXX	-
83a 6.25% Def 1987-1992	3,020,520	XXX	3,020,520	XXX	-
83a 6.25% Imm 1984-2002	5,321,082,700	XXX	5,321,082,700	XXX	-
83a 6.50% Def 1987-1990	4,926,249	XXX	4,926,249	XXX	-
83a 6.50% Def FI 1994-1994	11,902	XXX	11,902	XXX	-
83a 6.50% Imm 1994-2002	137,415,497	XXX	137,415,497	XXX	-
83a 6.50% Imm FI 1994-1994	55,440	XXX	55,440	XXX	-
83a 6.75% Def 1986-1991	3,590,014	XXX	3,590,014	XXX	-
83a 6.75% Def FI 1997-1997	10,215	XXX	10,215	XXX	-
83a 6.75% Imm 1996-2001	284,675,817	XXX	284,675,817	XXX	-
83a 7.00% Def 1988-1989	4,971,211	XXX	4,971,211	XXX	-
83a 7.00% Imm 1993-2000	289,132,508	XXX	289,132,508	XXX	-
83a 7.25% Def 1986-1986	2,414,640	XXX	2,414,640	XXX	-
83a 7.25% Def FI 1995-1995	20,004	XXX	20,004	XXX	-
83a 7.25% Imm 1995-1995	192,022,482	XXX	192,022,482	XXX	-
83a 7.75% Imm 1992-1992	123,030,218	XXX	123,030,218	XXX	-
83a 8.00% Imm 1987-1987	17,028,607	XXX	17,028,607	XXX	-
83a 8.25% Imm 1990-1991	192,906,360	XXX	192,906,360	XXX	-
83a 8.25% Imm FI 1990-1990	19,508	XXX	19,508	XXX	-
83a 8.50% Def 1985-1985	2,339,539	XXX	2,339,539	XXX	-
83a 8.75% Imm 1988-1989	143,505,225	XXX	143,505,225	XXX	-
a-2000 4.00% Def 2005-2005	326	XXX	326	XXX	-
a-2000 4.00% Def FI 2013-2013	794,198	XXX	219,176	XXX	575,022
a-2000 4.00% Imm 2013-2013	73,918	XXX	73,918	XXX	-
a-2000 4.00% Imm FI 2013-2013	1,718,467	XXX	1,718,467	XXX	-
a-2000 4.25% Def FI 2012-2012	612,713	XXX	358,023	XXX	254,690
a-2000 4.25% Imm FI 2012-2012	1,222,391	XXX	1,222,391	XXX	-
a-2000 4.50% Def 2003-2005	76,336	XXX	76,336	XXX	-
a-2000 4.50% Def FI 2014-2014	3,492,286	XXX	2,769,984	XXX	722,302
a-2000 4.50% Imm FI 2014-2014	146,233	XXX	146,233	XXX	-
a-2000 4.75% Def 2000-2008	223,198	XXX	223,198	XXX	-
a-2000 4.75% Imm 1999-1999	1,238	XXX	1,238	XXX	-
a-2000 5.00% Def 2003-2009	144,407	XXX	144,407	XXX	-
a-2000 5.00% Def FI 2011-2011	586,099	XXX	354,240	XXX	231,859
a-2000 5.00% Imm 2002-2002	5,240	XXX	5,240	XXX	-
a-2000 5.00% Imm FI 2011-2011	269,618	XXX	269,618	XXX	-
a-2000 5.25% Def FI 2005-2010	1,724,130	XXX	1,458,056	XXX	266,074
a-2000 5.25% Imm 2000-2010	65,717	XXX	65,717	XXX	-
a-2000 5.25% Imm FI 2010-2010	293,143	XXX	293,143	XXX	-
a-2000 5.50% Def 2001-2002	636,925	XXX	636,925	XXX	-
a-2000 5.50% Def FI 2004-2008	1,419,368	XXX	1,107,454	XXX	311,914
a-2000 5.75% Def 2000-2000	1,089,149	XXX	1,089,149	XXX	-
a-2000 6.00% Def FI 2003-2009	584,462	XXX	496,518	XXX	87,944
a-2000 6.00% Imm FI 2003-2009	494,101	XXX	494,101	XXX	-
a-2000 6.25% Def FI 1999-1999	20,058	XXX	20,058	XXX	-
a-2000 6.25% Imm 1999-2002	3,378,237	XXX	3,378,237	XXX	-
a-2000 6.50% Def FI 2002-2002	82,347	XXX	73,567	XXX	8,780
a-2000 6.50% Imm 2002-2002	16,728	XXX	16,728	XXX	-
a-2000 6.75% Imm 2001-2001	59,526	XXX	59,526	XXX	-
a-2000 7.00% Imm 2000-2000	25,871	XXX	25,871	XXX	-
2012 IAR 3.75% Def FI 2017-2018	16,725,277	XXX	15,263,402	XXX	1,461,875
2012 IAR 4.00% Def FI 2015-2016	10,032,763	XXX	9,366,651	XXX	666,112
2012 IAR VM-22 Non-Jumbo 0.50%-0.99% Def FI 2020-2020	1,124,105	XXX	990,765	XXX	133,340
2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Def FI 2020-2022	4,551,926	XXX	3,864,860	XXX	687,066
2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Def FI 2020-2022	7,182,398	XXX	6,641,455	XXX	540,943

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Def FI 2019-2022	4,376,766	XXX	3,886,176	XXX	490,590
2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Def FI 2019-2022	3,163,218	XXX	2,656,528	XXX	506,690
2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Def FI 2019-2022	1,180,378	XXX	973,553	XXX	206,825
2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Def FI 2019-2022	5,518,226	XXX	4,615,147	XXX	903,079
2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Def FI 2019-2022	2,957,206	XXX	2,768,374	XXX	188,832
Fund Value 1979-1991	4,196,128	XXX	4,196,128	XXX	-
0299997 - Totals (Gross)	7,394,909,392	XXX	7,266,156,126	XXX	128,753,266
0299998 - Reinsurance ceded	5,351,855,222	XXX	5,231,485,113	XXX	120,370,109
0299999 - Totals (Net)	2,043,054,170	XXX	2,034,671,013	XXX	8,383,157
Supplementary Contracts with Life Contingencies:					
71 IAM 7.50% Imm 1984-1984	2,104	-	2,104		
71 IAM 8.00% Imm 1989-1990	23,145	-	23,145		
83a 4.50% Imm 1992-1992	4,837	-	4,837		
83a 5.00% Imm 1995-2008	181,488	-	181,488		
83a 5.50% Imm 1993-1993	4,278	-	4,278		
83a 6.00% Imm 1985-2003	17,203	-	17,203		
83a 6.25% Imm 1999-1999	987	-	987		
83a 7.25% Imm 1990-1990	9,756	-	9,756		
83a 8.00% Imm 1985-1990	10,612	-	10,612		
a-2000 4.00% Imm 2013-2013	31,621	-	31,621		
a-2000 4.25% Imm 2012-2012	35,782	-	35,782		
a-2000 5.00% Imm 1999-2011	69,071	-	69,071		
a-2000 5.25% Imm 2005-2006	96,752	-	96,752		
a-2000 5.50% Imm 1995-2008	336,802	-	336,802		
a-2000 6.00% Imm 2009-2009	124,814	-	124,814		
2012 IAR 2.50% Imm 2020-2020	76,831	-	76,831		
2012 IAR 2.75% Imm 2019-2022	84,651	-	84,651		
2012 IAR 3.00% Imm 2022-2022	16,833	-	16,833		
2012 IAR 3.75% Imm 2017-2018	126,540	-	126,540		
2012 IAR 4.00% Imm 2016-2016	53,960	-	53,960		
2012 IAR 4.50% Imm 2014-2014	71,511	-	71,511		
0399997 - Totals (Gross)	1,379,578	-	1,379,578		
0399998 - Reinsurance ceded					
0399999 - Totals (Net)	1,379,578	-	1,379,578		
Accidental Death Benefits:					
59 ADB W/ 01 CSO 3.50% ANN CRF ALB 2012-2019	758	-	758		
59 ADB W/ 01 CSO 3.50% ANN CRF ALB S & U 2013-2019	4,450	-	4,450		
59 ADB W/ 01 CSO 4.00% ANN CRF ALB 2011-2012	435	-	435		
59 ADB W/ 01 CSO 4.00% ANN CRF ALB S & U 2009-2012	2,152	-	2,152		
59 ADB W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	14	-	14		
59 ADB W/ 17 CSO VM-20 3.75% NPR ALB S & U 2021-2021	50	-	50		
59 ADB W/ 17 CSO VM-20 4.50% NPR ALB S & U 2020-2020	93	-	93		
59 ADB W/ 58 CSO 3.00% ANN CRF 1969-2010	1,045	-	1,045		
59 ADB W/ 58 CSO 3.50% MO CRF 1972-1981	1,310	-	1,310		
59 ADB W/ 58 CSO 4.50% ANN CRF 1981-1988	3,232	-	3,232		
59 ADB W/ 80 CSO 4.00% ANN CRF ALB S & U 2007-2016	447	-	447		
59 ADB W/ 80 CSO 4.50% ANN CRF 1989-2000	651	-	651		
59 ADB W/ 80 CSO 4.50% ANN CRF ALB 1995-2000	2,917	-	2,917		
59 ADB W/ 80 CSO 4.50% ANN CRF ALB ISL 1995-2008	4,205	-	4,205		
59 ADB W/ 80 CSO 4.50% ANN CRF ALB S & U 1996-2005	3,041	-	3,041		
59 ADB W/ 80 CSO 5.00% ANN CRF ALB 1994-1994	102	-	102		
59 ADB W/ 80 CSO 5.00% ANN CRF ALB ISL 1994-1994	114	-	114		
59 ADB W/ 80 CSO 5.00% ANN CRF ISL 1993-1994	451	-	451		
59 ADB W/ 80 CSO 5.50% ANN CRF 1989-1991	220	-	220		
59 ADB W/ 80 CSO 5.50% ANN CRF ISL 1987-1992	1,035	-	1,035		
59 ADB W/ 80 CSO 6.00% ANN CRF 1985-1988	10	-	10		
59 ADB W/ 80 CSO 6.00% ANN CRF ISL 1984-1986	73	-	73		
59 ADB / 58 CSO 3.00% ALB 1974-2019	531	-	531		
59 ADB / 58 CSO 3.50% ALB 1958-1974	802	-	802		
59 ADB / 58 CSO 3.50% ANB 1957-1974	3,128	-	3,128		
59 ADB / 58 CSO 4.00% ALB 1974-1985	3,939	-	3,939		
59 ADB / 58 CSO 4.00% ANB 1975-1979	3,990	-	3,990		
59 ADB / 58 CSO 4.50% ALB 1980-1982	1,578	-	1,578		
59 ADB / 58 CSO 4.50% ANB 1980-1982	5,358	-	5,358		
59 ADB / 58 CSO 5.50% ANB 1993-2008	80,818	-	80,818		
59 ADB / 80 CSO 4.00% ALB 1982-2010	222,920	-	222,920		
59 ADB / 80 CSO 4.00% ANB 2007-2014	133	-	133		
59 ADB / 80 CSO 4.50% ALB 1998-2013	709,632	-	709,632		
59 ADB / 80 CSO 4.50% ANB 1995-2005	294	-	294		
59 ADB / 80 CSO 5.00% ANB 1989-2001	3,337	-	3,337		
59 ADB / 80 CSO 5.50% ALB 1987-1992	712	-	712		
59 ADB / 80 CSO 5.50% ANB 1987-1992	9,230	-	9,230		
59 ADB / 80 CSO 6.00% ALB 1983-1986	543	-	543		
59 ADB / 80 CSO 6.00% ANB 1983-1986	7,810	-	7,810		
59 ADB / 2001 CSO 3.50% ALB 2013-2019	60,339	-	60,339		
59 ADB / 2001 CSO 4.00% ALB 2006-2012	797,576	-	797,576		
59 ADB / 2001 CSO 4.50% ALB 2004-2006	128,862	-	128,862		
CIR / 80 CSO 4.00% ALB 2006-2009	910,085	-	910,085		
CIR / 80 CSO 4.50% ALB 1999-2005	426,527	-	426,527		
Unearned COI 1982-2010	(21,647)	-	(21,647)		
Unearned Premium 2002-2021	700,761	-	700,761		
0499997 - Totals (Gross)	4,084,063	-	4,084,063		
0499998 - Reinsurance ceded	623,907		623,907		
0499999 - Totals (Net)	3,460,156	-	3,460,156		
Disability-Active Lives:					

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, BEN 4&5 W/ 58 CSO 3.00% ANN CRF 1969-1972	191	-	191	-	-
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.50% MO CRF 1972-1981	1,188	-	1,188	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.50% ANN CRF 1981-1988	4,067	-	4,067	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.00% ANN CRF ALB 2006-2008	9	-	9	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF 1989-2000	1,984	-	1,984	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ALB 1996-2015	1,379,702	-	1,379,702	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ALB ISL 1995-2000	408	-	408	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ISL 1995-2009	79,665	-	79,665	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ALB 1993-2000	11,437	-	11,437	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ALB ISL 1994-1994	18	-	18	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ISL 1993-1994	5,143	-	5,143	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF 1987-1998	1,177	-	1,177	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF ISL 1989-1992	6,169	-	6,169	-	-
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 6.00% ANN CRF 1985-1985	65	-	65	-	-
52 INTERCO DISA PER 2, W/ 01 CSO 3.50% ANN CRF ISL 2013-2019	1,332	-	1,332	-	-
52 INTERCO DISA PER 2, W/ 01 CSO 4.00% ANN CRF ISL 2011-2012	63	-	63	-	-
52 INTERCO DISA PER 2, W/ 58 CSO 3.00% ANN CRF ISL 2008-2010	69	-	69	-	-
52 INTERCO DISA W/ 01 CSO 3.50% ANN CRF ALB S & U 2013-2019	339,074	-	339,074	-	-
52 INTERCO DISA W/ 01 CSO 4.00% ANN CRF ALB S & U 2009-2012	697,231	-	697,231	-	-
52 INTERCO DISA W/ 17 CSO VM-20 NPR ISL 2019-2021	225	-	225	-	-
52 INTERCO DISA W/ 17 CSO VM-20 3.00% NPR ALB S & U 2021-2021	538	-	538	-	-
52 INTERCO DISA W/ 17 CSO VM-20 3.50% NPR ALB S & U 2019-2020	791	-	791	-	-
52 INTERCO DISA W/ 17 CSO VM-20 3.75% NPR ALB S & U 2021-2021	1,237	-	1,237	-	-
52 INTERCO DISA W/ 17 CSO VM-20 4.50% NPR ALB S & U 2019-2020	3,747	-	3,747	-	-
52 INTERCO DISA w/ 2001 CSO 3.50% ALB 2013-2019	95,601	-	95,601	-	-
52 INTERCO DISA w/ 2001 CSO 4.00% ALB 2006-2019	5,239,939	-	5,239,939	-	-
52 INTERCO DISA w/ 2001 CSO 4.00% ANB 2011-2011	116,178	-	116,178	-	-
52 INTERCO DISA w/ 2001 CSO 4.50% ALB 2005-2006	246,759	-	246,759	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1982-1995	1,482	-	1,482	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1978-2013	144,162	-	144,162	-	-
52 INTERCO DISA w/ 58 CSO 3.50% ALB 1969-1974	528	-	528	-	-
52 INTERCO DISA w/ 58 CSO 3.50% ANB 1958-1974	5,337	-	5,337	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1975-1979	1,618	-	1,618	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1975-1988	9,833	-	9,833	-	-
52 INTERCO DISA w/ 58 CSO 4.50% ALB 1980-1982	1,128	-	1,128	-	-
52 INTERCO DISA w/ 58 CSO 4.50% ANB 1980-1982	23,186	-	23,186	-	-
52 INTERCO DISA w/ 58 CSO 5.50% ANB 1990-2016	1,753,345	-	1,753,345	-	-
52 INTERCO DISA w/ 80 CSO 3.00% ALB 2000-2003	1,837	-	1,837	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ALB 2006-2010	7,752,468	-	7,752,468	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1984-2013	165,588	-	165,588	-	-
52 INTERCO DISA w/ 80 CSO 4.00% CRVM ANB 1983-2020	487,691	-	487,691	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1985-2006	9,766,933	-	9,766,933	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1986-2005	508,862	-	508,862	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ALB 1991-1997	4,873	-	4,873	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1993-1994	11,605	-	11,605	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ALB 1987-1992	6,492	-	6,492	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ANB 1987-1992	39,172	-	39,172	-	-
52 INTERCO DISA w/ 80 CSO 6.00% ALB 1983-1986	5,858	-	5,858	-	-
52 INTERCO DISA w/ 80 CSO 6.00% ANB 1983-1986	10,058	-	10,058	-	-
2001 CSO 3.50% CRVM IPC ALB 2014-2019	5,136	-	5,136	-	-
85 CIDA / 80 CSO 4.00% ALB 2006-2010	1,055,716	-	1,055,716	-	-
85 CIDA / 80 CSO 4.50% ALB 1989-2008	3,778,050	-	3,778,050	-	-
85 CIDA / 80 CSO 5.00% ALB 1994-1994	50	-	50	-	-
85 CIDA / 80 CSO 5.50% ALB 1987-1991	16,072	-	16,072	-	-
85 CIDA / 80 CSO 6.00% ALB 1986-1986	494	-	494	-	-
Unearned COI 1981-2011	(56,283)	-	(56,283)	-	-
Unearned Premium 2002-2021	535,944	-	535,944	-	-
0599997 - Totals (Gross)	34,271,242	-	34,271,242	-	-
0599998 - Reinsurance ceded	10,411,278	-	10,411,278	-	-
0599999 - Totals (Net)	23,859,964	-	23,859,964	-	-
Disability-Disabled Lives:					
52 INTERCO DISA PER 2, BEN 5 3.50% 1962-2019	578,193	-	578,193	-	-
52 INTERCO DISA PER 2, BEN 5 4.00% 1975-2012	1,761,433	-	1,761,433	-	-
52 INTERCO DISA PER 2, BEN 5 4.50% 1980-2005	3,923,486	-	3,923,486	-	-
52 INTERCO DISA PER 2, BEN 5 5.00% 1993-1994	525,855	-	525,855	-	-
52 INTERCO DISA PER 2, BEN 5 5.50% 1987-1992	1,059,089	-	1,059,089	-	-
52 INTERCO DISA PER 2, BEN 5 6.00% 1983-1986	29,568	-	29,568	-	-
52 INTERCO DISA w/ 2001 CSO 4.00% ALB 2006-2011	244,913	-	244,913	-	-
52 INTERCO DISA w/ 2001 CSO 4.50% ALB 2005-2012	37,462	-	37,462	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1973-1984	4,341	-	4,341	-	-
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1981-2012	1,217,024	-	1,217,024	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1983-1987	168,804	-	168,804	-	-
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1981-1988	1,524,384	-	1,524,384	-	-
52 INTERCO DISA w/ 58 CSO 4.50% ANB 1982-1987	503,864	-	503,864	-	-
52 INTERCO DISA w/ 58 CSO 5.00% ALB 1967-1982	66,864	-	66,864	-	-
52 INTERCO DISA w/ 58 CSO 5.00% ANB 1958-1982	1,112,532	-	1,112,532	-	-
52 INTERCO DISA w/ 58 CSO 5.50% ALB 1987-1988	42,189	-	42,189	-	-
52 INTERCO DISA w/ 58 CSO 5.50% ANB 1990-2006	4,724,508	-	4,724,508	-	-
52 INTERCO DISA w/ 58 CSO 6.00% ALB 1986-1986	36,693	-	36,693	-	-
52 INTERCO DISA w/ 80 CET 5.50% ALB 1989-1990	32,198	-	32,198	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ALB 1993-2008	620,352	-	620,352	-	-
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1985-1993	6,267	-	6,267	-	-
52 INTERCO DISA w/ 80 CSO 4.00% CRVM ANB 1984-1995	5,927,936	-	5,927,936	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1989-2008	5,217,769	-	5,217,769	-	-
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1986-2012	1,769,438	-	1,769,438	-	-

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 w/ 80 CSO 4.75% ALB 1984-1985	1,168	-	1,168	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ALB 1983-1994	140,645	-	140,645	-	-
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1983-1994	2,458,127	-	2,458,127	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ALB 1989-1992	278,321	-	278,321	-	-
52 INTERCO DISA w/ 80 CSO 5.50% ANB 1992-1992	88,167	-	88,167	-	-
52 INTERCO DISA w/ 80 CSO 6.00% ANB 1985-1987	129,786	-	129,786	-	-
85 CIDA / 80 CSO 4.00% ALB 2004-2008	395,713	-	395,713	-	-
85 CIDA / 80 CSO 4.50% ALB 1990-2006	616,485	-	616,485	-	-
85 CIDA / 2001 CSO 4.50% ANB 2006-2006	25	-	25	-	-
0699997 - Totals (Gross)	35,243,599	-	35,243,599	-	-
0699998 - Reinsurance ceded	4,928,727	-	4,928,727	-	-
0699999 - Totals (Net)	30,314,872	-	30,314,872	-	-
Miscellaneous Reserves					
Annuity Bonus	430,078	-	430,078	-	-
Asset Adequacy Reserves	575,000,000	-	575,000,000	-	-
Cash Surrender Value in Excess of Reserve ANB CRF	196,327	-	196,327	-	-
Deficiency Reserve	72,974,371	-	72,911,440	-	62,931
Immediate Payment of Claims	555,337	-	555,337	-	-
Non-Deduction of Deferred Fractional Premium or Return of Premium	292,344	-	292,344	-	-
Nondeduction of Deferred Premium Reserve	884,562	-	884,562	-	-
Refund of Premium on Death Reserve	27,973,715	-	27,972,720	-	995
0799997 - Totals (Gross)	678,306,734	-	678,242,808	-	63,926
0799998 - Reinsurance ceded	38,799,772	-	38,771,325	-	28,447
0799999 - Totals (Net)	639,506,962	-	639,471,483	-	35,479
9999999 - Totals (Net)-Page 3, Line 1	5,234,765,834	-	5,226,231,582	-	8,534,252

(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 \$263,566,771; 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. YES
- 4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: NO
- 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: \$
3,655,818,533
- 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. \$
4,378,147,785
- 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	
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 – Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)	NONE		
0299999 – Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 – Subtotal	XXX	XXX	
9999999 – TOTAL (Column 4 only)	XXX	XXX	

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										
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	15,001,543											14,921,296	80,247
2. Additional contract reserves (b)	1,985,746,270											1,984,271,188	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)	2,000,747,813											1,999,192,484	1,555,329
8. Reinsurance ceded	999,596,242											999,596,242	
9. Totals (Net)	1,001,151,571											999,596,242	1,555,329
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	681,927,497											681,528,616	398,881
11. Additional actuarial reserves-Asset/ Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	681,927,497											681,528,616	398,881
15. Reinsurance ceded	340,764,308											340,764,308	
16. Totals (Net)	341,163,189											340,764,308	398,881
17. TOTAL (Net)	1,342,314,760											1,340,360,550	1,954,210
18. TABULAR FUND INTEREST	95,235,154											95,147,215	87,939
Details of Write-Ins													
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.....	284,287,898		259,868,622	3,163,387	9,027,491	12,228,398
11. Net change in reinsurance assumed.....	(53,245,285)		(50,848,362)	(666,236)	(845,783)	(884,904)
12. Net change in reinsurance ceded.....	(29,730,711)		(28,831,878)	(395,094)	(434,546)	(69,193)
13. Reinsurance balance at the end of the year (Lines 10+11-12).....	260,773,324		237,852,138	2,892,245	8,616,254	11,412,687
14. Net balance at the end of current year after reinsurance (Lines 9+13).....	260,773,324		237,852,138	2,892,245	8,616,254	11,412,687

- (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	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
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	257,250		257,250								
2.13 Reinsurance ceded	167,500		167,500								
2.14 Net	89,750		(b) 89,750	(b)		(b)	(b)				
2.2 Other											
2.21 Direct	270,224		270,224								
2.22 Reinsurance assumed	201,698,191		164,055,568	1,092,265	1,397,041			58,394			35,094,923
2.23 Reinsurance ceded	102,389,073		84,720,931								17,668,142
2.24 Net										(b)	
	99,579,342		(b) 79,604,861	(b) 1,092,265	1,397,041	(b)	(b)	58,394	(b)	(b)	17,426,781
3. Incurred but unreported:											
3.1 Direct	251,389		251,389								
3.2 Reinsurance assumed	80,198,622		43,297,058				60,680		1,504		36,839,380
3.3 Reinsurance ceded	43,976,081		25,898,717				42,476		752		18,034,136
3.4 Net											(b)
	36,473,930		(b) 17,649,730	(b)		(b)	(b) 18,204		(b) 752	(b)	18,805,244
4. TOTALS											
4.1 Direct	521,613		521,613								
4.2 Reinsurance assumed	282,154,063		207,609,876	1,092,265	1,397,041		60,680	58,394	1,504		71,934,303
4.3 Reinsurance ceded	146,532,654		110,787,148				42,476		752		35,702,278
4.4 Net	136,143,022	(a)	(a) 97,344,341	1,092,265	1,397,041		(a) 18,204	58,394	752		36,232,025

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ in Column 2, \$ in Column 3 and \$ in Column 7.
 (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 Ordinary Life Insurance \$, Individual Annuities \$, Credit Life (Group and Individual) \$, and Group Life \$, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$, Credit (Group and Individual) Accident and Health \$ and Other 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	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	2,636,421		2,636,421								
1.2 Reinsurance assumed	1,522,817,457		672,093,491	551,145,659	6,816,502			1,333,369			291,428,436
1.3 Reinsurance ceded	938,083,918		372,240,204	419,978,127	263,915						145,601,672
1.4 Net	(d) 587,369,960		302,489,708	131,167,532	6,552,587			1,333,369			145,826,764
2. Liability December 31, current year from Part 1:											
2.1 Direct	521,613		521,613								
2.2 Reinsurance assumed	282,154,063		207,609,876	1,092,265	1,397,041		60,680	58,394	1,504		71,934,303
2.3 Reinsurance ceded	146,532,654		110,787,148				42,476		752		35,702,278
2.4 Net	136,143,022		97,344,341	1,092,265	1,397,041		18,204	58,394	752		36,232,025
3. Amounts recoverable from reinsurers December 31, current year	111,978		111,978								
4. Liability December 31, prior year:											
4.1 Direct	2,390,778		2,390,778								
4.2 Reinsurance assumed	278,087,770		199,180,424	1,103,025	1,441,800		57,238	63,234	1,947		76,240,102
4.3 Reinsurance ceded	135,228,291		97,364,977				40,067		973		37,822,274
4.4 Net	145,250,257		104,206,225	1,103,025	1,441,800		17,171	63,234	974		38,417,828
5. Amounts recoverable from reinsurers December 31, prior year	215,118		215,118								
6. Incurred benefits:											
6.1 Direct	767,256		767,256								
6.2 Reinsurance assumed	1,526,883,750		680,522,943	551,134,899	6,771,743		3,442	1,328,529	(443)		287,122,637
6.3 Reinsurance ceded	949,285,141		385,559,235	419,978,127	263,915		2,409		(221)		143,481,676
6.4 Net	578,365,865		295,730,964	131,156,772	6,507,828		1,033	1,328,529	(222)		143,640,961

- (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, \$889,862 in Line 1.4.
\$ in Line 6.1 and \$889,862 in Line 6.4.
- (c) 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.
- (d) 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	29,577,988	90,396,973	60,818,985
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	81,616	91,865	10,249
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)			
9. Receivables for securities	119,754	121,956	2,202
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)	29,779,358	90,610,794	60,831,436
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	5,234	5,207	(27)
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	182,286,334	179,353,097	(2,933,237)
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			
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	212,070,926	269,969,098	57,898,172
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	212,070,926	269,969,098	57,898,172
Details of Write-Ins			
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.			
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)			

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 Department granted the Company a one-year waiver to performing the Principals Based Reserving according to section 61.25 of MN Standard Valuation Law, for the coinsurance on individual life business recently acquired from Allstate Life Insurance Company of New York and re-entry term and conversion life business issued on or after January 1, 2021. The Department granted no waiver for 2022.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New York is shown below:

	SSAP #	F/S Page	F/S Line #	2022	2021
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 414,045,884	\$ 256,855,598
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Increase in reserves	61R	4	19		562,028
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 414,045,884</u>	<u>\$ 256,293,570</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,363,627,742	\$ 1,372,686,111
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Increase in reserves	61R	4	19		562,028
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,363,627,742</u>	<u>\$ 1,372,124,083</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:

- Short-term investments are stated at amortized cost.
- 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.
- 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.
- 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.
- Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.
- 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.
- The Company has no investment in subsidiaries, controlled and affiliated companies that is not addressed in either 1C(3) or 1C(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.

Notes to the Financial Statements

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

- (9) Beginning in the second quarter of 2021, the Company purchased swaptions. In the fourth quarter of 2021, the Company disposed of the swaptions and entered into swaps as a hedge against interest rate fluctuations. 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.
- (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
		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	\$ 495,646,411	\$ 212,667,529	\$ 212,667,529	\$ 126,743,548	\$ 17,887,422	\$ 445,754,079	28.434 %	
Wilcac Life Insurance Company	08/01/2014	318,193,008	39,820,747	39,820,747	5,973,116	3,982,075	254,789,958	2.344 %	
Total	XXX	\$ 813,839,419	\$ 252,488,276	\$ 252,488,276	\$ 132,716,664	\$ 21,869,497	\$ 700,544,037	XXX	

(3) 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).

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

At December 31, 2021, the Company's aggregate amount of goodwill was \$183,279,960 (of which \$90,396,976 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
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	1,512,252,179	XXX
Less:		
(2) Admitted Positive Goodwill	129,372,113	XXX
(3) Admitted EDP Equipment & Operating System Software	-	XXX
(4) Admitted Net Deferred Taxes	30,659,018	XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4)	1,352,221,048	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	135,222,105	XXX
(7) Current period reported Admitted Goodwill	XXX	132,716,664
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	9.815 %

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) Seven new mortgages were purchased during 2022 with an average interest rate of 5.29%. 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. The minimum and maximum lending rates for new mortgage loans were:

Commercial loans: 4.08% to 7.50%

- (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		
a. Current Year							
1. Recorded Investment (All)							
(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
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	825,920,489	\$	\$ 825,920,489
(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	\$	\$	\$	\$	309,681,058	\$	\$ 309,681,058

- (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	\$ 2,656,564	\$	\$ 938,296	\$ 1,718,268
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 (a+b)	\$ 2,656,564	\$	\$ 938,296	\$ 1,718,268
OTTI Recognized 2nd Quarter				
d. Intent to sell	\$ 7,294,437	\$	\$ 2,568,718	\$ 4,725,719
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 (d+e)	\$ 7,294,437	\$	\$ 2,568,718	\$ 4,725,719
OTTI Recognized 3rd Quarter				
g. Intent to sell	\$ 42,943,506	\$	\$ 8,819,025	\$ 34,124,481
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 (g+h)	\$ 42,943,506	\$	\$ 8,819,025	\$ 34,124,481
OTTI Recognized 4th Quarter				
j. Intent to sell	\$ 24,125,349	\$	\$ 3,934,219	\$ 20,191,130
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 (j+k)	\$ 24,125,349	\$	\$ 3,934,219	\$ 20,191,130
m. Annual aggregate total (c+f+i+l)		\$	\$ 16,260,258	

(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.

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
92936TAE2	\$ 1,870,975	\$ 1,013,288	\$ 857,687	\$ 1,013,288	\$ 1,306,400	06/30/2022
04301YAA1	9,826,111	6,269,244	3,556,867	6,269,244	6,269,244	03/31/2022
83611XAC8	17,098,487	16,721,026	377,461	16,721,026	15,212,470	12/31/2022
126378AE8	1,714,307	1,577,475	136,832	1,577,475	1,254,743	06/30/2022
144539AC7	14,630,300	14,405,908	224,392	14,405,908	13,374,182	12/31/2022
55275RAD4	25,093,443	24,118,643	974,800	24,118,643	22,372,431	12/31/2022
2254585R5	828,745	712,157	116,588	712,157	668,236	06/30/2022
225458F78	1,323,382	1,214,698	108,684	1,214,698	1,039,274	09/30/2022
81377AAD4	27,162,509	25,479,753	1,682,756	25,479,753	23,836,912	12/31/2022
61749HAE0	6,871,070	6,422,840	448,230	6,422,840	6,363,595	12/31/2022
12543PAC7	1,194,444	1,093,851	100,593	1,093,851	964,454	06/30/2022
12668A2M6	1,650,272	1,533,542	116,730	1,533,542	1,447,534	06/30/2022
170255AN3	3,451,170	3,182,816	268,354	3,182,816	3,064,929	06/30/2022
57643LNW2	1,820,125	1,713,907	106,218	1,713,907	1,411,531	06/30/2022
362341ST7	6,442,569	6,214,388	228,181	6,214,388	5,793,072	06/30/2022
12544DAX7	1,471,427	1,355,059	116,368	1,355,059	1,140,932	09/30/2022
02149CAD3	1,599,645	1,448,416	151,229	1,448,416	1,347,463	03/31/2022
126673P22	14,544,950	14,355,000	189,950	14,355,000	13,911,670	03/31/2022
12627HAK6	2,017,941	1,844,679	173,262	1,844,679	1,569,486	06/30/2022
78711DAA5	2,115,605	1,596,854	518,751	1,596,854	1,596,854	03/31/2022
03766#AB0	124,236	52,281	71,955	52,281	52,281	03/31/2022
Total			\$ 10,525,888			

(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:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$ 196,272,398
2. 12 months or longer	113,086,054

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

1. Less than 12 months	\$ 1,495,675,754
2. 12 months or longer	630,916,876

(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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(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 Restricted 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	0.045	0.046
j. On deposit with states	6,600,569				6,600,569	6,509,997	90,572		6,600,569	0.030	0.030
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,848				2,848	15,831,674	(15,828,826)		2,848	-	-
m. Pledged as collateral not captured in other categories	196,216,734				196,216,734	49,213,427	147,003,307		196,216,734	0.885	0.893
n. Other restricted assets	13,877,898,157				13,877,898,157	14,372,944,677	(495,046,520)		13,877,898,157	62.574	63.178
o. Total restricted assets (Sum of a through n)	\$ 14,090,718,308	\$	\$	\$	\$ 14,090,718,308	\$ 14,454,499,775	\$ (363,781,467)	\$	\$ 14,090,718,308	63.533 %	64.147 %

(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							Current Year		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
	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	\$ 169,380,815	\$	\$	\$	\$ 169,380,815	\$ 22,850,000	\$ 146,530,815	\$ 169,380,815	0.764 %	0.771 %
Letter of Credit Facility Wells Fargo	26,835,919				26,835,919	26,363,427	472,492	26,835,919	0.121	0.122
Total	\$ 196,216,734	\$	\$	\$	\$ 196,216,734	\$ 49,213,427	\$ 147,003,307	\$ 196,216,734	0.885 %	0.893 %

(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							Current Year		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
	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	\$ 13,877,898,157	\$	\$	\$	\$ 13,877,898,157	\$ 14,372,944,677	\$ (495,046,520)	\$ 13,877,898,157	62.574 %	63.178 %
Total	\$ 13,877,898,157	\$	\$	\$	\$ 13,877,898,157	\$ 14,372,944,677	\$ (495,046,520)	\$ 13,877,898,157	62.574 %	63.178 %

(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

Notes to the Financial Statements

5. Investments (Continued)

Q. Prepayment Penalty and Acceleration Fees

	<u>General Account</u>	<u>Separate Account</u>
(1) Number of CUSIPs.....	2	
(2) Aggregate amount of investment income.....	\$ 1,326,428	\$

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 15 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

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, 2022, the swaps are in an unrealized loss position of \$171,799,932, against which, the Company has posted \$169,380,815 of collateral.

The Company disposed of its swaptions in the fourth quarter of 2021 and reported a realized gain of \$20,170,200, as reported on Schedule DB, Part A, Section 2.

- (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

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

	<u>2022</u>			<u>2021</u>			<u>Change</u>		
	(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.....	\$ 212,364,247	\$ 56,558,125	\$ 268,922,372	\$ 282,662,741	\$	\$ 282,662,741	\$ (70,298,494)	\$ 56,558,125	\$ (13,740,369)
(b) Statutory valuation allowance adjustments.....									
(c) Adjusted gross deferred tax assets (1a - 1b).....	212,364,247	56,558,125	268,922,372	282,662,741		282,662,741	(70,298,494)	56,558,125	(13,740,369)
(d) Deferred tax assets nonadmitted.....	125,728,211	56,558,125	182,286,336	179,353,098		179,353,098	(53,624,887)	56,558,125	2,933,238
(e) Subtotal net admitted deferred tax asset (1c - 1d).....	\$ 86,636,036	\$	\$ 86,636,036	\$ 103,309,643		\$ 103,309,643	\$ (16,673,607)	\$	\$ (16,673,607)
(f) Deferred tax liabilities.....	86,636,036		86,636,036	63,230,371	6,414,048	69,644,419	23,405,665	(6,414,048)	16,991,617
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f).....	\$	\$	\$	\$ 40,079,272	\$ (6,414,048)	\$ 33,665,224	\$ (40,079,272)	\$ 6,414,048	\$ (33,665,224)

(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:

Notes to the Financial Statements

9. Income Taxes (Continued)

	2022			2021			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)	-	-	-	33,665,224	-	33,665,224	(33,665,224)	-	(33,665,224)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	-	-	-	33,665,224	-	33,665,224	(33,665,224)	-	(33,665,224)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	204,544,163	XXX	XXX	264,819,645	XXX	XXX	(60,275,482)
(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	86,636,036	-	86,636,036	63,230,371	6,414,048	69,644,419	23,405,665	(6,414,048)	16,991,617
(d) Deferred tax assets admitted as the result of application of SSAP No. 101									
Total 2(a) + 2(b) + 2(c)	\$ 86,636,036	\$ -	\$ 86,636,036	\$ 96,895,595	\$ 6,414,048	\$ 103,309,643	\$ (10,259,559)	\$ (6,414,048)	\$ (16,673,607)

(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:

	2022	2021
(a) Ratio percentage used to determine recovery period and threshold limitation amount	781.841 %	635.596 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,363,627,756	\$ 1,339,020,890

(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

	2022		2021		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)	\$ 212,364,247	\$ 56,558,125	\$ 282,662,741	\$ -	\$ (70,298,494)	\$ 56,558,125
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)	\$ 86,636,036	\$ -	\$ 103,309,643	\$ -	\$ (16,673,607)	\$ -
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) 2022	(2) 2021	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ (20,785,859)	\$ 315,562,248	\$ (336,348,107)
(b) Foreign			
(c) Subtotal (1a+1b)	\$ (20,785,859)	\$ 315,562,248	\$ (336,348,107)
(d) Federal income tax on net capital gains	(2,549,166)	37,935,900	(40,485,066)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ (23,335,025)	\$ 353,498,148	\$ (376,833,173)

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 2022	(2) 2021	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	185,047,561	248,401,133	(63,353,572)
(4) Investments			
(5) Deferred acquisition costs	5,883,667	17,457,716	(11,574,049)
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual	18,148,236	13,581,065	4,567,171
(9) Pension accrual			
(10) Receivables - nonadmitted			
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	3,284,783	3,222,827	61,956
(99) Subtotal (sum of 2a1 through 2a13)	<u>\$ 212,364,247</u>	<u>\$ 282,662,741</u>	<u>\$ (70,298,494)</u>
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	125,728,211	179,353,098	(53,624,887)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	<u>\$ 86,636,036</u>	<u>\$ 103,309,643</u>	<u>\$ (16,673,607)</u>
(e) Capital			
(1) Investments	\$ 56,558,125	\$	\$ 56,558,125
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	<u>\$ 56,558,125</u>	<u>\$</u>	<u>\$ 56,558,125</u>
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted	56,558,125		56,558,125
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	-		-
(i) Admitted deferred tax assets (2d + 2h)	<u>\$ 86,636,036</u>	<u>\$ 103,309,643</u>	<u>\$ (16,673,607)</u>
	(1) 2022	(2) 2021	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 84,254,327	\$ 63,230,371	\$ 21,023,956
(2) Fixed assets			
(3) Deferred and uncollected premium	2,381,709		2,381,709
(4) Policyholder reserves			
(5) Other			
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	<u>\$ 86,636,036</u>	<u>\$ 63,230,371</u>	<u>\$ 23,405,665</u>
(b) Capital			
(1) Investments	\$	\$ 6,414,048	\$ (6,414,048)
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	<u>\$</u>	<u>\$ 6,414,048</u>	<u>\$ (6,414,048)</u>
(c) Deferred tax liabilities (3a99 + 3b99)	<u>\$ 86,636,036</u>	<u>\$ 69,644,419</u>	<u>\$ 16,991,617</u>
4. Net deferred tax assets/liabilities (2i - 3c)	<u>\$ -</u>	<u>\$ 33,665,224</u>	<u>\$ (33,665,224)</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 (\$12,313,377), other permanent differences of (\$3,782,430), prior year return to provision adjustments totaling \$73,489, and a ceding commission and other surplus adjustments of (\$7,101,271), all resulting in a rate decrease of 5.92% to the enacted 21%.

E. Operating Loss and Tax Credit Carryforwards

- (1) Unused loss carryforwards available - Not Applicable
- (2) Income tax expense available for recoupment - Not Applicable
- (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 2022 are as follows:

Notes to the Financial Statements

9. Income Taxes (Continued)

- 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 contributions made to the Company by Redding 3 were recognized in an aggregate amount of \$6,365,935. For 2021, aggregate deemed contributions made to the Company by Redding 3 were recognized in the amount of \$6,295,766. Intercompany tax balances are settled 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 \$225.0 million on October 22, 2022, paid on December 5, 2022, of which \$152.3 million was paid from unassigned surplus and \$72.7 million as a return of capital.

On September 22, 2022 the Company received a \$74.0 million extraordinary dividend in the form of return of capital from WRNY.

On April 9, 2021, the Company received a \$250,000,000 capital contribution from Wilton Re U.S.

The Company did not declare or receive any dividends in 2021.

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 a Long-Term Incentive Program (LTIP). A vesting period of three applies after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the LTIP payable carried as a component of general expense due or accrued. Once the vesting period is complete and the LTIP awards are paid, the Company's LTIP payable will be settled with WRSI. At December 31, 2022 and December 31, 2021 the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was \$60,070,173 and \$92,826,534 respectively.

The Company settled \$35,006,721 and \$92,158,807 with WRSI related to vested LTIP awards in 2022 and 2021, 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, 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. As of December 31, 2021 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, 2021, the stated value of WRNY's assets and liabilities were \$7,515.8 million and \$7,188.1 million, respectively. WRNY's statutory basis net loss for the twelve months ended December 31, 2021 was \$(931.2) million.

The Company owns all of the issued and outstanding capital stock of TLIC. 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. As of December 31, 2021 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, 2021, the stated value of TLIC's assets and liabilities were \$1,632.4 million and \$1,517.9 million, respectively. TLIC's statutory basis net gain for the twelve months ended December 31, 2021 was \$19.0 million.

The Company owns all of the issued and outstanding capital stock of Wilcac. 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. As of December 31, 2021 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, 2021, the stated value of Wilcac's assets and liabilities were \$5,581.8 million and \$5,343.2 million, respectively. Wilcac's statutory basis net gain for the twelve months ended December 31, 2021 was \$3.9 million.

Notes to the Financial Statements

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

During 2018, the Company capitalized Redding 3 with cash and securities with a book adjusted carrying value of \$90.3 million and Redding 3 issued \$845.7 million of its face amount 6.00% Variable Funding Surplus notes, final maturity July 1, 2038 (the "Surplus Note") in exchange for an equivalent face amount of 6.00% Variable Credit-Linked Notes, final maturity July 1, 2038 (the "CLN") issued by Weston 2038 LL, an "orphan" special purpose Delaware limited liability company ("Weston") established by Redding 3 and Hannover Life Reassurance Company of America (Bermuda), Ltd. ("Hannover"). The principal amount of the Surplus Note will track the principal amount of the CLN; and the Surplus Note and the 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 CLN, Weston entered into a risk transfer agreement with Hannover pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston for any redemption/monetization of the CLN. As of July 27, 2018, AM Best assigned a Long-Term Issue Credit Rating of "a" to the CLN, which was most recently reaffirmed on July 20, 2022. Upon request by the Company for payment under the CLN, the CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the risk transfer agreement. In connection with each draw, the outstanding principal balance of the Surplus Note and the CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the "Funded Surplus Note") in the same amount of the draw will be issued by Redding 3 to Hannover.

Effective as of July 1, 2018, the Company recaptured certain risks ceded previously to Redding 2 and entered into a reinsurance agreement to cede these and certain other risks to Redding 3. 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 to secure the performance of Redding 3's reinsurance obligations to the Company. The 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, 2022 and December 31, 2021 the statutory book value of collateral assets therein maintained was \$1,401,459,884 and \$1,435,845,195, respectively, including, without limitation, the Company's interests in the CLN.

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	\$ 218,373	\$ (6,702,118)	\$ 289,432,547	\$ 296,134,665
Texas Life Insurance Company	6,100	9,468	180,520,865	180,511,397

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

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 \$2,597,103 and \$2,651,954 related to the premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2022 and December 31, 2021, respectively. These amounts would be refunded to the Company by the reinsurer in the event of policy termination. For the period ending December 31, 2021, the Department granted the Company a one-year waiver to performing the Principals Based Reserving according to Insurance Regulation 213 with interest, mortality and other assumptions applied in compliance with statutory regulations, for the following policies:

- Certain guaranteed term policies issued on or after May 13, 2019, and all guaranteed term policies issued on or after October 1, 2019
- Certain universal life and whole life policies issued on or after October 1, 2019
- All remaining life policies issued on or after January 1, 2020

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, 2022 or December 31, 2021. 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 \$12,851,166. 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.

Notes to the Financial Statements

11. Debt (Continued)

(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	\$ 12,851,166		
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	\$ 48,669,203		

(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)	\$ 2,848	\$ 2,848	\$
2. Current year general account total collateral pledged	2,848	2,848	
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	17,546,689	15,831,674	

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 17,635,103	\$ 15,939,645	\$
2. Current year general account maximum collateral pledged	17,635,103	15,939,645	
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	18,226,808	15,831,674	

(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 December 31, 2022 or December 31, 2021.

Notes to the Financial Statements

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

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

On April 9, 2021, The Company received a capital contribution in the amount of \$250,000,000 from its parent, Wilton Re U.S..

- 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 issue 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 \$225.0 million was declared, approved by the Minnesota Board of Commerce and accrued at November 22, 2022. It was paid December 5, 2022.

The Company did not declare or pay any dividends in 2021.

- 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, 2022 were \$126.0 million.
- F. Surplus Restrictions - Not Applicable
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. The Company had \$632,851,487 and \$666,667,065 of special surplus funds at December 31, 2022 and December 31, 2021, respectively. This represents an increase in surplus resulting from the Company's 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 \$(58,954,297) and \$0 of the special surplus funds related to a transfer of non-admitted IMR at December 31, 2022 and December 31, 2021, 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, 2022 and December 31 2021, respectively, was \$(275,126,898) and \$(169,865,727).

K. Company-Issued Surplus Debentures or Similar Obligations

The Company issued a Surplus Note to Wilton Re U.S. in the amount of \$300 million 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	\$ 146,953,125	%	\$	\$	11/16/2045
Total	\$ 20,625,000	\$ 146,953,125	XXX	\$	\$	XXX

Notes to the Financial Statements

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

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, 2022 the Company has committed \$708,600,000 for investment and funded \$429,360,108. The unfunded portion of the commitments is \$279,239,892.

- (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

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 2022 or 2021.

- (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

Notes to the Financial Statements

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, 2022 comprise the following:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash Equivalents	\$ 41,160,839				\$ 41,160,839
Preferred Stock		198,745,469	48,730,000		247,475,469
Common Stock		10,000,000			10,000,000
Other Invested Assets		9,679,673		94,120,986	103,800,659
Total assets at fair value/NAV	\$ 41,160,839	\$ 218,425,142	\$ 48,730,000	\$ 94,120,986	\$ 402,436,967
b. Liabilities at fair value					
Derivative liabilities		171,799,932			171,799,932
Total liabilities at fair value		\$ 171,799,932			\$ 171,799,932

(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 three months ended December 31, 2022.

Description	Beginning balance as of 01/01/2022	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2022
a. Assets										
Preferred Stock	\$ 51,250,000				(2,520,000)					\$ 48,730,000
Total assets	\$ 51,250,000				(2,520,000)					\$ 48,730,000
b. Liabilities										
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, 2022, other invested assets included \$94,120,986 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, 2022 the reported fair value of the Company's investment in Level 2 swap liability was \$171,799,932. 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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

B. Other Fair Value Disclosures - Not Applicable

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

As of December 31, 2022, 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	\$ 11,608,668,603	\$ 13,524,162,189	\$ 1,293,971,902	\$ 9,423,044,791	\$ 891,651,910		
Preferred Stock	315,384,213	321,469,836		255,253,248	60,130,965		
Common Stocks	10,000,000	10,000,000		10,000,000			
Commercial Mortgage Loans	657,037,041	708,027,147			657,037,041		
Other Invested Assets	987,704,976	1,021,020,168		374,764,755	518,819,235	94,120,986	
Cash & Short-term Investments	282,445,898	282,445,898	282,445,898				
Derivative Instruments	(171,799,932)	(171,799,932)		(171,799,932)			

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.

In March 2021, The company entered into a definitive agreement to purchase 100% of the common stock of Allstate Life Insurance Company of New York (ALICNY) and Intramerica Life Insurance Company (Intramerica) consisting of closed block interest-sensitive and traditional life insurance and annuities. The transaction closed on October 1, 2021.

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, 2022, 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.

Notes to the Financial Statements

21. Other Items (Continued)

- (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, 2022:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 87,834,072	\$ 88,208,430	\$ 82,383,147	\$ (3,659,133)
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities	23,935,258	24,644,705	21,391,118	(373,929)
e. Equity investment in SCAs	43,981,750	45,903,893	43,158,762	(98,549)
f. Other assets				
g. Total (a+b+c+d+e+f)	<u>\$ 155,751,080</u>	<u>\$ 158,757,028</u>	<u>\$ 146,933,027</u>	<u>\$ (4,131,611)</u>

* These investments comprise 0.264% 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 26, 2023.

There were no material subsequent events to report.

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 - Not Applicable

C. Commutation of Reinsurance Reflected in Income and Expenses - Not Applicable

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

Notes to the Financial Statements

23. Reinsurance (Continued)

- 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, 2022, was holding \$100.5 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

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.

Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts (Continued)

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, 2022 and December 31, 2021, the Company had \$3,997.1 million and \$4,740.1 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 \$73.0 million and \$77.1 million at year end 2022 and 2021, 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	Annuities
Adjustment for MODCO Reserves	\$ 13,938,920	\$	\$ 11,969,866	\$ 1,969,054	\$	\$	\$	\$
Change in Asset Adequacy Testing Reserves	(265,000,000)		(15,000,000)	(250,000,000)				
Total	<u>\$ (251,061,080)</u>	<u>\$</u>	<u>\$ (3,030,134)</u>	<u>\$ (248,030,946)</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

There is \$369,014,992 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 \$361,663,743. There is \$370,647,059 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 \$275,727,000 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

(1)	Subject to discretionary withdrawal	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		1,369,629		1,369,629	0.019
d.	Total with market value adjustment or at fair value (total of a through c)		1,369,629		1,369,629	0.019
e.	At book value without adjustment (minimal or no charge or adjustment)		60,075,377		60,075,377	0.827
(2)	Not subject to discretionary withdrawal		7,206,090,699		7,206,090,699	99.155
(3)	Total (gross: direct + assumed)	\$	7,267,535,705	\$	7,267,535,705	100.000 %
(4)	Reinsurance ceded		5,231,485,113		5,231,485,113	
(5)	Total (net) (3 - 4)	\$	2,036,050,592	\$	2,036,050,592	
(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	128,753,267			128,753,267	100.000
(3) Total (gross: direct + assumed)	\$ 128,753,267	\$	\$	\$ 128,753,267	100.000 %
(4) Reinsurance ceded	120,370,109			120,370,109	
(5) Total (net) (3 - 4)	\$ 8,383,158	\$	\$	\$ 8,383,158	
(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	12,437			12,437	0.002
d. Total with market value adjustment or at fair value (total of a through c)	12,437			12,437	0.002
e. At book value without adjustment (minimal or no charge or adjustment)	24,309,454			24,309,454	3.854
(2) Not subject to discretionary withdrawal	606,442,383			606,442,383	96.144
(3) Total (gross: direct + assumed)	\$ 630,764,274	\$	\$	\$ 630,764,274	100.000 %
(4) Reinsurance ceded	369,990,947			369,990,947	
(5) Total (net) (3 - 4)	\$ 260,773,327	\$	\$	\$ 260,773,327	
(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)	\$ 2,043,054,170
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1,379,578
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	260,773,324
(4) Subtotal (1+2+3)	\$ 2,305,207,072
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)	\$ 2,305,207,072

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	\$ -	\$ 72,704,454	\$ 502,913,823
b. Universal Life	6,106,969,597	6,092,978,563	5,828,001,981
c. Universal Life with Secondary Guarantees	265,408,937	231,356,519	437,054,233
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	582,166,410	552,860,612	594,112,296
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	395,171,626	429,869,511
h. Variable Life	-	-	-
i. Variable Universal Life	3,995,436,660	3,995,436,660	1,827,335
j. Miscellaneous Reserves	-	46,522,363	61,401,285
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	891,738,765
b. Accidental Death Benefits	XXX	XXX	4,084,065
c. Disability – Active Lives	XXX	XXX	34,271,243
d. Disability – Disabled Lives	XXX	XXX	35,243,595
e. Miscellaneous Reserves	XXX	XXX	678,306,734
(3) Total (gross: direct + assumed)	10,949,981,604	11,387,030,797	9,498,824,866
(4) Reinsurance Ceded	9,089,134,460	9,380,939,748	6,308,492,781
(5) Total (net) (3) - (4)	<u>\$ 1,860,847,144</u>	<u>\$ 2,006,091,049</u>	<u>\$ 3,190,332,085</u>

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed - Not Applicable

D. Reconciliation of Total Life Insurance Reserves

- There is \$369,014,992 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 \$361,663,743 and the account value reporting on this line include the corresponding amount of \$376,946,126.
- There is \$3,995,436,660 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 \$3,995,436,660. 100% of this amount is ceded to WREB.

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	\$ 2,493,190,132
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	3,460,156
3. Exhibit 5, Disability – Active Lives Section, Total (net)	23,859,964
4. Exhibit 5, Disability – Disabled Lives Section, Total (net)	30,314,872
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	639,506,962
6. Subtotal (1+2+3+4+5)	<u>\$ 3,190,332,086</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>\$ 3,190,332,086</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	20,076,251	20,076,251
(4) Credit life		
(5) Group life		
(6) Group annuity		
(7) Totals (1+2+3+4+5+6)	<u>\$ 20,076,251</u>	<u>\$ 20,076,251</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, 2022 and December 31, 2021 was \$27.2 million and \$25.6 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..... \$ 6,600,569
 - 26.29. On deposit with other regulatory bodies..... \$
 - 26.30. Pledged as collateral - excluding collateral pledged to an FHLB..... \$ 196,216,734
 - 26.31. Pledged as collateral to FHLB - including assets backing funding agreements..... \$ 2,848
 - 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, PHILADLEPHIA, 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 MNGEMENT, LLC	5493008W2093UORD3V27	SEC.	NO
310377	STONE POINT CREDIT ADVISERS, 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	\$ 13,531,792,277	\$ 11,616,298,692	\$ (1,915,493,585)
31.2. Preferred Stocks	321,469,836	315,384,213	(6,085,623)
31.3. Totals	\$ 13,853,262,113	\$ 11,931,682,905	\$ (1,921,579,208)

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 AND INDEX PROVIDERS SUCH AS ICE DATA SERVICES/IDC (INTERACTIVE DATA CORPORATION) AND REFINITIV (FORMERLY REUTERS). WHERE NECESSARY, PRICE QUOTES OR SPREADS MAY BE OBTAINED FROM APPROVED BROKER-DEALERS. PRICING DATA IS REVIEWED
- 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:
- 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?..... \$..... 515,204
- 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
AMERICAN COUNCIL OF LIFE INSURERS.....	\$..... 184,307

- 41.1. Amount of payments for legal expenses, if any?..... \$..... 3,039,217
- 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
KIRKLAND AND ELLIS.....	\$..... 2,367,728

- 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.....	\$..... 253,530,656	\$..... 4,356,031,325
2.3 Premium Ratio (2.1/2.2).....	-	
2.4 Reserve Numerator.....	\$..... 80,247	\$..... 55,513,407
2.5 Reserve Denominator.....	\$..... 6,073,716,655	\$..... 6,154,677,106
2.6 Reserve Ratio (2.4/2.5).....	0.001 %	0.009 %

- 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

*Ordinary Life Insurance Includes
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..... \$ 27,866,599
- 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..... \$ 1,314,234,375
- 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.....	977,625		977,625
13.33 Claim liability and reserve (beginning of year).....	887,808		887,808
13.34 Claim liability and reserve (end of year).....	1,717,814		1,717,814
13.35 Incurred claims.....	1,807,531		1,807,531

- 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.....		309,206
13.43 \$100,000 – 249,999.....		635,591
13.44 \$250,000 – 999,999.....		773,017
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
	2022	2021	2020	2019	2018
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	26,416,957	26,790,669	25,336,968	30,493,733	31,039,705
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	58,198,834	64,090,888	53,851,620	40,821,555	43,738,601
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,825	2,156	2,341	2,624	3,810
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	84,617,616	90,883,713	79,190,929	71,317,912	74,782,116
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	1,383,054				
New Business Issued (Exhibit of Life Insurance)					
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)					
Premium Income-Lines of Business (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary life insurance (Line 20.4, Col. 3)	198,981,486	864,099,608	207,640,337	189,539,574	394,292,386
15.2 Ordinary individual annuities (Line 20.4, Col. 4)	169,824	3,426,108,946	5,810,616	187,403	190,469
16. Credit life, (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	(110)		(137)	(1,194)	
17.2 Group annuities (Line 20.4, Col. 7)		10,086,335			
18.1 A & H-group (Line 20.4, Col. 8)	1,769	1,769	2,918	4,770	3,119
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)	54,377,691	55,734,665	(1,437,825,508)	150,825,404	3,455,126,527
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	253,530,660	4,356,031,323	(1,224,371,774)	340,555,957	3,849,612,501
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	21,966,448,857	22,558,541,845	18,452,142,521	18,346,577,418	18,607,314,265
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	20,602,821,115	21,185,855,734	17,807,675,435	17,503,027,003	17,657,132,188
23. Aggregate life reserves (Page 3, Line 1)	5,234,765,836	5,567,746,137	2,151,703,363	1,838,172,376	1,924,815,799
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	-				
24. Aggregate A & H reserves (Page 3, Line 2)	1,342,314,759	1,380,049,311	1,459,268,851	3,140,560,392	3,226,530,835
25. Deposit-type contract funds (Page 3, Line 3)	260,773,329	284,287,903	13,392,520	13,548,967	13,549,053
26. Asset valuation reserve (Page 3, Line 24.01)	165,221,860	199,567,551	128,482,855	89,834,950	71,146,915
27. Capital (Page 3, Lines 29 & 30)	2,500,030	2,500,030	1,000,030	1,000,030	1,000,030
28. Surplus (Page 3, Line 37)	1,361,127,712	1,370,186,081	643,467,056	842,550,385	949,182,047
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	105,924,855	(218,886,912)	(1,404,387,132)	1,652,027	42,832,742
Risk-Based Capital Analysis					
30. Total adjusted capital	1,763,827,522	1,867,109,738	884,008,269	882,324,913	1,049,941,911
31. Authorized control level risk-based capital	225,599,149	210,671,718	147,924,954	143,117,530	135,915,745
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	78.0	79.3	83.6	85.4	86.2
33. Stocks (Lines 2.1 and 2.2)	6.8	6.6	3.8	3.9	3.5
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	4.1	4.6	5.1	5.5	5.6
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	1.6	1.7	1.9	1.6	1.6
37. Contract loans (Line 6)	0.5	0.5	0.5	0.5	0.5
38. Derivatives (Page 2, Line 7)					
39. Other invested assets (Line 8)	8.7	7.2	5.2	3.1	1.8
40. Receivables for securities (Line 9)	0.2	0.1	-	-	0.8
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

FIVE-YEAR HISTORICAL DATA

(CONTINUED)

	1	2	3	4	5
	2022	2021	2020	2019	2018
Investments in Parent, Subsidiaries and Affiliates					
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)	881,066,495	864,060,601	422,326,525	499,305,238	500,474,384
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	881,066,495	864,060,601	422,326,525	499,305,238	500,474,384
51. Total investment in parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	212,070,926	269,969,098	66,692,312	116,204,754	148,714,263
53. Total admitted assets (Page 2, Line 28, Col. 3)	21,966,448,857	22,558,541,845	18,452,142,521	18,346,577,418	18,607,314,265
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	799,590,153	769,313,718	705,640,645	772,701,251	849,835,668
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(23,324,857)	15,883,309	(1,454,922)	(16,438,895)	(203,121,222)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(105,261,168)	57,068,156	(85,169,660)	(3,657,745)	151,660,093
57. Total of above Lines 54, 55 and 56	671,004,128	842,265,183	619,016,063	752,604,611	798,374,539
Benefits and Reserve Increase (Page 6)					
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)	470,669,729	401,870,869	330,057,864	296,781,045	302,133,364
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	143,642,260	115,970,943	275,158,089	335,451,017	358,976,163
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	(71,665,999)	620,042,811	(44,434,914)	(86,451,089)	89,137,820
61. Increase in A & H reserves (Line 19, Col. 6)	(37,734,553)	(79,219,538)	(1,681,291,542)	(85,970,443)	3,223,038,696
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
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	18.0	4.4	(27.8)	40.9	(2.3)
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	6.5	6.3	7.4	6.4	6.0
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	175.3	72.3	97.6	166.2	103.8
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	8.0	6.9	(0.2)	1.9	0.1
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	(9.8)	(5.4)	(16.7)	13.4	(6.8)
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health	752	XXX	XXX	XXX	XXX
69. Prior years' claim liability and reserve-comprehensive group health	974	XXX	XXX	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health	485,575,319	XXX	XXX	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health	361,018,335	XXX	XXX	XXX	XXX
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary-life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	88,950,033	6,821,459	35,374,771	39,303,226	98,403,317
74. Ordinary-individual annuities (Page 6, Col. 4)	358,083,550	212,309,440	26,674,771	(1,664,704)	(10,728,209)
75. Ordinary-supplementary contracts	XXX	XXX	XXX		(935,986)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col.1 less Cols. 7 and 9)	(565,756)	(296,845)	(306,172)	(270,564)	(341,320)
78. Group annuities (Page 6, Col. 5)	97,092	129,630			
79. A & H-group (Page 6.5, Col. 3)					(357,807)
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(9,194,171)	22,009,549	(98,419,202)	20,443,602	161,860,393
82. Aggregate of all other lines of business (Page 6, Col. 8)		(938)		45,000,000	
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	437,370,740	240,972,293	(36,675,832)	102,811,558	247,900,388

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 2022

LIFE INSURANCE

NAIC Group Code: 4213

NAIC Company Code: 66133

	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 + 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,636,421				2,636,421
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,636,421				2,636,421
Details of Write-Ins					
1301.					
1302.					
1303.					
1398. Summary of remaining write-ins for Line 13 from overflow page					
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above)					

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No. of Pols. & Certifs.	Amount	No. of Ind. Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year	2	1,935,550							2	1,935,550
17. Incurred during current year	3	971,095							3	971,095
Settled during current year:										
18.1 By payment in full	4	2,636,421							4	2,636,421
18.2 By payment on compromised claims										
18.3 Totals paid	4	2,636,421							4	2,636,421
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	4	2,636,421							4	2,636,421
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	1	270,224							1	270,224
POLICY EXHIBIT										
20. In force December 31, prior year	683	599,665,471		(a)	No. of Policies				683	599,665,471
21. Issued during year										
22. Other changes to in force (Net)	(3)	(1,758,377)							(3)	(1,758,377)
23. In force December 31 of current year	680	597,907,094		(a)					680	597,907,094

(a) Includes Individual Credit Life Insurance prior year \$, current year \$
 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 \$

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

(b) 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

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			1,272,733	90,881,557			303	246	2,156	90,883,713
2. Issued during year										
3. Reinsurance assumed			104	2,915						2,915
4. Revived during year			3,047	165,093						165,093
5. Increased during year (net)				2,208,536						2,208,536
6. Subtotals, Lines 2 to 5			3,151	2,376,544						2,376,544
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)			1,275,884	93,258,101			303	246	2,156	93,260,257
Deductions during year:										
10. Death			20,443	728,844			XXX	1	250	729,094
11. Maturity			1,618	3,886			XXX			3,886
12. Disability							XXX			
13. Expiry			4,262	83,627						83,627
14. Surrender			22,714	1,968,182						1,968,182
15. Lapse			50,593	3,724,584				1		3,724,584
16. Conversion			302	41,407			XXX	XXX	XXX	41,407
17. Decreased (net)			1,527	2,091,780					81	2,091,861
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			101,459	8,642,310				2	331	8,642,641
21. In force end of year (b) (Line 9 minus Line 20)			1,174,425	84,615,791			303	244	1,825	84,617,616
22. Reinsurance ceded end of year	XXX		XXX	53,265,950	XXX		XXX	XXX		53,265,950
23. Line 21 minus Line 22	XXX		XXX	31,349,841	XXX	(a)	XXX	XXX	1,825	31,351,666
Details of Write-Ins										
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	7,285
25. Other paid-up insurance.....			64,871	503,201
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.....			393	13,678
28. Term policies-other.....			677,922	57,641,256
29. Other term insurance-decreasing.....	XXX		XXX	8
30. Other term insurance.....	XXX		XXX	496,418
31. Totals, (Lines 27 to 30).....			678,315	58,151,360
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	71
33. Totals, extended term insurance.....	XXX	XXX	6,478	49,228
34. Totals, whole life and endowment.....			489,632	26,416,957
35. Totals (Lines 31 to 34).....			1,174,425	84,617,616

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.....			84,409,307	206,463
38. Credit Life (Group and Individual).....				
39. Group.....			1,713	133
40. Totals (Lines 36 to 39).....			84,411,020	206,596

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.....	1,328,561
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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.....	NONE
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.....			61,807	6,103,571				
49. Disability Income.....			7,516	6,627				
50. Extended Benefits.....			XXX	XXX				
51. Other.....								
52. Total.....		(a)	69,323	(a) 6,110,198		(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	2,714	1,271		
2. Issued during year				
3. Reinsurance assumed	158	115		
4. Increased during year (net)	12	25		
5. Total (Lines 1 to 4)	2,884	1,411		
Deductions during year:				
6. Decreased (net)	229	158		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	229	158		
9. In force end of year (line 5 minus line 8)	2,655	1,253		
10. Amount on deposit	563,716	(a) 8,383,669		(a)
11. Income now payable	2,694	1,110		
12. Amount of income payable	(a) 9,652,620	(a) 8,765,899	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	6,075	8,571		5,019
2. Issued during year				
3. Reinsurance assumed	5			
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	6,080	8,571		5,019
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded	472	285		462
8. Totals (Lines 6 and 7)	472	285		462
9. In force end of year (line 5 minus line 8)	5,608	8,286		4,557
Income now payable:				
10. Amount of income payable	(a) 172,157,958	XXX	XXX	(a) 2,826,968
Deferred fully paid:				
11. Account balance	XXX	(a) 3,627,251	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 53,215,402	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					50,141	119,369,536
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX	50,141	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	5,276	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	5,276	XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)	44,865	(a) 105,101,636

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	1,138	6,201
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)	34	
5. Totals (Lines 1 to 4)	1,172	6,201
Deductions during year:		
6. Decreased (net)	148	361
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	148	361
9. In force end of year (line 5 minus line 8)	1,024	5,840
10. Amount of account balance	(a) 34,795,963	(a) 12,291,122

(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.....	266,954,529
2.	Current year's realized pre-tax capital gains/(losses) of \$ (38,374,260) transferred into the reserve net of taxes of \$ (8,058,595).....	(30,315,662)
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).....	236,638,867
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	28,319,465
6.	Reserve as of December 31, current year (Line 4 minus Line 5).....	208,319,402

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.	2022.....	27,401,140	918,325		28,319,465
2.	2023.....	25,754,824	(1,650,134)		24,104,690
3.	2024.....	23,858,015	(1,867,449)		21,990,566
4.	2025.....	21,612,160	(1,553,322)		20,058,838
5.	2026.....	19,204,750	(1,243,507)		17,961,243
6.	2027.....	17,431,015	(881,538)		16,549,477
7.	2028.....	16,293,307	(773,648)		15,519,659
8.	2029.....	14,937,455	(901,429)		14,036,026
9.	2030.....	13,860,252	(1,029,263)		12,830,989
10.	2031.....	12,662,843	(1,163,356)		11,499,487
11.	2032.....	11,586,928	(1,303,086)		10,283,842
12.	2033.....	10,296,579	(1,420,428)		8,876,151
13.	2034.....	8,961,143	(1,475,598)		7,485,545
14.	2035.....	7,645,731	(1,561,236)		6,084,495
15.	2036.....	6,593,064	(1,616,171)		4,976,893
16.	2037.....	5,826,850	(1,726,927)		4,099,923
17.	2038.....	5,086,704	(1,687,350)		3,399,354
18.	2039.....	4,246,750	(1,574,630)		2,672,120
19.	2040.....	3,275,385	(1,470,278)		1,805,107
20.	2041.....	2,369,193	(1,337,697)		1,031,496
21.	2042.....	1,529,056	(1,213,492)		315,564
22.	2043.....	1,040,477	(1,044,110)		(3,633)
23.	2044.....	775,016	(882,899)		(107,883)
24.	2045.....	705,997	(668,348)		37,649
25.	2046.....	852,735	(476,762)		375,973
26.	2047.....	852,671	(278,954)		573,717
27.	2048.....	880,107	(152,420)		727,687
28.	2049.....	786,026	(121,314)		664,712
29.	2050.....	479,984	(87,097)		392,887
30.	2051.....	148,372	(52,880)		95,492
31.	2052 and Later.....		(18,664)		(18,664)
32.	Total (Lines 1 to 31).....	266,954,529	(30,315,662)		236,638,867

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.....	103,272,605	7,645,292	110,917,897		88,649,654	88,649,654	199,567,551
2. Realized capital gains/(losses) net of taxes-General Account.....	(14,724,013)		(14,724,013)	1		1	(14,724,012)
3. Realized capital gains/(losses) net of taxes-Separate Accounts.....							
4. Unrealized capital gains/(losses) net of deferred taxes-General Account.....	(53,974,266)		(53,974,266)		(21,911,553)	(21,911,553)	(75,885,819)
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.....	32,637,210	1,261,900	33,899,110	-	2,643,948	2,643,948	36,543,058
8. Accumulated balances (Lines 1 through 5 - 6 + 7).....	67,211,536	8,907,192	76,118,728	1	69,382,049	69,382,050	145,500,778
9. Maximum reserve.....	149,988,572	6,630,523	156,619,095	97,000	150,143,824	150,240,824	306,859,919
10. Reserve objective.....	91,996,126	5,109,852	97,105,978	61,000	146,939,211	147,000,211	244,106,189
11. 20% of (Line 10 - Line 8).....	4,956,918	(759,468)	4,197,450	12,200	15,511,432	15,523,632	19,721,082
12. Balance before transfers (Lines 8 + 11).....	72,168,454	8,147,724	80,316,178	12,201	84,893,482	84,905,682	165,221,860
13. Transfers.....	1,517,201	(1,517,201)	-				-
14. Voluntary contribution.....							
15. Adjustment down to maximum/up to zero.....							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	73,685,655	6,630,523	80,316,178	12,201	84,893,482	84,905,682	165,221,860

**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)
LONG-TERM BONDS												
1		Exempt Obligations.....	1,806,147,820	XXX	XXX	1,806,147,820	-	-	-	-	-	-
2.1	1	NAIC Designation Category 1.A.....	1,213,007,905	XXX	XXX	1,213,007,905	0.0002	242,602	0.0007	849,106	0.0013	1,576,910
2.2	1	NAIC Designation Category 1.B.....	228,051,615	XXX	XXX	228,051,615	0.0004	91,221	0.0011	250,857	0.0023	524,519
2.3	1	NAIC Designation Category 1.C.....	469,112,678	XXX	XXX	469,112,678	0.0006	281,468	0.0018	844,403	0.0035	1,641,894
2.4	1	NAIC Designation Category 1.D.....	557,814,270	XXX	XXX	557,814,270	0.0007	390,470	0.0022	1,227,191	0.0044	2,454,383
2.5	1	NAIC Designation Category 1.E.....	716,739,039	XXX	XXX	716,739,039	0.0009	645,065	0.0027	1,935,195	0.0055	3,942,065
2.6	1	NAIC Designation Category 1.F.....	1,363,688,430	XXX	XXX	1,363,688,430	0.0011	1,500,057	0.0034	4,636,541	0.0068	9,273,081
2.7	1	NAIC Designation Category 1.G.....	1,690,718,751	XXX	XXX	1,690,718,751	0.0014	2,367,006	0.0042	7,101,019	0.0085	14,371,109
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7).....	6,239,132,688	XXX	XXX	6,239,132,688	XXX	5,517,888	XXX	16,844,311	XXX	33,783,962
3.1	2	NAIC Designation Category 2.A.....	1,714,837,587	XXX	XXX	1,714,837,587	0.0021	3,601,159	0.0063	10,803,477	0.0105	18,005,795
3.2	2	NAIC Designation Category 2.B.....	1,801,494,049	XXX	XXX	1,801,494,049	0.0025	4,503,735	0.0076	13,691,355	0.0127	22,878,974
3.3	2	NAIC Designation Category 2.C.....	930,568,898	XXX	XXX	930,568,898	0.0036	3,350,048	0.0108	10,050,144	0.0180	16,750,240
3.4	2	Subtotal NAIC 2 (3.1 + 3.2 + 3.3).....	4,446,900,534	XXX	XXX	4,446,900,534	XXX	11,454,942	XXX	34,544,976	XXX	57,635,009
4.1	3	NAIC Designation Category 3.A.....	84,163,748	XXX	XXX	84,163,748	0.0069	580,730	0.0183	1,540,197	0.0262	2,205,090
4.2	3	NAIC Designation Category 3.B.....	156,413,636	XXX	XXX	156,413,636	0.0099	1,548,495	0.0264	4,129,320	0.0377	5,896,794
4.3	3	NAIC Designation Category 3.C.....	703,976,811	XXX	XXX	703,976,811	0.0131	9,222,096	0.0350	24,639,188	0.0500	35,198,841
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3).....	944,554,195	XXX	XXX	944,554,195	XXX	11,351,321	XXX	30,308,705	XXX	43,300,725
5.1	4	NAIC Designation Category 4.A.....	50,370,700	XXX	XXX	50,370,700	0.0184	926,821	0.0430	2,165,940	0.0615	3,097,798
5.2	4	NAIC Designation Category 4.B.....	7,878,966	XXX	XXX	7,878,966	0.0238	187,519	0.0555	437,283	0.0793	624,802
5.3	4	NAIC Designation Category 4.C.....	19,038,083	XXX	XXX	19,038,083	0.0310	590,181	0.0724	1,378,357	0.1034	1,968,538
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3).....	77,287,749	XXX	XXX	77,287,749	XXX	1,704,521	XXX	3,981,580	XXX	5,691,138
6.1	5	NAIC Designation Category 5.A.....	7,897,477	XXX	XXX	7,897,477	0.0472	372,761	0.0846	668,127	0.1410	1,113,544
6.2	5	NAIC Designation Category 5.B.....	2,098,528	XXX	XXX	2,098,528	0.0663	139,132	0.1188	249,305	0.1980	415,509
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).....	9,996,005	XXX	XXX	9,996,005	XXX	511,893	XXX	917,432	XXX	1,529,053
7	6	NAIC 6.....	143,200	XXX	XXX	143,200	0.0000	-	0.2370	33,938	0.2370	33,938
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).....	13,524,162,190	XXX	XXX	13,524,162,190	XXX	30,540,566	XXX	86,630,942	XXX	141,973,825
PREFERRED STOCKS												
10	1	Highest Quality.....	7,321,344	XXX	XXX	7,321,344	0.0005	3,661	0.0016	11,714	0.0033	24,160
11	2	High Quality.....	224,298,487	XXX	XXX	224,298,487	0.0021	471,027	0.0064	1,435,510	0.0106	2,377,564
12	3	Medium Quality.....	40,068,640	XXX	XXX	40,068,640	0.0099	396,680	0.0263	1,053,805	0.0376	1,506,581
13	4	Low Quality.....	49,781,365	XXX	XXX	49,781,365	0.0245	1,219,643	0.0572	2,847,494	0.0817	4,067,138
14	5	Lower Quality.....		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or Near Default.....		XXX	XXX		0.0000		0.2370		0.2370	
16		Affiliated Life with AVR.....		XXX	XXX		0.0000		0.0000		0.0000	
17		Total Preferred Stocks (Sum of Lines 10 through 16).....	321,469,836	XXX	XXX	321,469,836	XXX	2,091,010	XXX	5,348,524	XXX	7,975,443

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)
SHORT-TERM BONDS												
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.....	7,584,270	XXX	XXX	7,584,270	0.0014	10,618	0.0042	31,854	0.0085	64,466
19.8		Subtotal NAIC 1 (19.1 + 19.2 + 19.3 + 19.4 + 19.5 + 19.6 + 19.7).....	7,584,270	XXX	XXX	7,584,270	XXX	10,618	XXX	31,854	XXX	64,466
20.1	2	NAIC Designation Category 2.A.....	45,818	XXX	XXX	45,818	0.0021	96	0.0063	289	0.0105	481
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).....	45,818	XXX	XXX	45,818	XXX	96	XXX	289	XXX	481
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).....	7,630,088	XXX	XXX	7,630,088	XXX	10,714	XXX	32,143	XXX	64,947
DERIVATIVE INSTRUMENTS												
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.....	(2,419,117)	XXX	XXX	(2,419,117)	0.0021	(5,080)	0.0064	(15,482)	0.0106	(25,643)
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.....	(2,419,117)	XXX	XXX	(2,419,117)	XXX	(5,080)	XXX	(15,482)	XXX	(25,643)
34		Total (Lines 9+ 17 + 25 + 33).....	13,850,842,997	XXX	XXX	13,850,842,997	XXX	32,637,210	XXX	91,996,126	XXX	149,988,572

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)
MORTGAGE LOANS												
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	584,422,026		XXX	584,422,026	0.0011	642,864	0.0057	3,331,206	0.0074	4,324,723
44		Commercial Mortgages – All Other – CM2 – High Quality	80,634,438		XXX	80,634,438	0.0040	322,538	0.0114	919,233	0.0149	1,201,453
45		Commercial Mortgages – All Other – CM3 – Medium Quality	42,970,684		XXX	42,970,684	0.0069	296,498	0.0200	859,414	0.0257	1,104,347
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)	708,027,148		XXX	708,027,148	XXX	1,261,900	XXX	5,109,852	XXX	6,630,523
59		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	708,027,148		XXX	708,027,148	XXX	1,261,900	XXX	5,109,852	XXX	6,630,523

**ASSET VALUATION RESERVE
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)
COMMON STOCK												
1		Unaffiliated Public		XXX	XXX		-	-	(a)		(a)	
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	851,488,507	XXX	XXX	851,488,507	-	-	-	-	-	-
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)	861,488,507			861,488,507	XXX	-	XXX	61,000	XXX	97,000
REAL ESTATE												
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	
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
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	94,120,986	XXX	XXX	94,120,986	0.0245	2,305,964	0.0572	5,383,720	0.0817	7,689,685
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)	94,120,986	XXX	XXX	94,120,986	XXX	2,305,964	XXX	5,383,720	XXX	7,689,685

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)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest Quality	318,115,442	XXX	XXX	318,115,442	0.0005	159,058	0.0016	508,985	0.0033	1,049,781
31	2	High Quality	85,203,046	XXX	XXX	85,203,046	0.0021	178,926	0.0064	545,299	0.0106	903,152
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)	403,318,488	XXX	XXX	403,318,488	XXX	337,984	XXX	1,054,284	XXX	1,952,933
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
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)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated Public		XXX	XXX		-	-	(a)		(a)	
66		Unaffiliated Private	384,605,974	XXX	XXX	384,605,974	-	-	0.1945	74,805,862	0.1945	74,805,862
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)	384,605,974	XXX	XXX	384,605,974	XXX	-	XXX	74,805,862	XXX	74,805,862
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home Office Property (General Account only)					-	-	0.0912		0.0912	
72		Investment Properties	512,517,534			512,517,534	-	-	0.0912	46,741,599	0.0912	46,741,599
73		Properties Acquired in Satisfaction of Debt					-	-	0.1337		0.1337	
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	512,517,534			512,517,534	XXX	-	XXX	46,741,599	XXX	46,741,599
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
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	
RESIDUAL TRANCHE OR INTERESTS												
81		Fixed Income Instruments - Unaffiliated		XXX			-	-	0.1580		0.1580	
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	22,174,595	XXX	XXX	22,174,595	-	-	0.1580	3,503,586	0.1580	3,503,586
92		Other - Affiliated		XXX	XXX		-	-	0.1580		0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	22,174,595			22,174,595	XXX	-	XXX	3,503,586	XXX	3,503,586
ALL OTHER INVESTMENTS												
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	97,785,819	XXX		97,785,819	-	-	0.1580	15,450,159	0.1580	15,450,159
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)	97,785,819	XXX		97,785,819	XXX	-	XXX	15,450,159	XXX	15,450,159
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	1,514,523,396	XXX	XXX	1,514,523,396	XXX	2,643,948	XXX	146,939,211	XXX	150,143,824

(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 RSAT Number	2 Type	3 CUSIP (6 digits)	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 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	54,379,460	XXX		XXX	1,769	XXX		XXX		XXX		XXX		XXX
2. Premiums earned	63,933,170	XXX		XXX	1,769	XXX		XXX		XXX		XXX		XXX
3. Incurred claims	162,203,421	253.7			(222)	(12.5)								
4. Cost containment expenses	5,106,354	8.0												
5. Incurred claims and cost containment expenses (Lines 3 and 4)	167,309,775	261.7			(222)	(12.5)								
6. Increase in contract reserves	(55,250,602)	(86.4)												
7. Commissions (a)	(19,137,205)	(29.9)			40	2.3								
8. Other general insurance expenses	12,618,130	19.7												
9. Taxes, licenses and fees	256,320	0.4												
10. Total other expenses incurred	(6,262,755)	(9.8)			40	2.3								
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds	(41,863,248)	(65.5)			1,951	110.3								
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	(41,863,248)	(65.5)			1,951	110.3								
Details of Write-Ins														
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)														

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	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	54,154,314	XXX	223,377	XXX
2. Premiums earned		XXX		XXX		XXX		XXX	63,707,825	XXX	223,576	XXX
3. Incurred claims									161,961,389	254.2	242,254	108.4
4. Cost containment expenses									5,106,354	8.0		
5. Incurred claims and cost containment expenses (Lines 3 and 4)									167,067,743	262.2	242,254	108.4
6. Increase in contract reserves									(55,250,602)	(86.7)	-	-
7. Commissions (a)									(19,179,151)	(30.1)	41,906	18.7
8. Other general insurance expenses									12,618,130	19.8		
9. Taxes, licenses and fees									256,320	0.4		
10. Total other expenses incurred									(6,304,701)	(9.9)	41,906	18.7
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds									(41,804,615)	(65.6)	(60,584)	(27.1)
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds									(41,804,615)	(65.6)	(60,584)	(27.1)
Details of Write-Ins												
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
A. Premium Reserves:													
1. Unearned premiums	7,540,895											7,460,648	80,247
2. Advance premiums	1,206,688											1,206,688	
3. Reserve for rate credits													
4. Total premium reserves, current year	8,747,583											8,667,336	80,247
5. Total premium reserves, prior year	18,535,114											18,454,668	80,446
6. Increase in total premium reserves	(9,787,531)											(9,787,332)	(199)
B. Contract Reserves:													
1. Additional reserves (a)	993,610,676											992,135,594	1,475,082
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	993,610,676											992,135,594	1,475,082
4. Total contract reserves, prior year	1,048,861,278											1,047,386,196	1,475,082
5. Increase in contract reserves	(55,250,602)											(55,250,602)	-
C. Claim Reserves and Liabilities:													
1. Total current year	377,395,966		752									376,466,587	928,627
2. Total prior year	361,019,309		974									360,061,823	956,512
3. Increase	16,376,657		(222)									16,404,764	(27,885)

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	145,826,764											145,556,625	270,139
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	339,749,307		752									338,819,928	928,627
2.2. On claims incurred during current year	37,646,659											37,646,659	
3. Test:													
3.1. Lines 1.1 and 2.1	485,576,071		752									484,376,553	1,198,766
3.2. Claim reserves and liabilities, December 31, prior year	361,019,309		974									360,061,823	956,512
3.3. Line 3.1 minus Line 3.2	124,556,762		(222)									124,314,730	242,254

PART 4 - REINSURANCE

A. Reinsurance Assumed:													
1. Premiums written	108,532,005		3,538									108,305,090	223,377
2. Premiums earned	110,625,067		3,538									110,397,953	223,576
3. Incurred claims	324,211,153		(443)									323,922,776	288,820
4. Commissions	(15,176,842)											(15,218,748)	41,906
B. Reinsurance Ceded:													
1. Premiums written	54,152,545		1,769									54,150,776	
2. Premiums earned	46,691,897		1,769									46,690,128	
3. Incurred claims	162,007,732		(221)									161,961,387	46,566
4. Commissions	3,960,363											3,960,363	

(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		(443)									323,922,776	288,820	324,211,153
2. Beginning Claim Reserves and Liabilities		1,947									720,123,646	954,994	721,080,587
3. Ending Claim Reserves and Liabilities		1,504									752,933,173	928,627	753,863,304
4. Claims Paid											291,113,249	315,187	291,428,436
C. Ceded Reinsurance:													
1. Incurred Claims		(221)									161,961,387	46,566	162,007,732
2. Beginning Claim Reserves and Liabilities		973									360,061,823	(1,518)	360,061,278
3. Ending Claim Reserves and Liabilities		752									376,466,586	-	376,467,338
4. Claims Paid											145,556,624	45,048	145,601,672
D. Net:													
1. Incurred Claims		(222)									161,961,389	242,254	162,203,421
2. Beginning Claim Reserves and Liabilities		974									360,061,823	956,512	361,019,309
3. Ending Claim Reserves and Liabilities		752									376,466,587	928,627	377,395,966
4. Claims Paid											145,556,625	270,139	145,826,764
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred Claims and Cost Containment Expenses		(222)									167,067,743	242,254	167,309,775
2. Beginning Reserves and Liabilities		974									360,061,823	956,512	361,019,309
3. Ending Reserves and Liabilities		752									376,466,587	928,627	377,395,966
4. Paid Claims and Cost Containment Expenses		-									150,662,979	270,139	150,933,118

Annual Statement for the Year 2022 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
General Account, Affiliates, U.S., Other												
62413	36-0947200	11/22/2000	WILCAC LIFE INS CO	IL	CO/I	XXXL	12,064	140	-	-	-	-
60704	94-1516991	01/01/2012	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	1,975,266,894	241,231,792	13,982,987	7,920,589	-	-
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/G	FA	-	8,383,158	-	58,394	-	8,416,129
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	FA	-	2,774,604,216	-	1,092,265	-	3,293,204,849
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	OL	14,834,013,775	686,251,822	65,587,909	7,379,762	-	640,090,529
0299999 – General Account, Affiliates, U.S., Other							16,809,292,733	3,710,471,129	79,570,896	16,451,010	-	3,941,711,507
0399999 – General Account, Affiliates, U.S., Total							16,809,292,733	3,710,471,129	79,570,896	16,451,010	-	3,941,711,507
0799999 – General Account, Total Affiliates							16,809,292,733	3,710,471,129	79,570,896	16,451,010	-	3,941,711,507
General Account, Non-Affiliates, U.S. Non-Affiliates												
90611	41-1366075	12/01/2005	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	OL	23,754,606	64,187	42,014	-	-	-
90611	41-1366075	10/01/2006	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	XXXLO	112,163,431	558,565	419,494	77,438	-	-
90611	41-1366075	02/01/2008	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	XXXL	56,485,440	2,127,102	90,131	62,344	-	-
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	OL	31,044,340	105,486	-	3,681	-	-
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	XXXL	394,483,710	11,369,904	1,029,054	495,234	-	-
61301	47-0098400	02/01/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	606,592,864	14,610,993	1,124,030	391,500	-	15
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	1,535,715	12,621	-	-	-	-
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	16,857,918	150,238	62,602	-	-	-
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	OL	3,299,000	23,916	-	-	-	-
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	51,897,450	1,282,175	92,445	-	-	-
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	OL	66,872,825	323,060	-	-	-	-
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	286,258,135	7,835,358	940,936	63,785	-	-
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	OL	67,500	45	-	-	-	-
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	XXXLO	70,000	926	(3,132)	-	-	-
60033	13-3758127	02/01/2007	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	136,989,511	3,296,009	259,254	-	-	-
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	OL	12,309,279	51,911	-	-	-	-
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	53,222,473	1,444,809	199,929	-	-	-
72222	05-0340166	08/01/2008	AMICA LIFE INS CO	RI	CO/I	XXXL	564,356,971	11,309,505	1,021,001	203,319	-	-
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	OL	68,602	604	-	-	-	-
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	54,058,720	1,104,438	283,060	160,000	-	-
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	OL	434,931	3,926	-	-	-	-
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	201,900,165	8,203,542	912,067	737,288	-	-
94250	52-1236145	02/14/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	79,839,718	1,549,653	107,849	54,141	-	-
94250	52-1236145	06/08/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	465,558,640	7,090,162	514,786	305,391	-	-
94250	52-1236145	08/15/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	73,010,316	3,851,267	66,432	-	-	-
94250	52-1236145	10/03/2005	BANNER LIFE INS CO	MD	YRT/I	OL	8,158,288	319,025	280,686	525,000	-	-
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	XXXL	450,234,597	9,238,024	433,919	189,634	-	-
94250	52-1236145	03/19/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	57,040,374	870,764	46,737	52,938	-	-
94250	52-1236145	05/21/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	92,547,242	2,131,198	116,833	17,500	-	-
94250	52-1236145	08/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	154,977,535	3,249,143	124,390	32,375	-	-
94250	52-1236145	11/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	42,231,209	1,072,670	6,382	-	-	-
94250	52-1236145	12/31/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	146,277,897	3,042,358	125,396	40,000	-	-
94250	52-1236145	02/25/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	696,927,409	15,983,589	681,777	132,813	-	-

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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	12/15/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	3,545,600	9,373	27,921	4,375	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	949,764,868	84,219,853	6,413,802	2,356,279	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	FA	-	3,561,284	8,391	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	IL	4,699,905	3,302,581	-	-	-	-
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	558,990,902	115,040,397	12,713,901	5,185,282	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/G	OL	54,235,311	4,344,143	-	60,680	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	206,546	19,082	6,440,765	1,611,824	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,403,664,401	5,235,061	-	176,468	-	-
93432	06-1041383	01/01/2014	CM LIFE INS CO	CT	CO/I	OL	1,359,831,772	200,964,837	11,779,166	6,828,183	-	-
79065	04-2461439	09/17/2007	DELAWARE LIFE INS CO	DE	YRT/I	OL	90,959,672	855,388	257,066	27,309	-	-
72664	04-2845273	11/06/2007	DELAWARE LIFE INS CO OF NY	NY	YRT/I	OL	3,610,344	25,217	117,470	-	-	-
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	XXXL	8,375,901	256,159	168,908	32,500	-	-
66311	31-0717055	07/01/2005	ENCOVA LIFE INS CO	OH	CO/I	XXXL	102,058,723	2,853,202	114,408	29,811	-	24
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	-	-	295,377	-	-	-
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,547,330,306	44,264,984	7,818,176	3,343,987	-	-
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,893,757,804	78,427,503	8,503,069	6,584,338	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	-	-	(2,152,576)	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	1,700,152,292	332,186,046	15,907,444	29,152,544	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,422,182,957	79,832,426	18,130,184	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	5,337,017,463	790,975,483	30,920,593	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,373,589,661	55,101,126	6,552,700	22,552,028	-	-
65536	54-0283385	11/28/2005	GENWORTH LIFE & ANN INS CO	VA	YRT/I	XXXLO	981,605,979	4,567,158	2,949,771	1,315,895	-	-
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	XXXLO	9,057,930	88,452	35,662	894	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/G	OL	132,900	92,729	-	-	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	FA	-	5,079,122	22,560	-	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	OL	98,582,387	29,876,170	1,175,634	740,793	-	-
65056	38-1659835	11/22/2000	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	753,682	15,202	401	-	-	-
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	XXXL	116,065,000	2,931,543	598,826	396,393	-	-
86375	13-3646501	01/01/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	OL	12,847,231	409,801	96,828	-	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	-	-	-	183,023	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	-	-	-	177,096	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	67,413,378	1,743,849	935,517	-	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	13,294,485	650,117	400,591	135,392	-	-
65927	04-2314290	01/01/2008	LINCOLN HERITAGE LIFE INS CO	IL	CO/I	XXXL	460,302,520	121,300,016	26,866,851	7,063,578	-	-
93580	84-0849721	04/01/2006	M LIFE INS CO	CO	YRT/I	OL	-	-	593,602	-	-	-
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXL	478,888,097	20,189,063	779,768	63,147	-	-
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXLO	25,705,037	30,479	-	922	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	19,085,000	55,199	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	33,299,503	2,170,869	179,733	-	-	-
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	-	17,531,182	216,639	-	-	-
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	121,748,966	38,267,244	1,849,013	2,293,436	-	-

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66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	46,820,357	231,022	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	97,945,601	7,542,898	503,453	(50,000)	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/G	OL	219,396	564,132	-	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	-	33,443,913	440,962	-	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	IL	800,003	650,616	-	-	-	-
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	274,017,404	67,575,550	3,379,908	2,011,424	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	10,661,115	4,543,870	-	-	-	-
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	OL	5,799,464	5,975	-	-	-	-
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	XXXL	558,187,247	12,259,409	1,071,238	281,531	-	-
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	YRT/I	XXXLO	29,627,008	80,753	223,199	45,853	-	-
93734	43-1240953	07/01/2000	NASSAU LIFE & ANN CO	CT	CO/I	OL	-	117,447	-	-	-	-
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	64,539,751	3,058,816	71,275	-	-	-
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	OL	90,971	102	-	1,883	-	-
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	20,678,609	491,015	38,263	36,617	-	-
60593	43-0825796	01/01/2001	NATIONAL STATES INS CO	MO	CO/I	OL	45,122,859	18,274,024	1,176,546	1,452,304	-	-
60593	43-0825796	12/31/2002	NATIONAL STATES INS CO	MO	CO/I	OL	13,436,862	5,833,200	263,480	432,473	-	-
67032	56-0340860	01/01/2007	NORTH CAROLINA MUT LIFE INS CO	NC	CO/I	XXXL	31,768,788	5,966,373	1,043,425	324,827	-	1
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	7,159,537	35,747	-	10,215	-	-
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	483,138,345	7,649,203	676,995	196,526	-	-
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	2,743,514	8,228	-	8,486	-	-
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	571,168,339	26,801,216	817,535	289,780	-	-
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	727,698,605	16,915,231	1,351,577	355,242	-	-
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXLO	10,434,705	54,509	-	5,083	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	FA	-	374,552	-	1,397,041	117,513,651	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	1,005,208,227	(430)	14,673,804	17,331,945	326,711,334	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	3,418,738,175	144,524,680	(3,878,161)	7,306,459	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	299,904,080	-	3,640,225	-	67,730,355	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	1,942,548,160	74,893,521	(2,559,870)	240,897	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	171,168,408	380,615	1,205,032	21,977	-	-
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	514,049,233	6,065,138	5,168,605	1,567,637	-	-
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	77,382,861	3,636,597	12,279,708	124,796	-	-
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	32,330,863	990,256	6,995,433	30,987	-	-
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	20,629,147	-	1,324,984	-	-	-
68772	15-0442730	08/01/2001	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	XXXLO	7,445,915	110,652	15,542	-	-	-
68608	91-0742147	01/19/2005	SYMETRA LIFE INS CO	IA	CO/I	XXXL	209,741,777	3,669,203	242,480	-	-	-
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	OL	6,137,977	13,408	-	106	-	-
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	XXXL	293,999,965	8,297,845	545,471	33,772	-	-
68608	91-0742147	07/01/2009	SYMETRA LIFE INS CO	IA	CO/I	XXXL	-	-	45,291	-	-	-
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	9,434,182	341,470	15,999	57,402	-	-
70688	36-6071399	04/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	11,639,921	55,411	63,143	821	-	-
70688	36-6071399	08/15/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	10,071,590	1,580,932	450,861	64,505	-	-
70688	36-6071399	10/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	-	1,689	-	-	-
70688	36-6071399	10/02/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	2,173,658	13,659	14,184	3,922	-	-

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70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	FA	-	161,075,741	-	-	-	511,952
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	OL	281,095,088	170,994,164	-	916,149	-	1,018,357
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	260,166,732	7,311,562	-	68,217	-	-
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXLO	124,057	2,725	471,595	382,578	-	-
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	7,245,558	36,504	58,140	31,763	-	-
86231	39-0989781	04/01/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	285,563,959	1,670,139	1,430,206	742,075	-	-
86231	39-0989781	08/15/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	258,222,272	38,862,578	15,308,769	5,259,027	-	-
86231	39-0989781	04/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	10,486,018	50,939	38,811	6,602	-	-
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	118,753	356	-	-	-	-
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	11,774,141	185,497	238,728	-	-	-
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	6,128	5	37,892	33	-	-
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	3,133,723	14,594	-	132	-	-
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	FA	-	5,553,910,331	-	-	-	21,518,664
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	OL	6,676,095,694	4,171,087,095	(1,129,931)	23,595,517	-	(131,555,737)
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	MCOFW/I	OL	7,736,135,919	-	146,366	10,075,201	3,995,436,660	153,652,268
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	13,062,001	301,848	28,321,201	-	-	-
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	11,112,413,641	455,625,504	1,633,799	7,478,076	-	-
60227	74-2843158	01/01/2005	TRINITY LIFE INS CO	OK	CO/I	XXXL	1,611,565	724,039	82,237	-	-	-
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	OL	3,225,950	156,301	-	3,512	-	-
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	XXXLO	69,505,639	515,153	939,860	13,551	-	-
70319	36-1933760	03/01/2006	WASHINGTON NATL INS CO	IN	CO/I	XXXL	79,800,798	2,535,712	114,236	16,912	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	-	282,370	7,559	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	281,144,933	96,322,372	3,924,237	3,262,791	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	XXXL	159,674,817	10,752,686	-	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/G	OL	1,307,483	116,731	(221)	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	-	304,880	20,571	-	-	-
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	332,961,248	121,981,974	7,393,172	4,364,885	-	-
66230	13-1976260	08/01/2000	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	4,268,300	31,263	50,391	-	-	-
66230	13-1976260	02/14/2005	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	136,431,946	2,875,076	194,937	4,575	-	-
66230	13-1976260	01/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	XXXLO	2,115,482	26,521	11,353	43,042	-	-
66230	13-1976260	08/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	155,309,745	3,645,640	158,452	19,688	-	-
66230	13-1976260	08/01/2007	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	94,743,872	2,154,539	79,644	25,375	-	-
66230	13-1976260	02/25/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	146,029,773	3,981,557	132,535	-	-	-
66230	13-1976260	12/15/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	1,011,185	6,974	7,236	-	-	-
0899999 - General Account, Non-Affiliates, U.S. Non-Affiliates							66,353,732,371	13,428,630,084	280,670,287	183,754,765	4,507,392,001	45,145,543
General Account, Non-Affiliates, Non-U.S. Non-Affiliates												
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	665,061,708	19,180,301	(6,040)	5,319,492	-	-
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	XXXLO	-	-	15,137,553	3,958,482	-	-
00000	AA-1561039	07/30/2007	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	110,759,993	1,586,045	1,393,269	724,673	-	-
00000	AA-3190837	01/19/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	-	-	(13)	-	-	-
00000	AA-3190837	04/01/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	-	-	(3,097)	-	-	-
00000	AA-3190837	08/15/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	-	-	(1,029)	-	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	145,050	195	66,526	-	-	-

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-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	15,973,889	73,668	-	-	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	64,590,091	1,040,029	-	-	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	-	-	563,164	-	-	-
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	90,000	287	(167)	-	-	-
00000	AA-3190837	10/02/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	57,000	46	(37)	-	-	-
0999999 - General Account, Non-Affiliates, Non-U.S. Non-Affiliates							856,677,732	21,880,571	17,150,130	10,002,648	-	-
1099999 - General Account, Total Non-Affiliates							67,210,410,103	13,450,510,655	297,820,417	193,757,412	4,507,392,001	45,145,543
1199999 - Total General Account							84,019,702,835	17,160,981,784	377,391,312	210,208,422	4,507,392,001	3,986,857,050
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							83,163,025,104	17,139,101,212	360,241,182	200,205,775	4,507,392,001	3,986,857,050
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							856,677,732	21,880,571	17,150,130	10,002,648	-	-
9999999 - Total (Sum of 1199999 and 2299999)							84,019,702,835	17,160,981,784	377,391,312	210,208,422	4,507,392,001	3,986,857,050

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
Non-Affiliates, U.S. Non-Affiliates												
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	OTH/G	LTC	3,538	1,834	436,118	1,504	-	-
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	OTH/I	LTC	108,301,552	14,919,462	2,665,363,685	71,404,557	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	QA/I	OH	1,275	247	40,782	35,000	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	5,747	-	45,000	15,300	-	-
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	219,892	80,000	1,788,181	479,447	-	-
0899999 - Non-Affiliates, U.S. Non-Affiliates							108,532,004	15,001,543	2,667,673,766	71,935,808	-	-
1099999 - Total Non-Affiliates							108,532,004	15,001,543	2,667,673,766	71,935,808	-	-
1199999 - Total U.S. (Sum of 0399999 and 0899999)							108,532,004	15,001,543	2,667,673,766	71,935,808	-	-
9999999 - Total (Sum of 0799999 and 1099999)							108,532,004	15,001,543	2,667,673,766	71,935,808	-	-

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses 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 Paid Losses	7 Unpaid Losses
Life and Annuity, Affiliates, U.S., Captive						
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	-	32,542,971
0199999 - Life and Annuity, Affiliates, U.S., Captive						32,542,971
0399999 - Life and Annuity, Affiliates, U.S., Total						32,542,971
Life and Annuity, Affiliates, Non-U.S., Other						
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	-	(1)
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	-	6,583,549
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	-	533,238
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	-	5,359,614
00000	AA-3190878	07/01/2009	WILTON REINS BERMUDA LTD	BMU	-	-
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	-	1,139,583
00000	AA-3190878	01/01/2011	WILTON REINS BERMUDA LTD	BMU	-	-
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	-	30,712,296
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	-	5,234,252
0599999 - Life and Annuity, Affiliates, Non-U.S., Other						49,562,531
0699999 - Life and Annuity, Affiliates, Non-U.S., Total						49,562,531
0799999 - Life and Annuity, Total Affiliates						82,105,502
Life and Annuity, Non-Affiliates, U.S. Non-Affiliates						
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	(24,181)	9,843
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	20,145	-
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	(63,345)	45,000
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	(8,042)	810
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	-	69,424
93572	43-1235868	01/01/2009	RGA REINS CO	MO	4,113	2,580,058
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	-	8,000
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	-	50,000
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	-	124
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	206,280	19,670
0899999 - Life and Annuity, Non-Affiliates, U.S. Non-Affiliates						134,970
1099999 - Life and Annuity, Total Non-Affiliates						134,970
1199999 - Total Life and Annuity						84,888,431
Accident and Health, Affiliates, Non-U.S., Other						
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	-	17,668,142
1699999 - Accident and Health, Affiliates, Non-U.S., Other						17,668,142
1799999 - Accident and Health, Affiliates, Non-U.S., Total						17,668,142
1899999 - Accident and Health, Total Affiliates						17,668,142
2299999 - Total Accident and Health						17,668,142
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						134,970
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						67,230,674
9999999 - Total (Sum of 1199999 and 2299999)						134,970

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		
General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates														
62944	13-5570651	05/01/1984	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	OL	176,824	12,474	10,387	14,771	-	-	-	-
81779	43-1014771	01/01/1974	INDIVIDUAL ASSUR CO LIFE HLTH & ACC	OK	YRT/I	OL	54,275	1,603	1,483	1,869	-	-	-	-
65676	35-0472300	09/01/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	18,639	363	1,694	3,594	-	-	-	-
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	477,036	8,185	8,609	12,233	-	-	-	-
65676	35-0472300	10/01/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,260	112	117	279	-	-	-	-
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	16,984	1,409	1,283	2,809	-	-	-	-
65676	35-0472300	10/01/1970	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	200,000	4,774	4,376	8,747	-	-	-	-
65676	35-0472300	01/01/1976	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	77,306	8,774	8,610	5,416	-	-	-	-
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	603,219	17,256	20,711	23,917	-	-	-	-
65676	35-0472300	09/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	92,000	34,180	31,863	513	-	-	-	-
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	921,918	15,227	14,192	17,966	-	-	-	-
65676	35-0472300	09/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	25,000	153	140	696	-	-	-	-
66346	58-0828824	08/08/1977	MUNICH AMER REASSUR CO	GA	YRT/I	OL	-	-	-	(453)	-	-	-	-
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	38,785,003	1,751,717	1,874,515	165,510	-	-	-	-
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	CO/I	OL	511,061	393,101	416,786	6,231	-	-	-	-
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	YRT/I	OL	793,380	10,996	11,709	60,375	-	-	-	-
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	CO/I	OL	15,000	306	279	987	-	-	-	-
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	YRT/I	OL	84,084	1,436	889	2,031	-	-	-	-
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	YRT/I	OL	15,972	1	595	1,937	-	-	-	-
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	65,827	530	487	275	-	-	-	-
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	90,357	3,521	3,241	3,438	-	-	-	-
88099	75-1608507	03/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	150,000	303	454	(8,302)	-	-	-	-
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	XXXL	26,543,037	1,014,416	1,138,893	83,085	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/G	OL	653,742	58,366	64,541	-	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	FA	-	293,625	391,355	14,065	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	OL	231,390,399	88,761,343	93,690,932	3,958,207	-	-	-	-
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	OL	67,209,785	19,912,296	20,906,610	1,248,141	-	-	-	26,215,605
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	XXXL	31,443,525	3,268,302	3,374,194	(111)	-	-	-	-
87017	62-1003368	01/01/1979	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	805,040	31,025	28,751	60,054	-	-	-	-
87017	62-1003368	04/01/1980	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	7,950	499	481	817	-	-	-	-
97071	13-3126819	05/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	808	102	104	313	-	-	-	-
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,150	184	179	287	-	-	-	-
97071	13-3126819	09/01/1980	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	7,480	311	298	332	-	-	-	-
68713	84-0499703	03/01/1982	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,246	7,714	7,500	281	-	-	-	-
68713	84-0499703	12/01/1985	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	-	-	-	36,000	-	-	-	-
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,964,959	72,093	70,356	20,360	-	-	-	-
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	OL	70,080	16,918	8,070	3,970	-	-	-	-
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	12,277	8,458	8,547	45	-	-	-	-
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	50,000	576	517	1,231	-	-	-	-
82627	06-0839705	07/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,070	34	3	35	-	-	-	-
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	118,557	4,099	4,064	6,808	-	-	-	-
82627	06-0839705	06/01/1974	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	7,000	4,276	4,170	198	-	-	-	-

Annual Statement for the Year 2022 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	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	401,596	10,596	9,722	19,291	-	-	-	-
82627	06-0839705	06/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	26,988	3,066	2,903	3,898	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	200,260	4,039	3,753	9,844	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,607,321	76,820	83,352	66,799	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,793	110	102	173	-	-	-	-
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	110,000	-	16,033	-	-	-	-	-
82627	06-0839705	07/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	183,862	3,075	2,785	4,996	-	-	-	-
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	43,546	743	694	710	-	-	-	-
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,882,263	59,759	70,853	78,126	-	-	-	-
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	607,747	58,227	58,068	25,156	-	-	-	-
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	40,000	223	204	350	-	-	-	-
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	15,972	80	80	133	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	67,661	1,510	1,491	912	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	45,122	1,007	994	608	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,045	403	398	243	-	-	-	-
82627	06-0839705	03/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	85,000	1,866	2,496	891	-	-	-	-
82627	06-0839705	02/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	-	-	5,766	(3,423)	-	-	-	-
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,714,997	62,392	68,873	1,702	-	-	-	-
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	31,459,727	1,449,949	1,609,022	121,823	-	-	-	-
86231	39-0989781	06/06/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	50,000	36,639	36,058	10,390	-	-	-	-
86231	39-0989781	05/01/1980	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	-	-	2,145	(1,209)	-	-	-	-
86231	39-0989781	05/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	434,379	30,313	25,263	46,436	-	-	-	-
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	198,909	1,331	1,175	3,125	-	-	-	-
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	271,766	1,469	1,345	3,920	-	-	-	-
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	67,747	712	623	1,680	-	-	-	-
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	-	-	1,922	(1,141)	-	-	-	-
86231	39-0989781	05/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	225,713	13,705	17,655	1,590	-	-	-	-
80659	82-4533188	05/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	60,730	4,614	3,820	5,050	-	-	-	-
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							444,301,393	117,543,704	124,139,581	6,161,025	-	-	-	26,215,605
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							444,301,393	117,543,704	124,139,581	6,161,025	-	-	-	26,215,605
1199999 – Total General Account Authorized							444,301,393	117,543,704	124,139,581	6,161,025	-	-	-	26,215,605
General Account, Unauthorized, Affiliates, U.S., Captive														
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	AXXX	5,337,017,463	790,975,483	815,135,918	30,920,593	-	-	-	-
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	OL	201,865,797	858,583	869,801	-	-	-	-	4,094
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXL	18,074,040,022	606,265,472	661,812,352	44,216,299	-	-	-	-
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXLO	36,263,798	87,713	79,896	471,595	-	-	-	-
1299999 – General Account, Unauthorized, Affiliates, U.S., Captive							23,649,187,080	1,398,187,251	1,477,897,967	75,608,487	-	-	-	4,094
1499999 – General Account, Unauthorized, Affiliates, U.S., Total							23,649,187,080	1,398,187,251	1,477,897,967	75,608,487	-	-	-	4,094
General Account, Unauthorized, Affiliates, Non-U.S., Other														
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	-	88,085	103,696	-	-	-	-	-
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXL	3,775,534	34,954	105,225	38,095	-	-	-	-
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXLO	5,584,436	82,989	124,485	31,246	-	-	-	-
00000	AA-3190878	12/31/2001	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	36,098,287	-	-	941,237	-	-	14,619,220	-

Annual Statement for the Year 2022 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		
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	867,125,481	-	-	12,977,409	-	-	50,231,384	-
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXLO	1,098,394,781	-	-	15,527,765	-	-	-	-
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	181,994,054	2,256,013	2,067,987	2,230,773	-	-	-	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	175,517	-	-	-	-	-	-	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	FA	-	-	-	532,794	-	-	43,785,109	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	IL	4,399,926	-	-	-	-	-	-	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	763,805,818	(853,909)	(776,327)	14,354,258	-	-	189,025,819	-
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	8,528,892	-	-	-	-	-	-	-
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	37,964,718	-	-	-	-	-	-	-
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	144,582	-	-	1,261,174	-	-	92,647,559	-
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	345,578,010	-	-	19,594,759	-	-	-	1
00000	AA-3190878	01/01/2011	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	-	-	-	-	-	-	-	-
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	FA	-	5,714,986,072	5,847,742,423	-	-	-	-	6,274,302,855
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	OL	6,957,190,782	4,342,081,259	4,317,541,430	(1,129,931)	-	-	-	4,491,506,503
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	MCOFW/I	OL	7,736,135,919	-	-	146,366	-	-	3,995,436,660	153,805,099
1699999 - General Account, Unauthorized, Affiliates, Non-U.S., Other							18,046,896,737	10,058,675,462	10,166,908,919	66,505,944	-	-	4,385,745,749	10,919,614,458
1799999 - General Account, Unauthorized, Affiliates, Non-U.S., Total							18,046,896,737	10,058,675,462	10,166,908,919	66,505,944	-	-	4,385,745,749	10,919,614,458
1899999 - General Account, Unauthorized, Total Unauthorized Affiliates							41,696,083,817	11,456,862,713	11,644,806,886	142,114,431	-	-	4,385,745,749	10,919,618,552
General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates														
00000	AA-1120020	01/01/1968	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	19,247	1,584	1,482	5,791	-	-	-	4
00000	AA-1120020	05/01/1984	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	35,365	2,495	2,077	2,686	-	-	-	-
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	27,077	604	597	365	-	-	-	-
00000	AA-1120037	07/01/1972	PACIFIC LIFE RE	GBR	YRT/I	OL	7,950	499	481	817	-	-	-	-
2099999 - General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates							89,639	5,183	4,637	9,659	-	-	-	4
2199999 - General Account, Unauthorized, Total Unauthorized Non-Affiliates							89,639	5,183	4,637	9,659	-	-	-	4
2299999 - Total General Account Unauthorized							41,696,173,456	11,456,867,896	11,644,811,522	142,124,090	-	-	4,385,745,749	10,919,618,556
General Account, Certified, Affiliates, Non-U.S., Other														
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	COFW/I	OL	13,062,001	301,848	-	20,651,355	-	-	-	-
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	COFW/I	XXXL	11,112,413,641	455,625,504	442,188,433	9,303,645	-	-	-	220,719,936
2799999 - General Account, Certified, Affiliates, Non-U.S., Other							11,125,475,642	455,927,352	442,188,433	29,955,001	-	-	-	220,719,936
2899999 - General Account, Certified, Affiliates, Non-U.S., Total							11,125,475,642	455,927,352	442,188,433	29,955,001	-	-	-	220,719,936
2999999 - General Account, Certified, Total Certified Affiliates							11,125,475,642	455,927,352	442,188,433	29,955,001	-	-	-	220,719,936
3399999 - Total General Account Certified							11,125,475,642	455,927,352	442,188,433	29,955,001	-	-	-	220,719,936
4599999 - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							53,265,950,491	12,030,338,951	12,211,139,537	178,240,115	-	-	4,385,745,749	11,166,554,098
9199999 - Total U.S.							24,093,488,473	1,515,730,955	1,602,037,548	81,769,512	-	-	-	26,219,699
9299999 - Total Non-U.S.							29,172,462,018	10,514,607,996	10,609,101,988	96,470,604	-	-	4,385,745,749	11,140,334,399
9999999 - Total (Sum of 4599999 and 9099999)							53,265,950,491	12,030,338,951	12,211,139,537	178,240,115	-	-	4,385,745,749	11,166,554,098

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		
General Account, Certified, Affiliates, Non-U.S., Other													
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	OTH/G	LTC	1,769	917	218,059	-	-	-	-
00000	CR-3190878	12/31/2020	WILTON REINS BERMUDA LTD	BMU	OTH/I	LTC	54,150,776	7,459,731	1,332,681,843	-	-	-	1,543,892,959
2799999 - General Account, Certified, Affiliates, Non-U.S., Other							54,152,545	7,460,648	1,332,899,902	-	-	-	1,543,892,959
2899999 - General Account, Certified, Affiliates, Non-U.S., Total							54,152,545	7,460,648	1,332,899,902	-	-	-	1,543,892,959
2999999 - General Account, Certified, Total Certified Affiliates							54,152,545	7,460,648	1,332,899,902	-	-	-	1,543,892,959
3399999 - Total General Account Certified							54,152,545	7,460,648	1,332,899,902	-	-	-	1,543,892,959
4599999 - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							54,152,545	7,460,648	1,332,899,902	-	-	-	1,543,892,959
9299999 - Total Non-U.S.							54,152,545	7,460,648	1,332,899,902	-	-	-	1,543,892,959
9999999 - Total (Sum of 4599999 and 9099999)							54,152,545	7,460,648	1,332,899,902	-	-	-	1,543,892,959

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
General Account, Life and Annuity, Affiliates, U.S., Captive														
16399	82-5159810	07/01/2018	Redding Reassurance Company 3	1,398,187,253	37,357,390	7,655,875	1,443,200,518			1,328,938,720			100,999,211	1,429,937,931
0199999 – General Account, Life and Annuity, Affiliates, U.S., Captive				1,398,187,253	37,357,390	7,655,875	1,443,200,518		XXX	1,328,938,720			100,999,211	1,429,937,931
0399999 – General Account, Life and Annuity, Affiliates, U.S., Total				1,398,187,253	37,357,390	7,655,875	1,443,200,518		XXX	1,328,938,720			100,999,211	1,429,937,931
General Account, Life and Annuity, Affiliates, Non-U.S., Other														
00000	AA-3190878	01/01/2005	Wilton Reinsurance Bermuda Limited	1,608,132	27,470,269	571,555	29,649,956			1,286,858			26,322,312	27,609,170
00000	AA-3190878	01/01/2017	Wilton Reinsurance Bermuda Limited	10,057,067,330	34,586,867	944,865,792	11,036,519,989				10,919,614,457		167,647,687	11,036,519,989
0599999 – General Account, Life and Annuity, Affiliates, Non-U.S., Other				10,058,675,462	62,057,136	945,437,347	11,066,169,945		XXX	1,286,858	10,919,614,457		193,969,999	11,064,129,159
0699999 – General Account, Life and Annuity, Affiliates, Non-U.S., Total				10,058,675,462	62,057,136	945,437,347	11,066,169,945		XXX	1,286,858	10,919,614,457		193,969,999	11,064,129,159
0799999 – General Account, Life and Annuity, Total Affiliates				11,456,862,715	99,414,526	953,093,222	12,509,370,463		XXX	1,330,225,578	10,919,614,457		294,969,210	12,494,067,090
General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates														
00000	AA-1120020	01/01/1968	GE Frankona Reassurance LTD	4,683			4,683							
00000	AA-1120037	07/01/1972	Pacific Life Re	499			499							
0999999 – General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates				5,182			5,182		XXX					
1099999 – General Account, Life and Annuity, Total Non-Affiliates				5,182			5,182		XXX					
1199999 – General Account, Total Life and Annuity				11,456,867,897	99,414,526	953,093,222	12,509,375,645		XXX	1,330,225,578	10,919,614,457		294,969,210	12,494,067,090
2399999 – Total General Account				11,456,867,897	99,414,526	953,093,222	12,509,375,645		XXX	1,330,225,578	10,919,614,457		294,969,210	12,494,067,090
3599999 – Total U.S.				1,398,187,253	37,357,390	7,655,875	1,443,200,518		XXX	1,328,938,720			100,999,211	1,429,937,931
3699999 – Total Non-U.S.				10,058,680,644	62,057,136	945,437,347	11,066,175,127		XXX	1,286,858	10,919,614,457		193,969,999	11,064,129,159
9999999 – Total (Sum of 2399999 and 3499999)				11,456,867,897	99,414,526	953,093,222	12,509,375,645		XXX	1,330,225,578	10,919,614,457		294,969,210	12,494,067,090

(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

Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE S – PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0%-100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Collateral						23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)					
															16 Multiple Beneficiary Trust	17 Letters of Credit	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreements	20 Funds Deposited by and Withheld from Reinsurers	21 Other					22 Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)				
General Account, Life and Annuity, Affiliates, Non-U.S., Other																													
00000	AA-3190878	12/31/2020	Wilton Reinsurance Bermuda Limited	BMU	3	12/27/2019	20.000	455,927,352	7,478,076		463,405,428		463,405,428	92,681,086					220,719,936	598,715	221,318,651	47.759	100.000	463,405,428	-				
0599999 – General Account, Life and Annuity, Affiliates, Non-U.S., Other								455,927,352	7,478,076		463,405,428		463,405,428	92,681,086					XXX	220,719,936	598,715	221,318,651	XXX	XXX	463,405,428	-			
0699999 – General Account, Life and Annuity, Affiliates, Non-U.S., Total								455,927,352	7,478,076		463,405,428		463,405,428	92,681,086					XXX	220,719,936	598,715	221,318,651	XXX	XXX	463,405,428	-			
0799999 – General Account, Life and Annuity, Total Affiliates								455,927,352	7,478,076		463,405,428		463,405,428	92,681,086					XXX	220,719,936	598,715	221,318,651	XXX	XXX	463,405,428	-			
1199999 – General Account, Total Life and Annuity								455,927,352	7,478,076		463,405,428		463,405,428	92,681,086					XXX	220,719,936	598,715	221,318,651	XXX	XXX	463,405,428	-			
General Account, Accident and Health, Affiliates, Non-U.S., Other																													
00000	AA-3190878	10/01/2020	Wilton Reinsurance Bermuda limited	BMU	3	12/27/2019	20.000	1,340,360,550	35,703,031	11,250,000	1,387,313,581		1,387,313,581	277,462,716					1,543,892,959	5,810,429	1,549,703,388	111.705	100.000	1,387,313,581	-				
1699999 – General Account, Accident and Health, Affiliates, Non-U.S., Other								1,340,360,550	35,703,031	11,250,000	1,387,313,581		1,387,313,581	277,462,716						XXX	1,543,892,959	5,810,429	1,549,703,388	XXX	XXX	1,387,313,581	-		
1799999 – General Account, Accident and Health, Affiliates, Non-U.S., Total								1,340,360,550	35,703,031	11,250,000	1,387,313,581		1,387,313,581	277,462,716						XXX	1,543,892,959	5,810,429	1,549,703,388	XXX	XXX	1,387,313,581	-		
1899999 – General Account, Accident and Health, Total Affiliates								1,340,360,550	35,703,031	11,250,000	1,387,313,581		1,387,313,581	277,462,716						XXX	1,543,892,959	5,810,429	1,549,703,388	XXX	XXX	1,387,313,581	-		
2299999 – General Account, Total Accident and Health								1,340,360,550	35,703,031	11,250,000	1,387,313,581		1,387,313,581	277,462,716						XXX	1,543,892,959	5,810,429	1,549,703,388	XXX	XXX	1,387,313,581	-		
2399999 – Total General Account								1,796,287,902	43,181,107	11,250,000	1,850,719,009		1,850,719,009	370,143,802							XXX	1,764,612,895	6,409,144	1,771,022,039	XXX	XXX	1,850,719,009	-	
3699999 – Total Non-U.S.								1,796,287,902	43,181,107	11,250,000	1,850,719,009		1,850,719,009	370,143,802							XXX	1,764,612,895	6,409,144	1,771,022,039	XXX	XXX	1,850,719,009	-	
9999999 – Total (Sum of 2399999 and 3499999)								1,796,287,902	43,181,107	11,250,000	1,850,719,009		1,850,719,009	370,143,802								XXX	1,764,612,895	6,409,144	1,771,022,039	XXX	XXX	1,850,719,009	-

(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 6Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1	2	3	4	5
	2022	2021	2020	2019	2018
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	232,393	230,485	2,174,808	167,163	79,860
2. Commissions and reinsurance expense allowances.....	34,654	10,149	41,615	30,447	25,537
3. Contract claims.....	949,285	877,896	849,304	703,276	694,039
4. Surrender benefits and withdrawals for life contracts.....					
5. Dividends to policyholders and refunds to members.....					
6. Reserve adjustments on reinsurance ceded.....	(123,144)	(224,789)	(248,607)	(102,637)	(68,534)
7. Increase in aggregate reserves for life and accident and health contracts.....					
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	12,996	15,826	22,197	12,167	8,174
9. Aggregate reserves for life and accident and health contracts.....	13,000,709	13,589,271	13,837,773	12,138,562	12,307,724
10. Liability for deposit-type contracts.....					
11. Contract claims unpaid.....	146,533	135,228	160,891	86,609	84,599
12. Amounts recoverable on reinsurance.....	32	112	16	94	68
13. Experience rating refunds due or unpaid.....					13
14. Policyholders' dividends and refunds to members (not included in Line 10).....					
15. Commissions and reinsurance expense allowances due.....					
16. Unauthorized reinsurance offset.....	15,309	5,253	3	3	3
17. Offset for reinsurance with Certified Reinsurers.....	-				
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	10,919,614	11,080,885	13,370,306	11,434,057	11,589,114
19. Letters of credit (L).....					1,409
20. Trust agreements (T).....	1,330,226	1,582,056	1,687,888	1,694,610	1,717,170
21. Other (O).....					37,897
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust.....					
23. Funds deposited by and withheld from (F).....	1,764,612,895	1,804,477,277	1,837,035,046		
24. Letters of credit (L).....					
25. Trust agreements (T).....					
26. Other (O).....	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)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	17,343,877,583		17,343,877,583
2. Reinsurance (Line 16)	4,027,687,377	(4,027,687,377)	—
3. Premiums and considerations (Line 15)	33,417,721	39,589,894	73,007,615
4. Net credit for ceded reinsurance		17,490,011,248	17,490,011,248
	XXX		
5. All other admitted assets (balance)	561,466,176		561,466,176
6. Total assets excluding Separate Accounts (Line 26)	21,966,448,857	13,501,913,765	35,468,362,622
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	21,966,448,857	13,501,913,765	35,468,362,622
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)		13,000,708,553	19,577,789,148
	6,577,080,595		
10. Liability for deposit-type contracts (Line 3)	260,773,329	369,990,946	630,764,275
11. Claim reserves (Line 4)	136,143,022	146,522,820	282,665,842
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	1,655,661		1,655,661
14. Other contract liabilities (Line 9)	280,152,896		280,152,896
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	15,308,554	(15,308,554)	—
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	10,919,614,457		10,919,614,457
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	—		—
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	1,764,612,895		1,764,612,895
19. All other liabilities (balance)	647,479,706		647,479,706
20. Total liabilities excluding Separate Accounts (Line 26)	20,602,821,115	13,501,913,765	34,104,734,880
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	20,602,821,115	13,501,913,765	34,104,734,880
23. Capital & surplus (Line 38)	1,363,627,742	XXX	1,363,627,742
24. Total liabilities, capital & surplus (Line 39)	21,966,448,857	13,501,913,765	35,468,362,622
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	13,000,708,553		
26. Claim reserves	146,522,820	XXX	XXX
27. Policyholder dividends/reserves		XXX	XXX
28. Premium & annuity considerations received in advance		XXX	XXX
29. Liability for deposit-type contracts	369,990,946	XXX	XXX
30. Other contract liabilities		XXX	XXX
31. Reinsurance ceded assets	4,027,687,377	XXX	XXX
32. Other ceded reinsurance recoverables		XXX	XXX
33. Total ceded reinsurance recoverables	17,544,909,696	XXX	XXX
34. Premiums and considerations	39,589,894	XXX	XXX
35. Reinsurance in unauthorized companies	15,308,554	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	54,898,448	XXX	XXX
41. Total net credit for ceded reinsurance	17,490,011,248	XXX	XXX

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
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. US 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	388,809,136	716,682	108,288,429	497,814,247	
97. Totals (All Business)		XXX	388,809,136	716,682	108,288,429	497,814,247	
98. Less Reinsurance Ceded		XXX	180,452,571	546,858	54,030,757	235,030,186	
99. Totals (All Business) less Reinsurance Ceded		XXX	208,356,565	169,824	(c) 54,257,672	262,784,061	
Details of Write-Ins							
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 (other than their state of domicile - See DSLI)	-		

(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, Cols. 8, 9 and 10, 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.	US 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**

	FEIN	NAIC	STATE
Wilton Re Ltd.	98-1167824		
Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
Mills Creek LLC	83-3089547		DE
Proj Fox Acquisition Inc.			
Wilton Re (Canada) Limited			
ivari Holdings ULC			
ivari		AA-1561040	
Wilton Re Atlantic Newco Limited (Bermuda)			
Wilton Re Atlantic Holding Partnership, LP			
Wilton Re Atlantic Holding Intermediate Partnership, LP			
Wilton Re Intermediate Holdco, LLC			DE
Wilton Re Atlantic Limited			
Wilton Re International Intermediate Holdco Limited			
Wilton Re International Limited			
Wilton Re Overseas Limited			
Wilton Re U.S. Holdings Trust			
Wilton Re U.S. Holdings, Inc.	32-0132101		
Wilton Re Services, Inc.	32-0132104		DE
Wilton Re Finance LLC	46-2151727		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 2022 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	Board of Directors	-	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						PROJ FOX ACQUISITION INC.	CAN	NIA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE (CANADA) LTD.	BMU	IA	PROJ FOX ACQUISITION INC.	Ownership	100.000	WILTON RE LTD	NO	1
	WILTON RE						IVARI HOLDINGS ULC	CAN	IA	WILTON RE (CANADA) LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		AA-1561040				IVARI	CAN	IA	IVARI CANADA ULC	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						WILTON RE OVERSEAS LIMITED	BMU	IA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE ATLANTIC NEWCO LIMITED	BMU	NIA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE ATLANTIC HOLDING PARTNERSHIP, LP	BMU	NIA	WILTON RE ATLANTIC NEWCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	BMU	NIA	WILTON RE ATLANTIC NEWCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						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						WILTON RE INTERNATIONAL INTERMEDIATE HOLDCO LIMITED	BMU	NIA	WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						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		46-2151727				WILTON RE FINANCE 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 COMPANY OF NEW YORK	NY	IA	WILTON REASSURANCE COMPANY	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		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	
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	119,918,340	(263,696,439)			(58,702)				(143,836,801)	
00000	98-0473393	Wilton Reinsurance Bermuda Limited	(125,000,000)	31,126,517	(22,305,638)		(3,763,979)	185,877,966			65,934,866	(13,369,343,043)
00000	83-3089547	Mills Creek LLC		(31,126,517)							(31,126,517)	
00000		Proj Fox Acquisition Inc.		263,196,439			(82,579)				263,113,860	
00000		Wilton Re (Canada) Ltd.					(193,737)	8,073,029			7,879,292	(5,919,089)
00000		ivari Holdings ULC					486,269				486,269	
00000	AA-1561040	ivari					(209,953)	(8,073,029)			(8,282,982)	5,919,089
00000		Wilton Re U.S. Holdings Trust										
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	157,368,820	72,712,840						5,937,500	236,019,160	
00000		Wilton Re Overseas Limited					(463,329)				(463,329)	
00000		Wilton Re Atlantic Newco Limited										
00000		Wilton Re Atlantic Holding Partnership, LP										
00000		Wilton Re Atlantic Holding Intermediate Partnership, LP										
00000		Wilton Re Intermediate Holdco, LLC										
00000		Wilton Re Atlantic Limited		250,000							250,000	
00000		Wilton Re International Intermediate Holdco Limited										
00000		Wilton Re International Limited		250,000							250,000	
00000	32-0132104	Wilton Re Services, Inc.					37,869,608				37,869,608	
00000	35-2773107	Wilton Re Distributors LLC										
00000	46-2151727	Wilton Re Finance, LLC								14,687,500	14,687,500	
00000	36-3658347	Wilcac Structured Settlements Inc.										
66133	41-1760577	Wilton Reassurance Company Redding Reassurance Company 3 LLC	(78,287,160)	(72,712,840)	22,305,638		(22,503,229)	(138,344,653)		(20,625,000)	(310,167,244)	9,388,940,142
16639	82-5159810	Wilton Reassurance Life Company of NY	(74,000,000)				1,385,660	(38,579,890)			(37,194,230)	(1,354,735,527)
60704	94-1516991	Texas Life Insurance Company					(7,844,557)	78,288,632			(3,555,925)	4,329,920,728
69396	74-0940890	Wilcac Life Insurance Company										
62413	36-0947200	Wilton Re Structured Settlements, Inc.					(4,621,472)	(87,242,055)			(91,863,527)	1,645,217,700
00000	61-1068209	Wilton Re Annuity Service Corporation										
00000	85-0325648	Wilton Re Assignment Illinois, Inc.										
00000	42-1477359											

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	61-1314968	Wilton Re Assignment Kentucky, Inc.										
9999999	- Control Totals		-	-	-	-	-	-	XXX	-	-	640,000,000

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.....	100.000 %	NO

SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES

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.

REQUIRED FILINGS

	Response
March Filing	
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
April Filing	
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
June Filing	
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.

March Filing	
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 Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?.....	NO
April Filing	
36. 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
37. 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
38. 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.....
39. Will the Accident and Health Policy Experience Exhibit be filed by April 1?.....	YES.....
40. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?.....	NO.....
41. Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report 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.....

August Filing

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?.....	YES.....
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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 2 4 2 0 0 0 0 0

11.



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

12.



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19.



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20.



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21.



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25.



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26.



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27.



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

28.
29.
30.



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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.



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

36.
37.
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39.



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40.



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41.



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

42.



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43.
44.



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

45.
46.
47.

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		5,603,098	4,901,256
2505. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11	4,099,251		4,099,251	3,896,902
2506. RECEIVABLE ON CALL OPTIONS WITHHELD BY CEDING COMPANY	6,638,024		6,638,024	21,451,967
2507. MISC OTHER ASSETS	1,049,835		1,049,835	1,436,357
2597. Summary of remaining write-ins for Line 25 from overflow page	17,390,208		17,390,208	31,686,482

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Year	Prior Year
2504. MISC OTHER LIABILITIES	3,501,750	3,781,796
2505. MODCO LIABILITY	667,212	(1,023,966)
2506. PAYABLE ON CALL OPTIONS WITHHELD BY CEDING COMPANY	6,638,024	21,451,967
2507. ABANDONED PROPERTY	83,949	83,949
2597. Summary of remaining write-ins for Line 25 from overflow page	10,890,935	24,293,746
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	1,307,403	1,257,118
08.305. PREPAID REINSURANCE ASSUMED- NYSID CIRC LTR 11	202,349	2,772,506
08.306. MISC ADMIN CHARGES	45,465	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,555,217	4,029,624
2704. CONTINGENCY RESERVE	183,105	133,771
2797. Summary of remaining write-ins for Line 27 from overflow page	183,105	133,771
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)	0				278,163,900	233,552,370
5805. DISCRETIONARY TRUST SUPPORTING ASSUMED REINSURANCE BUSINESS (TRANSAMERICA LIFE)	0				10,231,241,221	8,796,845,473
5806. DISCRETIONARY TRUST SUPPORTING ASSUMED REINSURANCE BUSINESS (TRANSAMERICA FINANCIAL-NY)	0				83,936,246	70,268,658
5807. DISCRETIONARY TRUST SUPPORTING ASSUMED REINSURANCE BUSINESS (BANKERS LIFE AND CASUALTY COMPANY)	0				2,908,050,572	2,642,763,227
5808. DISCRETIONARY TRUST SUPPORTING ASSUMED REINSURANCE BUSINESS (TRANSAMERICA LIFE, AEGON XXX)	0				236,655,901	194,385,942
5809. LETTER OF CREDIT FACILITY COLLATERAL	0				26,835,919	25,692,811
5810. DISCRETIONARY TRUST SUPPORTING ASSUMED REINSURANCE BUSINESS (WASHINGTON NATIONAL)	0				62,301,418	58,094,432
5811. PLEDGED COLLATERAL UNDER DERIVATIVE INSTRUMENTS	ST				169,380,815	169,380,815
5897. Summary of remaining write-ins for Line 58 from overflow page					13,996,565,992	12,190,983,728

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	1,307,403	1,307,403							
08.305. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11	202,349	202,349							
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,509,752	1,509,752							
2797. Summary of remaining write-ins for Line 27 from overflow page									

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	202,349		(2,638)	229,927		(24,940)						
08.305. FUNDS HELD INTEREST ASSUMED	21,394,824		2,149,506	4,355,806	804,385	6,046,285	8,038,842					
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	21,597,173		2,146,868	4,585,733	804,385	6,021,345	8,038,842					
2797. Summary of remaining write-ins for Line 27 from overflow page												

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	1,806,147,820	10.4	1,806,147,820		1,806,147,820	10.4
1.02 All other governments	17,429,649	0.1	17,429,649		17,429,649	0.1
1.03 U.S. states, territories and possessions, etc. guaranteed	59,154,241	0.3	59,154,241		59,154,241	0.3
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	185,176,775	1.1	185,176,775		185,176,775	1.1
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	886,728,421	5.1	886,728,421		886,728,421	5.1
1.06 Industrial and miscellaneous	10,187,854,868	58.6	10,187,854,868		10,187,854,868	58.7
1.07 Hybrid securities	286,330,906	1.6	286,330,906		286,330,906	1.7
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans	95,339,509	0.5	95,339,509		95,339,509	0.6
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	13,524,162,189	77.8	13,524,162,189		13,524,162,189	78.0
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	321,469,836	1.9	321,469,836		321,469,836	1.9
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	321,469,836	1.9	321,469,836		321,469,836	1.9
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
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	881,066,495	5.1	851,488,507		851,488,507	4.9
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks	891,066,495	5.1	861,488,507		861,488,507	5.0
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	708,027,147	4.1	708,027,147		708,027,147	4.1
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans	708,027,147	4.1	708,027,147		708,027,147	4.1
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)	233,654,971	1.3	233,654,971		233,654,971	1.3
6.02 Cash equivalents (Schedule E, Part 2)	41,160,839	0.2	41,160,839		41,160,839	0.2
6.03 Short-term investments (Schedule DA)	7,630,088	0.0	7,630,088		7,630,088	0.0
6.04 Total cash, cash equivalents and short-term investments	282,445,898	1.6	282,445,897		282,445,897	1.6
7. Contract loans	89,145,264	0.5	89,063,648		89,063,648	0.5
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	1,514,523,396	8.7	1,514,523,396		1,514,523,396	8.7
10. Receivables for securities	42,816,711	0.2	42,696,957		42,696,957	0.2
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	17,373,656,936	100.0	17,343,877,577		17,343,877,577	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.....		825,920,489
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	89,092,659	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		89,092,659
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		_____
3.2	Totals, Part 3, Column 11.....		_____
4.	Accrual of discount.....		578,794
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.....		(507,890)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		199,032,720
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		8,024,185
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).....		708,027,148
12.	Total valuation allowance.....		_____
13.	Subtotal (Line 11 plus Line 12).....		708,027,148
14.	Deduct total nonadmitted amounts.....		_____
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		708,027,148

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,286,337,821
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	129,297,750	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	165,245,214	294,542,964
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		2,838,047
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(27,736,144)	
5.2	Totals, Part 3, Column 9.....		(27,736,144)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(5,255,414)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		34,305,477
8.	Deduct amortization of premium and depreciation.....		1,898,402
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).....		1,514,523,397
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,514,523,397

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		15,408,617,481
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,371,516,279
3.	Accrual of discount.....		88,716,208
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....	(65,108,007)	
4.3	Part 2, Section 2, Column 13.....	88,586,369	
4.4	Part 4, Column 11.....	(794,733)	22,683,629
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(38,701,481)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,067,274,057
7.	Deduct amortization of premium.....		23,399,823
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.....	19,509,285	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	7,276,861	26,786,147
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		1,326,428
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		14,736,698,521
12.	Deduct total nonadmitted amounts.....		29,577,988
13.	Statement value at end of current period (Line 11 minus Line 12).....		14,707,120,533

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
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	1,806,147,820	1,310,618,485	1,584,730,546	3,516,396,013
2. Canada				
3. Other Countries	17,429,649	15,252,669	17,450,273	17,595,000
4. Totals	1,823,577,468	1,325,871,154	1,602,180,819	3,533,991,013
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	59,154,241	52,609,888	61,680,581	45,650,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	185,176,775	168,470,285	175,115,873	248,962,958
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	886,728,421	765,153,464	875,196,238	963,639,255
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	8,454,400,034	7,420,598,386	8,545,617,457	8,149,925,402
9. Canada	247,345,865	222,440,728	249,552,196	249,109,252
10. Other Countries	1,867,779,384	1,653,524,699	1,872,715,608	1,815,579,545
11. Totals	10,569,525,284	9,296,563,812	10,667,885,261	10,214,614,199
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	13,524,162,189	11,608,668,603	13,382,058,772	15,006,857,425
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	291,794,981	286,571,741	339,431,800	XXX
15. Canada	4,613,724	4,089,307	4,649,678	XXX
16. Other Countries	25,061,131	24,723,165	34,400,115	XXX
17. Totals	321,469,836	315,384,213	378,481,592	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	321,469,836	315,384,213	378,481,592	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	10,000,000	10,000,000	10,000,000	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	10,000,000	10,000,000	10,000,000	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	881,066,495	881,066,495	1,029,723,884	XXX
25. Total Common Stocks	891,066,495	891,066,495	1,039,723,884	XXX
26. Total Stocks	1,212,536,331	1,206,450,708	1,418,205,476	XXX
27. Total Bonds and Stocks	14,736,698,520	12,815,119,311	14,800,264,248	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	8,453,103	23,595,191	5,382,438	2,898,199	1,765,818,890	XXX	1,806,147,820	13.3	1,893,861,517	13.4	1,806,147,820	
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	8,453,103	23,595,191	5,382,438	2,898,199	1,765,818,890	XXX	1,806,147,820	13.3	1,893,861,517	13.4	1,806,147,820	
2.	All Other Governments												
2.1.	NAIC 1	20,812	83,248	104,060	5,407,402	9,862,342	XXX	15,477,864	0.1	21,447,770	0.2	4,560,726	10,917,138
2.2.	NAIC 2						XXX			3,000,454	0.0		
2.3.	NAIC 3		596,619			1,355,166	XXX	1,951,785	0.0	1,952,200	0.0	1,951,785	
2.4.	NAIC 4						XXX						
2.5.	NAIC 5						XXX						
2.6.	NAIC 6						XXX						
2.7.	Totals	20,812	679,867	104,060	5,407,402	11,217,508	XXX	17,429,649	0.1	26,400,425	0.2	6,512,511	10,917,138
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1	707,712	6,892,005	3,748,604	47,555,920	250,000	XXX	59,154,241	0.4	60,031,521	0.4	59,154,241	
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	707,712	6,892,005	3,748,604	47,555,920	250,000	XXX	59,154,241	0.4	60,031,521	0.4	59,154,241	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1	4,350,516	9,337,856	16,117,202	43,466,186	31,179,222	XXX	104,450,982	0.8	120,715,556	0.9	104,450,982	
4.2.	NAIC 2	197,843	791,374	989,217	1,978,434	76,768,925	XXX	80,725,793	0.6	83,213,499	0.6	491,690	80,234,103
4.3.	NAIC 3						XXX						
4.4.	NAIC 4						XXX						
4.5.	NAIC 5						XXX						
4.6.	NAIC 6						XXX						
4.7.	Totals	4,548,359	10,129,230	17,106,419	45,444,621	107,948,147	XXX	185,176,775	1.4	203,929,055	1.4	104,942,672	80,234,103
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1	20,955,402	69,450,756	212,492,869	260,394,953	315,821,826	XXX	879,115,806	6.5	1,095,102,665	7.7	813,819,971	65,295,836
5.2.	NAIC 2	40,138	184,105	292,898	882,462	6,213,012	XXX	7,612,614	0.1	7,672,054	0.1	5,076,094	2,536,521
5.3.	NAIC 3						XXX						
5.4.	NAIC 4						XXX						
5.5.	NAIC 5						XXX						
5.6.	NAIC 6						XXX						
5.7.	Totals	20,995,540	69,634,861	212,785,767	261,277,415	322,034,838	XXX	886,728,421	6.6	1,102,774,719	7.8	818,896,064	67,832,357

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	154,388,623	847,154,489	801,433,327	1,618,863,340	1,583,033,425	XXX	5,004,873,204	37.0	5,145,869,388	36.4	2,945,804,488	2,059,068,716
6.2.	NAIC 2	33,366,273	466,176,863	545,897,985	1,871,403,952	1,278,349,326	XXX	4,195,194,400	31.0	4,343,406,385	30.7	3,038,887,691	1,156,306,709
6.3.	NAIC 3	27,513,679	140,950,276	572,939,411	95,222,284	77,746,257	XXX	914,371,907	6.8	905,501,731	6.4	182,241,139	732,130,768
6.4.	NAIC 4	1,755,741	18,788,936	37,283,139	11,013,739	2,064,686	XXX	70,906,241	0.5	66,064,970	0.5	38,976,549	31,929,692
6.5.	NAIC 5	1,532,446	4,138,026	1,139,922	894,632	2,290,979	XXX	9,996,005	0.1	4,737,894	0.0	7,146,173	2,849,831
6.6.	NAIC 6	93,713	49,487				XXX	143,200	0.0	10,163,726	0.1	143,200	
6.7.	Totals	218,650,474	1,477,258,076	1,958,693,785	3,597,397,947	2,943,484,674	XXX	10,195,484,956	75.3	10,475,744,094	74.1	6,213,199,240	3,982,285,716
7.	Hybrid Securities												
7.1.	NAIC 1			8,159,562	35,835,152	62,889,380	XXX	106,884,094	0.8	68,655,103	0.5	51,790,918	55,093,175
7.2.	NAIC 2	3,755,149	20,253,013	18,461,229	5,131,397	106,488,054	XXX	154,088,843	1.1	202,758,949	1.4	102,848,409	51,240,434
7.3.	NAIC 3				1,206,049	18,752,620	XXX	19,958,669	0.1	25,247,586	0.2	14,756,141	5,202,528
7.4.	NAIC 4					5,399,301	XXX	5,399,301	0.0	1,002,400	0.0		5,399,301
7.5.	NAIC 5						XXX						
7.6.	NAIC 6						XXX						
7.7.	Totals	3,755,149	20,253,013	26,620,791	42,172,598	193,529,355	XXX	286,330,906	2.1	297,664,038	2.1	169,395,468	116,935,438
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	3,022,991	43,470,058	6,905,183	13,810,366	9,552,170	XXX	76,760,767	0.6	38,886,811	0.3	9,512,856	67,247,911
10.2.	NAIC 2		8,796,597	528,104			XXX	9,324,701	0.1	23,840,581	0.2	9,324,701	
10.3.	NAIC 3		332,085	7,939,750			XXX	8,271,835	0.1	495,795	0.0	8,271,835	
10.4.	NAIC 4		884,321	97,885			XXX	982,206	0.0	13,710,844	0.1	982,206	
10.5.	NAIC 5						XXX						
10.6.	NAIC 6						XXX						
10.7.	Totals	3,022,991	53,483,061	15,470,922	13,810,366	9,552,170	XXX	95,339,509	0.7	76,934,031	0.5	28,091,598	67,247,911
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1						XXX			XXX	XXX		
11.2.	NAIC 2						XXX			XXX	XXX		
11.3.	NAIC 3						XXX			XXX	XXX		
11.4.	NAIC 4						XXX			XXX	XXX		
11.5.	NAIC 5						XXX			XXX	XXX		
11.6.	NAIC 6						XXX			XXX	XXX		
11.7.	Totals						XXX			XXX	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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1. NAIC 1	(d) 191,899,158	999,983,602	1,054,343,245	2,028,231,517	3,778,407,255		8,052,864,778	59.5	XXX	XXX	5,795,242,001	2,257,622,776
12.2. NAIC 2	(d) 37,359,403	496,201,952	566,169,434	1,879,396,246	1,467,819,316		4,446,946,351	32.9	XXX	XXX	3,156,628,585	1,290,317,767
12.3. NAIC 3	(d) 27,513,679	141,878,979	580,879,161	96,428,333	97,854,043		944,554,195	7.0	XXX	XXX	207,220,898	737,333,296
12.4. NAIC 4	(d) 1,755,741	19,673,258	37,381,024	11,013,739	7,463,988		77,287,749	0.6	XXX	XXX	39,958,755	37,328,993
12.5. NAIC 5	(d) 1,532,446	4,138,026	1,139,922	894,632	2,290,979		(c) 9,996,005	0.1	XXX	XXX	7,146,173	2,849,831
12.6. NAIC 6	(d) 93,713	49,487					(c) 143,200	0.0	XXX	XXX	143,200	
12.7. Totals	260,154,140	1,661,925,304	2,239,912,786	4,015,964,466	5,353,835,581		(b) 13,531,792,277	100.0	XXX	XXX	9,206,339,613	4,325,452,664
12.8. Line 12.7 as a % of Col. 7	1.9	12.3	16.6	29.7	39.6		100.0	XXX	XXX	XXX	68.0	32.0
13. Total Bonds Prior Year												
13.1. NAIC 1	197,957,933	1,004,238,595	1,345,499,328	2,242,888,167	3,653,986,310		XXX	XXX	8,444,570,332	59.7	6,421,289,199	2,023,281,133
13.2. NAIC 2	99,183,962	706,597,816	713,267,550	1,777,085,815	1,367,756,779		XXX	XXX	4,663,891,923	33.0	3,384,791,461	1,279,100,462
13.3. NAIC 3	14,327,261	110,177,821	463,868,300	255,629,814	89,194,116		XXX	XXX	933,197,312	6.6	252,261,857	680,935,455
13.4. NAIC 4	5,580,128	20,514,299	49,460,810	1,617,861	3,605,116		XXX	XXX	80,778,214	0.6	33,723,484	47,054,730
13.5. NAIC 5	1,334,669	2,285,439	55,257	2,359	1,060,170		XXX	XXX	(c) 4,737,894	0.0	1,635,598	3,102,496
13.6. NAIC 6		143,200	10,020,526				XXX	XXX	(c) 10,163,726	0.1	10,163,726	
13.7. Totals	318,383,953	1,843,957,170	2,582,171,771	4,277,224,016	5,115,602,491		XXX	XXX	(b) 14,137,339,400	100.0	10,103,865,125	4,033,474,276
13.8. Line 13.7 as a % of Col. 9	2.3	13.0	18.3	30.3	36.2		XXX	XXX	100.0	XXX	71.5	28.5
14. Total Publicly Traded Bonds												
14.1. NAIC 1	71,361,115	424,023,615	465,683,954	1,570,386,887	3,263,786,431		5,795,242,001	42.8	6,421,289,199	45.4	5,795,242,001	XXX
14.2. NAIC 2	10,790,038	241,059,429	293,399,920	1,520,974,709	1,090,404,490		3,156,628,585	23.3	3,384,791,461	23.9	3,156,628,585	XXX
14.3. NAIC 3	2,860,426	48,488,754	35,674,700	32,995,876	87,201,143		207,220,898	1.5	252,261,857	1.8	207,220,898	XXX
14.4. NAIC 4	1,466,145	16,756,908	9,605,901	10,065,115	2,064,686		39,958,755	0.3	33,723,484	0.2	39,958,755	XXX
14.5. NAIC 5	1,225,457	2,955,084	1,111,418	883,629	970,585		7,146,173	0.1	1,635,398	0.0	7,146,173	XXX
14.6. NAIC 6	93,713	49,487					143,200	0.0	10,163,726	0.1	143,200	XXX
14.7. Totals	87,796,893	733,333,277	805,475,892	3,135,306,216	4,444,427,335		9,206,339,613	68.0	10,103,865,125	71.5	9,206,339,613	XXX
14.8. Line 14.7 as a % of Col. 7	1.0	8.0	8.7	34.1	48.3		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	0.6	5.4	6.0	23.2	32.8		68.0	XXX	XXX	XXX	68.0	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1	120,538,044	575,959,987	588,659,291	457,844,630	514,620,824		2,257,622,776	16.7	2,023,281,133	14.3	XXX	2,257,622,776
15.2. NAIC 2	26,569,366	255,142,523	272,769,514	358,421,537	377,414,827		1,290,317,767	9.5	1,279,100,462	9.0	XXX	1,290,317,767
15.3. NAIC 3	24,653,253	93,390,225	545,204,460	63,432,457	10,652,901		737,333,296	5.4	680,935,455	4.8	XXX	737,333,296
15.4. NAIC 4	289,595	2,916,349	27,775,123	948,624	5,399,301		37,328,993	0.3	47,054,730	0.3	XXX	37,328,993
15.5. NAIC 5	306,989	1,182,941	28,505	11,003	1,320,393		2,849,831	0.0	3,102,496	0.0	XXX	2,849,831
15.6. NAIC 6											XXX	
15.7. Totals	172,357,247	928,592,027	1,434,436,893	880,658,250	909,408,246		4,325,452,664	32.0	4,033,474,276	28.5	XXX	4,325,452,664
15.8. Line 15.7 as a % of Col. 7	4.0	21.5	33.2	20.4	21.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.3	6.9	10.6	6.5	6.7		32.0	XXX	XXX	XXX	XXX	32.0

(a) Includes \$3,552,360,078 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$32,750,000 current year of bonds with Z designations and \$75,120,230 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, \$10,020,526 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 \$7,584,270; NAIC 2 \$45,818; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

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	6,436,224	17,867,150	782,057	147,000	1,765,085,597	XXX	1,790,318,028	13.2	1,845,793,237	13.1	1,790,318,028	
1.02.	Residential Mortgage-Backed Securities	1,661,144	4,963,989	4,252,333	2,327,875	721,298	XXX	13,926,639	0.1	37,386,260	0.3	13,926,639	
1.03.	Commercial Mortgage-Backed Securities	211,459	524,426	348,048	423,324	11,995	XXX	1,519,251	0.0	9,146,440	0.1	1,519,251	
1.04.	Other Loan-Backed and Structured Securities	144,275	239,626				XXX	383,901	0.0	1,535,580	0.0	383,901	
1.05.	Totals	8,453,103	23,595,191	5,382,438	2,898,199	1,765,818,890	XXX	1,806,147,820	13.3	1,893,861,517	13.4	1,806,147,820	
2.	All Other Governments												
2.01.	Issuer Obligations	20,812	679,867	104,060	5,407,402	11,217,508	XXX	17,429,649	0.1	26,400,425	0.2	6,512,511	10,917,138
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	20,812	679,867	104,060	5,407,402	11,217,508	XXX	17,429,649	0.1	26,400,425	0.2	6,512,511	10,917,138
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations	707,712	6,892,005	3,748,604	47,555,920	250,000	XXX	59,154,241	0.4	60,031,521	0.4	59,154,241	
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	707,712	6,892,005	3,748,604	47,555,920	250,000	XXX	59,154,241	0.4	60,031,521	0.4	59,154,241	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations	4,548,359	10,129,230	17,106,419	45,444,621	107,948,147	XXX	185,176,775	1.4	203,929,055	1.4	104,942,672	80,234,103
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	4,548,359	10,129,230	17,106,419	45,444,621	107,948,147	XXX	185,176,775	1.4	203,929,055	1.4	104,942,672	80,234,103
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	9,993,628	20,145,440	138,326,196	142,579,079	261,501,249	XXX	572,545,593	4.2	597,090,569	4.2	571,646,055	899,538
5.02.	Residential Mortgage-Backed Securities	7,517,694	33,686,794	46,534,203	60,075,162	18,868,264	XXX	166,682,117	1.2	288,823,641	2.0	166,682,117	
5.03.	Commercial Mortgage-Backed Securities	2,465,690	10,300,208	19,192,767	36,338,178	12,069,494	XXX	80,366,338	0.6	146,244,632	1.0	79,104,289	1,262,049
5.04.	Other Loan-Backed and Structured Securities	1,018,528	5,502,419	8,732,600	22,284,995	29,595,831	XXX	67,134,373	0.5	70,615,876	0.5	1,463,604	65,670,770
5.05.	Totals	20,995,540	69,634,861	212,785,767	261,277,415	322,034,838	XXX	886,728,421	6.6	1,102,774,719	7.8	818,896,064	67,832,357
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	111,893,100	705,642,580	887,579,932	3,451,460,035	2,882,734,534	XXX	8,039,310,181	59.4	8,206,584,537	58.0	5,852,300,618	2,187,009,563
6.02.	Residential Mortgage-Backed Securities	22,289,286	72,611,023	15,407,583	11,825,315	26,883,312	XXX	149,016,519	1.1	193,195,228	1.4	122,004,580	27,011,939
6.03.	Commercial Mortgage-Backed Securities	27,300,224	234,163,666	143,690,379	6,254,405	1,623,467	XXX	413,032,141	3.1	407,811,721	2.9	142,820,888	270,211,252
6.04.	Other Loan-Backed and Structured Securities	57,167,865	464,840,807	912,015,890	127,858,192	32,243,361	XXX	1,594,126,116	11.8	1,668,152,608	11.8	96,073,155	1,498,052,962
6.05.	Totals	218,650,474	1,477,258,076	1,958,693,785	3,597,397,947	2,943,484,674	XXX	10,195,484,956	75.3	10,475,744,094	74.1	6,213,199,240	3,982,285,716
7.	Hybrid Securities												
7.01.	Issuer Obligations	3,755,149	20,253,013	26,620,791	42,172,598	190,198,710	XXX	283,000,262	2.1	294,350,878	2.1	166,064,823	116,935,438
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities					3,330,645	XXX	3,330,645	0.0	3,313,160	0.0	3,330,645	
7.05.	Totals	3,755,149	20,253,013	26,620,791	42,172,598	193,529,355	XXX	286,330,906	2.1	297,664,038	2.1	169,395,468	116,935,438
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 2022 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	3,022,991	53,483,061	15,470,922	13,810,366	9,552,170	XXX	95,339,509	0.7	76,934,031	0.5	28,091,598	67,247,911
10.03.	Totals	3,022,991	53,483,061	15,470,922	13,810,366	9,552,170	XXX	95,339,509	0.7	76,934,031	0.5	28,091,598	67,247,911
11.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
11.01.	Totals						XXX			XXX	XXX		
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	137,354,985	781,609,285	1,074,268,059	3,734,766,654	5,218,935,745	XXX	10,946,934,728	80.9	XXX	XXX	8,550,938,947	2,395,995,781
12.02.	Residential Mortgage-Backed Securities	31,468,125	111,261,805	66,194,119	74,228,352	46,472,874	XXX	329,625,275	2.4	XXX	XXX	302,613,336	27,011,939
12.03.	Commercial Mortgage-Backed Securities	29,977,372	244,988,300	163,231,195	43,015,907	13,704,955	XXX	494,917,729	3.7	XXX	XXX	223,444,428	271,473,301
12.04.	Other Loan-Backed and Structured Securities	58,330,668	470,582,853	920,748,490	150,143,188	65,169,836	XXX	1,664,975,035	12.3	XXX	XXX	101,251,304	1,563,723,731
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	3,022,991	53,483,061	15,470,922	13,810,366	9,552,170	XXX	95,339,509	0.7	XXX	XXX	28,091,598	67,247,911
12.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	260,154,140	1,661,925,304	2,239,912,786	4,015,964,466	5,353,835,581		13,531,792,277	100.0	XXX	XXX	9,206,339,613	4,325,452,664
12.10.	Lines 12.09 as a % Col. 7	1.9	12.3	16.6	29.7	39.6		100.0	XXX	XXX	XXX	68.0	32.0
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	142,371,446	959,261,538	1,325,029,564	3,855,890,898	4,951,626,778	XXX	XXX	XXX	11,234,180,223	79.5	9,160,743,429	2,073,436,794
13.02.	Residential Mortgage-Backed Securities	80,419,701	209,421,185	93,352,936	89,468,626	46,742,681	XXX	XXX	XXX	519,405,130	3.7	485,782,217	33,622,913
13.03.	Commercial Mortgage-Backed Securities	22,282,514	216,690,037	184,911,667	94,754,350	44,564,225	XXX	XXX	XXX	563,202,793	4.0	303,927,901	259,274,892
13.04.	Other Loan-Backed and Structured Securities	70,387,917	423,185,866	964,121,714	223,794,484	62,127,245	XXX	XXX	XXX	1,743,617,226	12.3	117,773,206	1,625,844,019
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	2,922,375	35,398,545	14,755,890	13,315,658	10,541,563	XXX	XXX	XXX	76,934,031	0.5	35,638,372	41,295,659
13.08.	Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09.	Totals	318,383,953	1,843,957,170	2,582,171,771	4,277,224,016	5,115,602,491		XXX	XXX	14,137,339,401	100.0	10,103,865,125	4,033,474,277
13.10.	Line 13.09 as a % of Col. 9	2.3	13.0	18.3	30.3	36.2		XXX	XXX	100.0	XXX	71.5	28.5
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	41,203,922	428,451,676	679,928,342	3,023,487,298	4,377,867,709	XXX	8,550,938,947	63.2	9,160,743,429	64.8	8,550,938,947	XXX
14.02.	Residential Mortgage-Backed Securities	30,052,890	106,448,576	59,718,724	69,202,385	37,190,761	XXX	302,613,336	2.2	485,782,217	3.4	302,613,336	XXX
14.03.	Commercial Mortgage-Backed Securities	12,853,494	130,046,122	32,345,748	36,567,486	11,631,578	XXX	223,444,428	1.7	303,927,901	2.2	223,444,428	XXX
14.04.	Other Loan-Backed and Structured Securities	3,686,588	48,861,044	24,917,339	6,049,047	17,737,287	XXX	101,251,304	0.7	117,773,206	0.8	101,251,304	XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06.	Affiliated Bank Loans						XXX						XXX
14.07.	Unaffiliated Bank Loans		19,525,859	8,565,739			XXX	28,091,598	0.2	35,638,372	0.3	28,091,598	XXX
14.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09.	Totals	87,796,893	733,333,277	805,475,892	3,135,306,216	4,444,427,335		9,206,339,613	68.0	10,103,865,125	71.5	9,206,339,613	XXX
14.10.	Line 14.09 as a % of Col. 7	1.0	8.0	8.7	34.1	48.3		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.6	5.4	6.0	23.2	32.8		68.0	XXX	XXX	XXX	68.0	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations	96,151,063	353,157,609	394,339,717	711,279,356	841,068,037	XXX	2,395,995,781	17.7	2,073,436,794	14.7	XXX	2,395,995,781
15.02.	Residential Mortgage-Backed Securities	1,415,234	4,813,229	6,475,395	5,025,967	9,282,113	XXX	27,011,939	0.2	33,622,913	0.2	XXX	27,011,939
15.03.	Commercial Mortgage-Backed Securities	17,123,878	114,942,178	130,885,446	6,448,421	2,073,377	XXX	271,473,301	2.0	259,274,892	1.8	XXX	271,473,301
15.04.	Other Loan-Backed and Structured Securities	54,644,081	421,721,808	895,831,152	144,094,141	47,432,549	XXX	1,563,723,731	11.6	1,625,844,019	11.5	XXX	1,563,723,731
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
15.06.	Affiliated Bank Loans						XXX						XXX
15.07.	Unaffiliated Bank Loans	3,022,991	33,957,202	6,905,183	13,810,366	9,552,170	XXX	67,247,911	0.5	41,295,659	0.3	XXX	67,247,911
15.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
15.09.	Totals	172,357,247	928,592,027	1,434,436,893	880,658,250	909,408,246		4,325,452,664	32.0	4,033,474,277	28.5	XXX	4,325,452,664
15.10.	Line 15.09 as a % of Col. 7	4.0	21.5	33.2	20.4	21.0		100.0	XXX	XXX	XXX	XXX	100.0
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.3	6.9	10.6	6.5	6.7		32.0	XXX	XXX	XXX	XXX	32.0

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.....					
2. Cost of short-term investments acquired.....	8,473,981	8,473,981			
3. Accrual of discount.....	4,105	4,105			
4. Unrealized valuation increase (decrease).....					
5. Total gain (loss) on disposals.....	6,935	6,935			
6. Deduct consideration received on disposals.....	854,888	854,888			
7. Deduct amortization of premium.....	45	45			
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).....	7,630,088	7,630,088			
11. Deduct total nonadmitted amounts.....					
12. Statement value at end of current period (Line 10 minus Line 11).....	7,630,088	7,630,088			

(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)		(20,061,322)
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	(151,738,610)	
3.2	Section 2, Column 19		(151,738,610)
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)		(171,799,932)
11.	Deduct Nonadmitted Assets		
12.	Statement Value at End of Current Period (Line 10 minus Line 11)		(171,799,932)

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 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.....	74,800,685		73,827,127	973,558
2. Cost of cash equivalents acquired.....	1,521,266,003		1,512,813,691	8,452,311
3. Accrual of discount.....				
4. Unrealized valuation increase (decrease).....	861		861	
5. Total gain (loss) on disposals.....	79		79	
6. Deduct consideration received on disposals.....	1,554,906,789		1,551,434,852	3,471,937
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).....	41,160,839		35,206,906	5,953,933
11. Deduct total nonadmitted amounts.....				
12. Statement value at end of current period (Line 10 minus Line 11).....	41,160,839		35,206,906	5,953,933

(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 2022 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		
Mortgages in Good Standing - Commercial Mortgages - All Other														
105111322	O	Tampa	FL		04/01/2017	3.56	1,424,174		(9,444)				4,210,000	07/11/2022
105111389	O	San Diego	CA		04/01/2017	3.61	2,322,066		(11,427)				17,300,000	07/19/2022
105111397	O	San Diego	CA		04/01/2017	3.61	2,355,795		(11,593)				16,100,000	07/19/2022
105111405	O	San Diego	CA		04/01/2017	3.61	3,096,089		(15,235)				20,300,000	07/19/2022
105111413	O	San Diego	CA		04/01/2017	3.67	2,476,105		(11,567)				18,100,000	07/19/2022
105131155	O	Port Wentworth	GA		04/01/2017	3.97	9,075,595		(47,802)				28,989,064	11/09/2022
105131221	O	Houston	TX		04/01/2017	3.68	3,569,245		(10,792)				12,200,000	10/26/2022
105131403	O	Antelope	CA		04/01/2017	4.14	10,398,001		4,561				32,530,233	07/18/2022
105131551	O	Yorba Linda	CA		04/01/2017	3.63	5,134,008		(18,792)				10,300,000	09/01/2022
105131593	O	Chantilly	VA		04/01/2017	3.80	38,187,044		(107,194)				110,200,000	08/30/2022
105131833	O	Alexandria	VA		04/01/2017	3.57	44,041,912		(340,226)				114,700,000	08/30/2022
105131890	O	Napa	CA		04/01/2017	3.97	2,761,879		(10,681)				15,400,000	07/28/2022
105131908	O	Napa	CA		04/01/2017	3.97	3,833,652		(14,825)				24,600,000	07/28/2022
105131965	O	Ammon	ID		04/01/2017	3.84	8,001,612		(77,489)				21,000,000	09/20/2022
105132203	O	Houston	TX		04/01/2017	3.47	1,702,815		(10,115)				7,800,000	10/26/2022
105132229	O	Los Angeles	CA		04/01/2017	3.92	3,357,571		(23,249)				8,700,000	08/19/2022
105132237	O	Casa Grande	AZ		04/01/2017	3.72	2,483,826		(15,935)				19,100,000	07/07/2022
105141402	O	Fargo	ND		04/01/2017	4.25	6,220,181		(4,748)				9,900,000	10/06/2022
105141410	O	Indianapolis	IN		04/01/2017	4.53	20,424,157		32,873				54,600,000	07/11/2022
105141428	O	Houston	TX		04/01/2017	3.75	8,412,486		(11,997)				20,200,000	10/16/2022
105141493	O	Santa Ana	CA		04/01/2017	3.79	3,280,894		(11,263)				9,500,000	10/23/2022
105141618	O	Seattle	WA		04/01/2017	4.14	3,362,590		(1,521)				6,250,000	10/18/2022
105141642	O	Brookfield	WI		04/01/2017	4.37	5,892,713		(5,975)				10,900,000	09/16/2022
105141675	O	Portland	OR		04/01/2017	4.32	3,527,704		1,191				6,100,000	08/12/2022
105141709	O	Sumner	WA		04/01/2017	3.64	6,055,140		(18,866)				16,900,000	12/12/2022
105141717	O	Sparks	NV		04/01/2017	4.12	14,062,144		(10,302)				58,400,000	12/09/2022
105141733	O	Delray Beach	FL		04/01/2017	4.19	5,221,792		(2,538)				9,800,000	10/26/2022
105141758	O	Anchorage	AK		04/01/2017	3.77	6,957,030		(8,637)				15,500,000	10/16/2022
105141766	O	Copley	OH		04/01/2017	4.63	13,235,110		18,227				29,400,000	12/09/2022
105141782	O	Liverpool	NY		04/01/2017	4.15	14,811,029		(28,866)				42,600,000	10/18/2022
105142046	O	Los Angeles	CA		04/01/2017	3.53	4,705,999		(16,271)				18,500,000	05/03/2022
105142053	O	Roseville	CA		04/01/2017	4.06	10,511,084		(2,621)				30,408,083	07/12/2022
10514205A	O	Roseville	CA		01/26/2022	4.12	2,274,408						6,607,301	07/12/2022
105142129	O	Vancouver	WA		04/01/2017	4.17	10,850,849		3,209				28,400,000	10/27/2022
105142186	O	Valencia	CA		04/01/2017	3.71	4,882,833		(7,889)				15,200,000	07/07/2022
105142251	O	Sterling	VA		04/01/2017	4.32	15,118,867		(47,392)				27,638,889	10/17/2022
105151021	O	Bellevue	NE		04/01/2017	4.26	3,733,153		3,134				7,700,000	09/22/2022
105151260	O	Mt. Juliet	TN		04/01/2017	4.36	39,489,312		47,228				95,000,000	08/03/2022
105151435	O	Vernon	CA		04/01/2017	3.98	5,159,426		947				36,100,000	08/23/2022
105151476	O	Brunswick	OH		04/01/2017	4.16	4,967,040		(51)				17,500,000	08/23/2022
105151518	O	Lakewood	OH		04/01/2017	4.06	3,094,666		(986)				10,700,000	12/16/2022
105152276	O	San Diego	CA		04/01/2017	4.25	12,384,045		(22,903)				22,800,000	07/20/2022
105152284	O	Sacramento	CA		04/01/2017	4.14	4,600,974		(5,077)				10,600,000	07/14/2022

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Annual Statement for the Year 2022 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		
105161962	O	Riviera Beach	FL		04/01/2017	3.98	3,764,282		1,202				10,100,000	12/17/2022
185181294	O	Colorado Springs	CO		06/13/2018	4.33	2,868,172		(1,660)				13,589,189	07/07/2022
185191731		Franklin	TN		10/08/2019	3.78	9,221,998						17,000,000	10/26/2022
876BROAD7		New York	NY		06/08/2018	4.54	8,639,592						18,750,000	04/04/2018
87943	O	Costa Mesa	CA		04/01/2017	3.03	1,023,382		(24,951)				16,000,000	07/07/2022
88255A	O	Chesterfield	MO		04/01/2017	3.41	18,686,133		(509,026)				59,087,010	08/31/2022
88255B	O	Chesterfield	MO		04/01/2017	3.48	2,421,182		(67,683)				7,635,602	08/31/2022
88381		Cicero	NY		04/01/2017	3.23	1,494,564		(49,075)				9,000,000	07/15/2022
88465		Mankato	MN		04/01/2017	3.58	2,143,105		(33,779)				10,700,000	09/23/2022
88750	O	Atlanta	GA		04/01/2017	3.33	3,973,550		(57,173)				33,142,857	10/26/2022
88809	O	American Canyon	CA		04/01/2017	3.45	5,446,082		(129,265)				42,300,000	10/03/2022
88830	O	Lincoln	NE		04/01/2017	3.52	3,705,167		(39,402)				16,400,000	10/25/2022
88846	O	Chicago	IL		04/01/2017	3.43	3,296,729		(82,237)				14,500,000	05/03/2022
88880		Jacksonville	FL		04/01/2017	3.26	850,620		(8,338)				13,600,000	07/07/2022
88899	O	Huntsville	AL		04/01/2017	3.16	483,218		(5,312)				15,600,000	07/07/2022
88917		Charlotte	NC		04/01/2017	3.36	2,958,299		(45,422)				16,600,000	07/07/2022
89002	O	Santa Maria	CA		04/01/2017	3.14	645,790		(10,547)				16,300,000	07/07/2022
89051	O	Branchburg Twp	NJ		04/01/2017	3.48	1,943,970		(21,630)				8,800,000	12/01/2022
89103	O	Sioux City	IA		04/01/2017	3.30	1,774,230		(25,043)				10,046,948	09/20/2022
89171	O	Garner	NC		04/01/2017	3.13	1,165,935		(18,453)				13,800,000	07/07/2022
89246	O	Buford	GA		04/01/2017	3.13	975,601		(12,334)				9,100,000	10/26/2022
89299	O	West Orange	NJ		04/01/2017	3.14	1,580,838		(18,323)				12,200,000	07/07/2022
89300	O	Corona	CA		04/01/2017	3.15	705,007		(7,535)				12,900,000	09/01/2022
89301	O	Corona	CA		04/01/2017	3.15	377,094		(4,030)				5,800,000	07/15/2022
89323	O	Chicago	IL		04/01/2017	3.31	874,868		(10,996)				4,350,000	03/29/2022
89329	O	Spokane	WA		04/01/2017	3.20	1,996,670		(23,033)				15,100,000	10/26/2022
89363	O	Moon Township	PA		04/01/2017	3.30	5,626,506		(66,886)				29,200,000	10/16/2022
89397	O	Fayetteville	NC		04/01/2017	3.37	1,983,828		(20,503)				9,800,000	07/12/2022
89413	O	Ogden	UT		04/01/2017	3.19	2,002,385		(23,736)				14,300,000	07/07/2022
89421	O	Knoxville	TN		04/01/2017	3.27	668,566		(8,617)				2,960,000	10/13/2022
89424	O	Pooler	GA		04/01/2017	3.25	3,972,670		(44,252)				62,900,000	11/10/2022
89456	O	Fresno	CA		04/01/2017	3.25	545,801		(7,551)				4,620,000	10/25/2022
89483		Albuquerque	NM		04/01/2017	4.17	2,923,142		(33,374)				6,100,000	11/18/2022
89505		Clarksburg	WV		04/01/2017	3.47	3,419,540		(46,006)				8,900,000	07/12/2022
89508	O	Fresno	CA		04/01/2017	3.23	758,362		(8,947)				7,400,000	10/25/2022
89549	O	Tampa	FL		04/01/2017	3.25	1,202,799		(13,676)				9,500,000	10/26/2022
89636		Chula Vista	CA		04/01/2017	3.28	950,016		(9,175)				10,500,000	09/19/2022
89791	O	Piscataway	NJ		04/01/2017	3.92	5,215,782		(57,414)				19,100,000	12/01/2022
89858A	O	Fresno	CA		04/01/2017	3.40	9,017,673		(120,759)				37,400,000	10/26/2022
89879	O	Omaha	NE		04/01/2017	3.43	2,924,436		(38,148)				12,350,000	10/16/2022
89889	O	Shelton	CT		04/01/2017	3.53	4,439,333		(99,049)				16,500,000	10/19/2022
905191664		East Setauket	NY		11/19/2019	3.73	8,009,046						18,400,000	10/26/2022

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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		
ALBERTSON		Melrose Park	IL		02/11/2019	5.38	12,987,776		790				27,600,849	11/28/2018
BGH6Q84K9		Inglewood	CA		07/08/2020	4.85	34,500,000						53,076,923	05/26/2020
BGH7S7NR1		New York	NY		03/15/2022	4.93	56,099,729		202,248				109,885,307	03/08/2022
BGH7S7P65		New York	NY		03/15/2022									
BGH7S7PA6		New York	NY		03/15/2022	7.68	13,495,968		77,232				119,714,000	02/23/2022
BGH7S7PB4		New York	NY		03/15/2022									
CIRAA		Philadelphia	PA		03/28/2022	5.71	12,478,172		9,422				13,465,590	02/15/2022
EQUUS		Various	OT		04/21/2021	4.14	12,492,512		1,443				13,736,264	03/31/2021
FRCMA		Palo Alto	CA		01/27/2021	4.04	10,891,089		796				18,989,547	12/14/2020
ILPT11		Various	OT		11/15/2019	4.29	13,000,000						20,317,143	07/15/2019
ILPT22SR0		Various	OT		03/04/2022	5.48	5,000,000						3,577,818	02/17/2022
IVCINDUS4		Various	OT		05/14/2019	4.17	9,954,330		4,173				15,267,176	03/20/2019
NEWPORT		Bellevue	WA		05/28/2019	4.67	12,994,599		352				34,482,759	03/21/2019
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							708,027,147		(2,338,585)				2,221,178,550	XXX
0899999 – Total Mortgages in Good Standing							708,027,147		(2,338,585)				2,221,178,550	XXX
3399999 – Total Mortgages							708,027,147		(2,338,585)				2,221,178,550	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.

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
10514205A	Roseville	CA		01/26/2022	4.11	2,307,692		6,607,301
BGH7S7NR1	New York	NY		03/15/2022	4.96	55,897,481		1,360,000,000
BGH7S7PA6	New York	NY		03/15/2022	7.85	13,418,736		1,360,000,000
CIRAA	Philadelphia	PA		03/28/2022	5.72	12,468,750		13,465,590
ILPT22SR0	Various	OT		03/04/2022	5.48	5,000,000		3,577,818
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other						89,092,659		2,743,650,708
0899999 – Total Mortgages in Good Standing						89,092,659		2,743,650,708
3399999 – Total Mortgages						89,092,659		2,743,650,708

Annual Statement for the Year 2022 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					
Mortgages closed by repayment																	
105121115	Houston	TX		04/01/2017	06/30/2022	4,671,132		(23,303)				(23,303)	4,647,829	4,647,829			
89580	Tucson	AZ		04/01/2017	03/30/2022	853,576		(4,483)				(4,483)	849,093	815,752		(33,341)	(33,341)
89625	Tucson	AZ		04/01/2017	03/30/2022	788,668		(4,267)				(4,267)	784,401	751,033		(33,368)	(33,368)
89728	State College	PA		04/01/2017	07/14/2022	6,920,230		(66,138)				(66,138)	6,854,092	6,419,982		(434,110)	(434,110)
90006	San Francisco	CA		04/01/2017	04/29/2022	405,730		(3,248)				(3,248)	402,482	401,360		(1,122)	(1,122)
0199999 - Mortgages closed by repayment						13,639,336		(101,439)				(101,439)	13,537,897	13,035,956		(501,940)	(501,940)
Mortgages with partial repayments																	
105111322	Tampa	FL		04/01/2017		141,962		(8,710)				(8,710)	133,252	133,252			
105111389	San Diego	CA		04/01/2017		198,824		(10,361)				(10,361)	188,463	188,463			
105111397	San Diego	CA		04/01/2017		201,712		(10,511)				(10,511)	191,201	191,201			
105111405	San Diego	CA		04/01/2017		265,099		(13,814)				(13,814)	251,284	251,284			
105111413	San Diego	CA		04/01/2017		211,961		(10,507)				(10,507)	201,454	201,454			
105131155	Port Wentworth	GA		04/01/2017		259,095		(10,194)				(10,194)	248,901	248,901			
105131221	Houston	TX		04/01/2017		265,820		(9,716)				(9,716)	256,104	256,104			
105131403	Antelope	CA		04/01/2017		316,848		2,190				2,190	319,038	319,038			
105131551	Yorba Linda	CA		04/01/2017		156,129		(2,219)				(2,219)	153,910	153,910			
105131593	Chantilly	VA		04/01/2017		1,140,601		(25,084)				(25,084)	1,115,517	1,115,517			
105131833	Alexandria	VA		04/01/2017		1,188,459		(16,319)				(16,319)	1,172,140	1,172,140			
105131890	Napa	CA		04/01/2017		111,811		(8,089)				(8,089)	103,721	103,721			
105131908	Napa	CA		04/01/2017		155,200		(11,229)				(11,229)	143,971	143,971			
105131965	Ammon	ID		04/01/2017		318,475		(13,330)				(13,330)	305,146	305,146			
105132203	Houston	TX		04/01/2017		229,975		(10,107)				(10,107)	219,868	219,868			
105132229	Los Angeles	CA		04/01/2017		91,651		(1,361)				(1,361)	90,291	90,291			
105132237	Casa Grande	AZ		04/01/2017		159,026		(13,124)				(13,124)	145,902	145,902			
105141402	Fargo	ND		04/01/2017		245,864		(3,814)				(3,814)	242,051	242,051			
105141410	Indianapolis	IN		04/01/2017		404,033		6,074				6,074	410,107	410,107			
105141428	Houston	TX		04/01/2017		350,133		(1,418)				(1,418)	348,715	348,715			
105141493	Santa Ana	CA		04/01/2017		133,133		(1,295)				(1,295)	131,839	131,839			
105141618	Seattle	WA		04/01/2017		92,464		(402)				(402)	92,062	92,062			
105141642	Brookfield	WI		04/01/2017		154,271		(2,766)				(2,766)	151,505	151,505			
105141675	Portland	OR		04/01/2017		141,212		822				822	142,034	142,034			
105141709	Sumner	WA		04/01/2017		250,238		(2,208)				(2,208)	248,030	248,030			
105141717	Sparks	NV		04/01/2017		384,033		(6,858)				(6,858)	377,175	377,175			
105141733	Delray Beach	FL		04/01/2017		102,080		(475)				(475)	101,605	101,605			
105141758	Anchorage	AK		04/01/2017		448,064		(5,549)				(5,549)	442,515	442,515			
105141766	Copley	OH		04/01/2017		356,476		8,945				8,945	365,420	365,420			
105141782	Liverpool	NY		04/01/2017		565,413		(22,401)				(22,401)	543,012	543,012			
105142046	Los Angeles	CA		04/01/2017		191,770		(2,069)				(2,069)	189,701	189,701			
105142053	Roseville	CA		04/01/2017		333,486		(1,473)				(1,473)	332,013	332,013			
10514205A	Roseville	CA		01/26/2022									33,284	33,284			
105142129	Vancouver	WA		04/01/2017		298,986		1,585				1,585	300,571	300,571			
105142186	Valencia	CA		04/01/2017		169,432		(1,566)				(1,566)	167,866	167,866			
105142251	Sterling	VA		04/01/2017		259,613		(14,525)				(14,525)	245,088	245,088			
105151021	Bellevue	NE		04/01/2017		146,301		2,617				2,617	148,918	148,918			
105151260	Mt. Juliet	TN		04/01/2017		1,058,834		36,940				36,940	1,095,774	1,095,774			
105151435	Vernon	CA		04/01/2017		200,390		785				785	201,175	201,175			
105151476	Brunswick	OH		04/01/2017		187,198		(41)				(41)	187,157	187,157			
105151518	Lakewood	OH		04/01/2017		116,910		(799)				(799)	116,111	116,111			
105152276	San Diego	CA		04/01/2017		212,386		(4,530)				(4,530)	207,856	207,856			
105152284	Sacramento	CA		04/01/2017		251,076		(4,357)				(4,357)	246,720	246,720			
105161962	Riviera Beach	FL		04/01/2017		131,995		234				234	132,229	132,229			
185181294	Colorado Springs	CO		06/13/2018		443,436		(1,760)				(1,760)	441,676	441,676			
185191731	Franklin	TN		10/08/2019		194,819							194,819	194,819			

Annual Statement for the Year 2022 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					
876BROAD7	New York	NY		06/08/2018		149,337							149,337	149,337			
87943	Costa Mesa	CA		04/01/2017		536,181		(34,923)				(34,923)	501,258	501,258			
88255A	Chesterfield	MO		04/01/2017		2,286,504		(291,187)				(291,187)	1,995,317	1,995,317		-	-
88255B	Chesterfield	MO		04/01/2017		271,428		(35,361)				(35,361)	236,068	236,068			
88381	Cicero	NY		04/01/2017		362,547		(18,340)				(18,340)	344,206	344,206			
88465	Mankato	MN		04/01/2017		435,157		(35,057)				(35,057)	400,100	400,100			
88750	Atlanta	GA		04/01/2017		1,113,771		(66,044)				(66,044)	1,047,727	1,047,727			
88809	American Canyon	CA		04/01/2017		764,751		(32,932)				(32,932)	731,819	731,819			
88830	Lincoln	NE		04/01/2017		506,279		(37,924)				(37,924)	468,355	468,355			
88846	Chicago	IL		04/01/2017		478,970		(19,362)				(19,362)	459,607	459,607			
88880	Jacksonville	FL		04/01/2017		536,266		(13,060)				(13,060)	523,206	523,206			
88899	Huntsville	AL		04/01/2017		621,570		(11,842)				(11,842)	609,728	609,728			
88917	Charlotte	NC		04/01/2017		429,068		(12,070)				(12,070)	416,998	416,998			
89002	Santa Maria	CA		04/01/2017		403,565		(16,211)				(16,211)	387,354	387,354			
89051	Branchburg Twp	NJ		04/01/2017		236,928		(20,118)				(20,118)	216,810	216,810			
89103	Sioux City	IA		04/01/2017		562,989		(30,127)				(30,127)	532,862	532,862			
89171	Garner	NC		04/01/2017		619,966		(26,568)				(26,568)	593,398	593,398			
89246	Buford	GA		04/01/2017		453,261		(17,016)				(17,016)	436,245	436,245			
89299	West Orange	NJ		04/01/2017		704,817		(24,980)				(24,980)	679,837	679,837			
89300	Corona	CA		04/01/2017		314,924		(10,308)				(10,308)	304,616	304,616			
89301	Corona	CA		04/01/2017		168,448		(5,513)				(5,513)	162,934	162,934			
89323	Chicago	IL		04/01/2017		181,755		(11,738)				(11,738)	170,017	170,017			
89329	Spokane	WA		04/01/2017		819,708		(30,494)				(30,494)	789,214	789,214			
89363	Moon Township	PA		04/01/2017		1,228,456		(72,696)				(72,696)	1,155,760	1,155,760			
89397	Fayetteville	NC		04/01/2017		597,824		(24,637)				(24,637)	573,186	573,186			
89413	Ogden	UT		04/01/2017		733,939		(30,210)				(30,210)	703,729	703,729			
89421	Knoxville	TN		04/01/2017		220,102		(10,543)				(10,543)	209,560	209,560			
89424	Pooler	GA		04/01/2017		1,457,399		(56,459)				(56,459)	1,400,940	1,400,940			
89456	Fresno	CA		04/01/2017		185,325		(9,299)				(9,299)	176,027	176,027			
89483	Albuquerque	NM		04/01/2017		261,860		(13,597)				(13,597)	248,263	248,263			
89505	Clarksburg	WV		04/01/2017		334,309		(20,343)				(20,343)	313,967	313,967			
89508	Fresno	CA		04/01/2017		242,714		(10,900)				(10,900)	231,814	231,814			
89549	Tampa	FL		04/01/2017		397,945		(16,861)				(16,861)	381,084	381,084			
89636	Chula Vista	CA		04/01/2017		271,076		(10,888)				(10,888)	260,187	260,187			
89791	Piscataway	NJ		04/01/2017		433,600		(47,567)				(47,567)	386,033	386,033			
89858A	Fresno	CA		04/01/2017		1,478,458		(119,859)				(119,859)	1,358,599	1,358,599			
89879	Omaha	NE		04/01/2017		509,202		(38,582)				(38,582)	470,619	470,619			
89889	Shelton	CT		04/01/2017		613,350		(26,201)				(26,201)	587,150	587,150			
905191664	East Setauket	NY		11/19/2019		169,733							169,733	169,733			
IVCINDUS4	Various	OT		05/14/2019		40,081		39				39	40,120	40,120			
0299999 – Mortgages with partial repayments						35,370,255		(1,502,563)				(1,502,563)	33,900,977	33,900,977			
Mortgages disposed																	
105121453	Fullerton	CA		04/01/2017	09/07/2022	1,764,369		(9,245)				(9,245)	1,755,124	1,755,124			
105141576	Dublin	OH		04/01/2017	12/01/2022	24,730,116		106,011				106,011	24,836,127	24,836,127			
88665	Willoughby	OH		04/01/2017	11/01/2022	604,552		(12,601)				(12,601)	591,951	591,951			
88730	West Lafayette	IN		04/01/2017	12/23/2022	377,369		(6,339)				(6,339)	371,030	371,135			
88773	Ontario	CA		04/01/2017	01/14/2022	385,836		(650)				(650)	385,186	379,133		104	104
89175	Seattle	WA		04/01/2017	05/19/2022	1,853,604		(199,778)				(199,778)	1,653,826	1,653,826		(6,054)	(6,054)
89306	Franklin Township	NJ		04/01/2017	10/14/2022	1,020,452		(35,674)				(35,674)	984,778	984,778			
89433	Hollywood	FL		04/01/2017	12/09/2022	4,876,595		(77,102)				(77,102)	4,799,493	4,799,493			
89474	Murfreesboro	TN		04/01/2017	12/29/2022	919,376		(42,107)				(42,107)	877,269	877,269			
89627	Tarzana	CA		04/01/2017	10/19/2022	3,917,418		(345,655)				(345,655)	3,571,763	3,571,763			
90068	New York	NY		04/01/2017	11/18/2022	107,883,191		(2,883,191)				(2,883,191)	105,000,000	105,000,000			
BXGRAMER7	Various	CT		01/30/2019	04/08/2022	7,271,662		3,526				3,526	7,275,189	7,275,189			

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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
0399999 - Mortgages disposed						155,604,540		(3,502,803)			(3,502,803)		152,101,737	152,095,787		(5,949)	(5,949)
0599999 - Total						204,614,131		(5,106,805)			(5,106,805)		199,540,610	199,032,720		(507,890)	(507,890)

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.																		
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																																		
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L			CA	GUGGENHEIM PRT OPP INV GRADE SEC L	4.A YE	03/01/2011		73,254,454	94,120,986	94,120,986	(12,866,977)					1,801,369																	
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	94,120,986	94,120,986	(12,866,977)				1,801,369		XXX																
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated																																		
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201		04/26/2018	1	25,143,704	31,827,005	31,827,005	(15,682,312)					2,088,577	913,899	0.700															
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC		04/01/2021	1	8,589,702	8,311,816	8,311,816	(785,895)				1,139,625	4,927,591	1.390																
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP		10/09/2018	1	10,105,801	9,792,130	9,792,130	(514,930)				201,259	1,164,470	0.710																
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.		03/15/2019	1	6,250,750	9,186,057	9,186,057	1,214,927				30,805	1,940,080	0.230																
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.		WILMINGTON	DE	Global Infrastructure Investors IV, LLC		02/01/2019	1	10,556,688	11,182,744	11,182,744	598,018				322,784	3,902,862	0.060																
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.		WILMINGTON	CYM	FCO Fund V GP LLC		04/30/2019	1	15,362,855	16,662,225	16,662,225	523,861					9,408,105	1.470																
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	Trident Capital VIII, L.P.		04/05/2019	1	10,373,365	12,725,828	12,725,828	192,050				705,838	1,115,665	0.270																
000000-00-0	Whitehorse Liquidity Partners III, LP		WILMINGTON	DE	Whitehorse Liquidity Partners Inc		04/01/2021	1	8,757,829	8,091,492	8,091,492	(658,845)				458,443	5,028,276	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	11,528,749	15,017,173	15,017,173	1,178,911				18,056	2,677,251	0.180																
000000-00-0	WCAS XIII, L.P.		NEW YORK	DE	WCAS XIII ASSOCIATES LLC		06/21/2019	1	8,029,203	7,526,531	7,526,531	(828,637)				2,000,249	1,966,866	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	3,429,068	5,176,950	5,176,950	(54,210)					2,070,932	0.350																
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC		08/16/2019	1	10,685,078	14,653,403	14,653,403	64,774				176,479	991,401	0.180																
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI LP		WILMINGTON	CYM	CLEARLAKE CAPITAL PARTNERS VI GP LP		12/31/2019	1	10,118,198	14,062,685	14,062,685	1,108,407				495,557	279,203	0.140																
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.		WILMINGTON	DE	BXLS V LLC		12/31/2019	1	1,386,363	1,416,096	1,416,096	(103,055)				18,011	3,630,593	0.110																
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	DE	INSIGHT ASSOCIATES XI L.P.		12/17/2019	1	9,730,000	15,521,121	15,521,121	(679,448)					270,000	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	1,264,207	1,274,226	1,274,226	(28,194)				16,378	776,675	0.010																
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.		WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.		09/01/2020	1	997,726	1,049,610	1,049,610	45,441				9,107	1,011,384	0.020																
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.		09/01/2020		829,220	958,865	958,865	27,747				36,978	1,170,780	0.180																
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE		WHITEHORSE LIQUIDITY PARTNERS INC		09/01/2020		6,595,909	5,892,974	5,892,974	(1,369,133)				1,229,327	5,682,093	0.250																
000000-00-0	FITZCARRALDO EQUITY FUNDED		USA		FITZCARRALDO EQUITY FUNDED	2.B	08/11/2020		10,949,358	13,056,168	10,949,358					2,068,078																		
000000-00-0	MOLLY AIDA EQUITY FUNDED		USA		MOLLY AIDA EQUITY FUNDED	2.B	08/11/2020		12,941,176	12,401,010	12,941,176					584,683																		
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE		BAIN CAPITAL XIII GENERAL PARTNER, LLC		11/01/2020		1,744,656	1,680,546	1,680,546	(38,724)				(11,360)	2,280,000	0.040																
000000-00-0	T-VIII CELESTIAL CO-INVEST LP		DE		TRIDENT CAPITAL VIII, L.P.		04/01/2021		10,012,699	8,677,028	8,677,028	(2,754,265)				12,699	(12,699)	0.630																
000000-00-0	INVESCO CLO EQUITY FUND 3 LP		USA		INVESCO CLO EQUITY FUND 3 LP	2.B FE	06/15/2021		9,574,087	9,574,087	9,574,087					499,116																		
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE		WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I		06/01/2021		26,107,138	26,898,379	26,898,379	811,281				2,912,616	27,016,418	13.560																
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM		INSIGHT ASSOCIATES XII, L.P.		08/01/2021		4,950,000	4,159,317	4,159,317	(747,816)				8,288	4,425,000	0.040																
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED		USA		HYPNOS HOLDCO LLC INTERESTS FUNDED	2.B	10/22/2021		2,048,290	2,303,321	2,048,290					197,395																		

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Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4 City	5 State								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
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE		GENERAL ATLANTIC GP 2021, LLC		12/01/2021		4,570,683	4,161,405	4,161,405	(409,278)						7,429,317	0.150
000000-00-0	TRIDENT IX, L.P.		CYM		TRIDENT CAPITAL IX, L.P.		12/01/2021		7,040,124	6,388,585	6,388,585	(651,539)						27,959,876	0.690
000000-00-0	THOMA BRAVO FUND XV, L.P.		DE		THOMA BRAVO UGP XV, LLC		11/01/2022		5,366,962	5,366,962	5,366,962	-				(70,943)		4,633,038	0.110
000000-00-0	WCAS XIV, LP.		NY		WCAS XIV Associates LLC		12/01/2022		310,513	310,513	310,513	-						9,689,487	0.210
45032M-AG-3	ISAIL 2013 SENIOR A - ABS		NY		ISAIL 2013 SENIOR A - ABS	2.B	05/24/2013		1,654,994	1,090,657	1,654,994						67,493		
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS		NY		ISAIL 2013 JUNIOR PART B - ABS	2.B	05/24/2013		2,754	1,815	2,754						476		
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1		USA		GPAM PDFNI LLC INTEREST 1	2.B	07/11/2012		3,975,515	933,490	3,975,515						180,293		
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2		USA		GPAM PDFNI LLC INTEREST 2	2.B	10/26/2012		611,618	143,614	611,618						27,737		
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3		USA		GPAM PDFNI LLC INTEREST 3	2.B	03/12/2013		1,235,467	290,100	1,235,467						56,030		
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1		USA		GPAM PDFNI 2016 LLC INTEREST 1	2.B	04/12/2016		13,996,024	15,699,921	13,996,024						2,300,706		
BGH4PY-1Z-8	GPAM PDFNI 2016 LLC INTEREST 2		USA		GPAM PDFNI 2016 LLC INTEREST 2	2.B	07/05/2016		5,586,343	6,266,433	5,586,343						918,299		
BGH4R3-Y5-4	GPAM PDFNI 2016 LLC INTEREST 3		USA		GPAM PDFNI 2016 LLC INTEREST 3	2.B	08/26/2016		4,355,659	4,885,923	4,355,659						715,995		
BGH523-TA-3	GPAM PDFNI 2017 LLC INTEREST 4		USA		GPAM PDFNI 2017 LLC INTEREST 4	2.B	05/11/2017		3,812,711	4,276,876	3,812,711						626,744		
BGH530-RN-2	GPAM PDFNI 2017 LLC INTEREST 5 - ABS		USA		GPAM PDFNI 2017 LLC INTEREST 5 - ABS	2.B	06/09/2017		3,277,513	3,676,522	3,277,513						538,767		
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT.		USA		OP-IG FD ALT INVESTMENT CO LLC INT.	2.B	12/07/2017		62,000	47,746	62,000								
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT.	0	USA		OP-IG FD ALT INVESTMENT CO LLC INT.	2.B	12/07/2017		88,000	67,769	88,000								
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED		USA		ROSALES HOLDCO EQUITY FUNDED	2.B	12/06/2019		11,691,793	13,998,058	11,691,793						1,561,722		
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED		USA		ULMUS HOLDCO EQUITY FUNDED	2.B	12/06/2019		11,835,967	13,516,781	11,835,967						194,912		
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY		NY		HYPERSCALE FUNDING RESIDUAL EQUITY	2.B	07/08/2020		7,062,500	6,843,838	7,062,500								
BGH71S-02-4	ACRI HOLDINGS LLC INTERESTS FUNDED		USA		ACRI HOLDINGS LLC INTERESTS FUNDED		02/19/2021		4,958,146	5,979,028	4,958,146								
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED		USA		ORINOCO FUNDING EQUITY FUNDED	2.B	10/05/2021		14,387,345	17,118,235	14,387,345						109,649		
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED		USA		CAMPA FUNDING EQUITY FUNDED	2.B	10/05/2021		12,407,073	14,535,469	12,407,073								
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED		USA		G-PIPE LLC INTERESTS FUNDED	2.B	07/19/2021		119,975	2,417,383	119,975								
1999999	- Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated								356,471,497	397,095,911	384,605,974	(19,540,865)					22,446,869	132,348,561	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated																			
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	2	9,798,367	9,413,244	9,413,244	(741,456)					1,286,892	4,814,582	2.710
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC		07/30/2019	2	9,751,919	10,432,965	10,432,965	2,030,171					571,164	3,569,245	4.550
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		WILMINGTON	DE	SDOF II GP, LP		11/07/2019	2	14,423,284	17,983,187	17,983,187	1,382,232						3,408,031	5.630
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.		WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP		12/20/2019	2	8,608,797	8,701,515	8,701,515	6,970				(489,747)		15,827,397	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP		WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP		08/31/2020	2	12,010,820	16,470,014	16,470,014	4,459,194					510,147	6,523,597	0.800
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		WILMINGTON	DE	SSO FUND GP, L.P.		09/01/2020	2	9,004,633	8,453,844	8,453,844	(469,476)						8,995,367	3.710
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	17,025,224	17,068,495	17,068,495	118,112					1,830,442	8,226,303	0.960
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.		WILMINGTON	DE	VOYA CML GP LLC		09/01/2020		73,742,447	71,367,289	71,367,289	(2,216,541)					2,216,541	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	3,167,871	3,808,979	3,808,979	448,102					3,237	2,835,366	0.510

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Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

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	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.		11/01/2020	2	6,390,368	6,411,327	6,411,327	(208,824)					1,497,564	2,730,095	0.470
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP			DE	MREI V GP, LLC		05/31/2021		5,718,768	6,379,631	6,379,631	725,939					393,981	4,281,232	1.330
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.			DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,		06/01/2021		4,597,486	4,597,486	4,597,486	291,866					56,912	13,459,426	0.690
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.			DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021		11/01/2021		2,068,628	1,998,167	1,998,167	(70,461)					35,552	5,965,350	1.280
000000-00-0	ARGOSY REAL ESTATE PARTNERS V, L.P.			DE	ARGOSY REAL ESTATE PARTNERS V GP, LLC		11/01/2022		4,000,000	4,000,000	4,000,000	-					(186,995)	6,000,000	2.280
000000-00-0	WHEELLOCK STREET REAL ESTATE FUND VII, LP			DE	WHEELLOCK STREET REAL ESTATE FUND VII GP,		11/01/2022		1,772,251	1,770,239	1,770,239	(2,012)					(54,918)	8,227,749	
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS			USA	PROMENADE HOLDCO LLC INTERESTS	2.B	08/21/2019		4,412,741	10,784,447	4,412,741						3,745,480		
2199999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated									186,493,604	199,640,829	193,269,123	5,753,816					11,416,252	96,121,293	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
000000-00-0	SPC Opportunities Fund LP		CAMANA BAY	CYM	SPC Opps Fund GP LP		10/19/2018	1	55,984,614	56,675,179	56,675,179	690,566					(3,465,900)	8,111,601	19.570
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									55,984,614	56,675,179	56,675,179	690,566					(3,465,900)	8,111,601	XXX
Surplus Debentures, etc., Unaffiliated																			
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF AMERICA			MI	ACCIDENT FUND INSURANCE COMPANY OF AMERI	2.B FE	10/31/2022		10,000,000	10,265,548	10,000,000								
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY			IA	EMPLOYERS MUTUAL CASUALTY COMPANY	2.A FE	08/15/2019		12,025,000	11,784,501	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	1,813,000	1,850,000						106,375		
309588-AC-5	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		12,249,400	10,275,146	11,244,949	(193,915)					705,000		
309588-AC-5	FARMERS EXCHANGE CAPITAL	O		CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		3,037,851	2,548,236	2,788,645	(48,074)					174,840		
309588-AE-1	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		5,860,220	5,366,853	5,796,150	(13,003)					360,000		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	O		CA	FARMERS EXCHANGE CAPITAL II	2.A FE	09/27/2018		3,159,645	2,877,365	3,127,277	(8,341)					184,530		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III	O		CA	FARMERS EXCHANGE CAPITAL III	2.A FE	09/27/2018		10,941,029	10,073,253	10,943,857	668					599,940		
309601-AA-0	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE	2.A FE	04/01/2017		5,553,315	4,643,147	4,725,393	(160,512)					388,125		
309601-AE-2	FARMERS INSURANCE EXCHANGE	O		CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/10/2017		5,507,700	4,441,384	5,506,334	(287)					261,085		
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	10/01/2009		4,814,183	5,092,614	4,771,681	(4,826)					341,094		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO			MN	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	01/29/2014		384,765	323,644	333,540	(6,983)					24,450		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO	O		MN	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	04/01/2017		3,463,630	2,880,434	3,057,413	(82,412)					217,605		
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	05/27/2009		740,325	924,395	742,125	205					66,563		
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	09/06/2019		518,592	374,189	506,129	(3,922)					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	18,887,000	21,250,000						1,078,863		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		496,085	308,017	496,142	51					16,356		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	C		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		248,043	154,008	248,071	26					8,178		
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO	1.F FE	04/01/2017		11,844,002	10,033,006	10,351,033	(289,152)					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	2,650,640	2,529,226	1,914					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	2,895,315	2,778,273	1,672					197,380		
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		2,218,722	2,771,181	2,208,063	(2,877)					221,550		

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Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE BA - PART 1

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

1	2	3	4 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-AA-1	NATIONAL LIFE INSURANCE CO	O	VT		NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		3,097,066	3,243,989	2,983,380		(14,408)				259,350		
636792-AB-9	NATIONAL LIFE INSURANCE CO	O	VT		NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		7,238,750	6,100,684	7,239,030		57				380,625		
636792-AB-9	NATIONAL LIFE INSURANCE CO	C	VT		NATIONAL LIFE INSURANCE CO	1.G FE	04/23/2019		246,250	210,368	246,336		19				13,125		
636792-AB-9	NATIONAL LIFE INSURANCE CO	O	VT		NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		20,745,215	17,460,577	20,745,578		74				1,089,375		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	C	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		2,812,724	2,291,447	2,554,740		(49,726)				165,000		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	O	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		15,469,982	12,602,960	14,051,069		(273,494)				907,500		
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO	O	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		6,814,670	5,592,029	6,309,010		(97,843)				393,750		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO	O	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		2,431,278	2,583,413	2,350,820		(10,472)				187,500		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO	O	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		1,316,404	1,343,375	1,263,305		(6,842)				97,500		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO	O	OH		NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		46,641,073	35,165,597	46,646,270		1,945				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	940,257	1,247,222		52				54,375		
64952G-AF-5	NEW YORK LIFE INSURANCE CO	C	NY		NEW YORK LIFE INSURANCE CO	1.C FE	02/14/2014		5,824,688	5,037,937	5,552,732		(40,198)				303,750		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO	O	NY		NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		28,320,558	23,337,767	28,317,580		(1,804)				1,250,450		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO	C	NY		NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		248,195	207,631	248,251		11				11,125		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	O	WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/11/2019		346,580	256,760	335,221		(3,574)				15,158		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	C	WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	02/14/2014		3,463,119	3,081,115	3,366,400		(13,148)				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	12,837,977	15,287,657		(108,036)				757,875		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO	O	WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/21/2017		4,153,732	3,380,868	4,167,846		5,265				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	8,836,359	11,478,089		522				442,750		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO	O	WI		NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/15/2021		1,245,650	882,945	1,245,759		88				43,125		
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO	O	OH		OHIO NATIONAL LIFE INSURANCE CO	2.C FE	09/27/2018		14,066,708	10,909,976	13,804,487		(67,087)				790,625		
694475-AA-2	PACIFIC LIFE INSURANCE CO	O	CA		PACIFIC LIFE INSURANCE CO	1.F FE	04/01/2017		3,676,199	3,132,073	3,462,068		(41,920)				218,763		
694475-AA-2	PACIFIC LIFE INSURANCE CO	O	CA		PACIFIC LIFE INSURANCE CO	1.F FE	04/01/2017		5,354,970	4,562,365	5,042,725		(61,047)				318,663		
69448F-AA-9	PACIFIC LIFE INSURANCE CO	O	CA		PACIFIC LIFE INSURANCE CO	1.F FE	10/17/2017		5,347,648	4,037,877	5,345,004		(1,051)				227,900		
69448F-AA-9	PACIFIC LIFE INSURANCE CO	C	CA		PACIFIC LIFE INSURANCE CO	1.F FE	10/31/2017		996,100	761,864	996,239		27				43,000		
69448F-AA-9	PACIFIC LIFE INSURANCE CO	O	CA		PACIFIC LIFE INSURANCE CO	1.F FE	10/17/2017		11,976,452	9,294,736	11,981,889		1,348				524,600		
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO	O	PA		PENN MUTUAL LIFE INSURANCE CO	1.F FE	06/24/2010		1,316,975	1,489,207	1,327,237		1,236				104,844		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO	O	PA		PENN MUTUAL LIFE INSURANCE CO	1.F FE	04/22/2021		19,981,750	13,263,997	19,980,778		(351)				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	166,216	250,474		(5)				9,500		
71909V-AA-2	PHOENIX LIFE INSURANCE CO	O	CT		PHOENIX LIFE INSURANCE CO	3.A FE	03/26/2012		28,868,440	35,490,270	31,419,496		356,115				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	10,947,450	9,691,144		109,873				884,455		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	O	NY		TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	02/14/2014		9,587,580	8,152,226	9,181,904		(68,606)				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	17,288,914	19,826,796		(161,197)				1,070,655		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	O	NY		TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/04/2020		499,335	348,394	499,374		14				16,500		

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Annual Statement for the Year 2022 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								
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated											
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018	1		717,204		0.700	
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	04/01/2021	1		741,240		1.390	
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	1		14,846		0.790	
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	1		1,577,960		0.230	
000000-00-0	Global Infrastructure Partners IV-A/B, L.P	WILMINGTON	DE	Global Infrastructure Investors IV, LLC	02/01/2019	1		8,443,797		0.200	
000000-00-0	Fortress Credit Opportunities Fund V (A-1) LP	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	1		744,688		0.500	
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	04/05/2019	1		275,113		0.270	
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	04/01/2021	1		613,465		0.690	
000000-00-0	Vista Equity Partners Fund VII, LP (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	04/29/2019	1		944,001		0.180	
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	1		2,311,911		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		1,870,054		0.350	
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	1		2,800,787		0.180	
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI LP	WILMINGTON	CYM	CLEARLAKE CAPITAL PARTNERS VI GP LP	12/31/2019	1		1,996,528		0.140	
000000-00-0	BLACKSTONE LIFE SCIENCES V LP	WILMINGTON	DE	BXLS V LLC	12/31/2019	1		353,983		0.110	
000000-00-0	INSIGHT PARTNERS XI L.P.	GRAND CAYMAN	DE	INSIGHT ASSOCIATES XI L.P.	12/17/2019	1		230,000		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		647,155			
000000-00-0	NEW MOUNTAIN PARTNERS VI, LP	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	09/01/2020	1		522,147			
000000-00-0	STERLING GROUP PARTNERS V LP	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020			641,690			
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020			1,687,244			
000000-00-0	FITZCARRALDO EQUITY FUNDED		USA	FITZCARRALDO EQUITY FUNDED	08/11/2020		1,055,882				
000000-00-0	MOLLY AIDA EQUITY FUNDED		USA	MOLLY AIDA EQUITY FUNDED	08/11/2020		1,005,428				
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020			978,008			
000000-00-0	T-VIII CELESTIAL CO-INVEST LP		DE	TRIDENT CAPITAL VIII, L.P.	04/01/2021			12,699			
000000-00-0	INVESCO CLO EQUITY FUND 3 LP		USA	INVESCO CLO EQUITY FUND 3 LP	06/15/2021		4,838,802				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021			14,606,523			
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM	INSIGHT ASSOCIATES XII, L.P.	08/01/2021			2,325,000			
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED		USA	HYPNOS HOLDCO LLC INTERESTS FUNDED	10/22/2021		1,257,511				
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021			2,576,626			
000000-00-0	TRIDENT IX, L.P.		CYM	TRIDENT CAPITAL IX, L.P.	12/01/2021			7,040,124			
000000-00-0	THOMA BRAVO FUND XV, L.P.		DE	THOMA BRAVO UGP XV, LLC	11/01/2022		-	5,366,962			
000000-00-0	WCAS XIV, L.P.		NY	WCAS XIV Associates LLC	12/01/2022		-	310,513			
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED		USA	ORINOCO FUNDING EQUITY FUNDED	10/05/2021		6,945,918				
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED		USA	CAMPA FUNDING EQUITY FUNDED	10/05/2021		8,266,728				
1999999	Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							23,370,269	60,350,268		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated											
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	2		2,165,967		2.710	
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	07/30/2019	2		1,376,191		3.300	
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.	WILMINGTON	DE	SDFP II GP, LP	11/07/2019	2		6,534,406		5.000	
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	2		6,571,775		2.480	
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	2		4,095,928		2.290	
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	2		3,150,662			
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		7,344,000		0.960	
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.		DE	VOYA CML GP LLC	09/01/2020			32,551,362			
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	2		1,846,815		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		1,473,626		0.590	
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP		DE	MREI V GP, LLC	05/31/2021			2,288,341			
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.		DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	06/01/2021			2,790,000			
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.		DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	11/01/2021			1,685,853			
000000-00-0	ARGOSY REAL ESTATE PARTNERS V, L.P.		DE	ARGOSY REAL ESTATE PARTNERS V GP, LLC	11/01/2022		-	4,000,000			
000000-00-0	WHEELLOCK STREET REAL ESTATE FUND VII, LP		DE	WHEELLOCK STREET REAL ESTATE FUND VII GP,	11/01/2022		-	1,823,140			
2199999	Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated							-	79,698,067		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated											
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	SPC Opps Fund GP LP	10/19/2018	1		25,196,880		19.570	
2599999	Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated								25,196,880		XXX
Surplus Debentures, etc., Unaffiliated											
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF AMERICA		MI	ACCIDENT FUND INSURANCE COMPANY OF AMERI	10/31/2022		10,000,000				

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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							
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	11/18/2021		1,240,227			
2799999 – Surplus Debentures, etc., Unaffiliated							11,240,227			XXX
Collateral Loans, Unaffiliated										
06760Q-AJ-8	BMM 171R SUB		USA	BMM 171R SUB	12/08/2021		9,332,049			
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		CA	FITZCARRALDO COLL LOAN FUNDED	08/11/2020		3,167,646			
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		CA	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020		3,016,283			
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED		USA	ORINOCO COLLATERAL LOAN FUNDED	10/05/2021		20,837,754			
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED		USA	CAMPA COLLATERAL LOAN FUNDED	10/05/2021		24,800,183			
BGH7BP-GB-2	GOES PIPE LLC SR SEC REV FUNDED - ABS		USA	GOES PIPE LLC SR SEC REV FUNDED - ABS	07/26/2021		8,262,540			
BGH7BP-HA-3	GOES PIPE LLC SR SEC REV UNFUNDED - ABS		USA	GOES PIPE LLC SR SEC REV UNFUNDED - ABS	08/09/2021		(95,040)			
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND		USA	HYPNOS HOLDCO COLLATERAL LOAN FUND	10/22/2021		3,772,534			
2999999 – Collateral Loans, Unaffiliated							73,093,947			XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated										
06761N-AC-9	BMM 2018-I SUB - CDO		CYM	BMM 2018-I SUB - CDO	12/31/2020		10,990,075			
06761U-AD-1	BMM 2019-I SUB - CDO		CYM	BMM 2019-I SUB - CDO	12/31/2020		10,603,231			
5699999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated							21,593,307			XXX
6099999 – Subtotals, Unaffiliated							129,297,750	165,245,214		XXX
6299999 – Totals							129,297,750	165,245,214		XXX

Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

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.							
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated																				
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	04/01/2021	12/29/2022	1,690,538							1,690,538	1,690,538				118,058	
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	02/01/2022	63,727							63,727	63,727					
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.	WILMINGTON	DE	Global Infrastructure Investors IV, LLC	02/01/2019	05/20/2022	375,104							375,104	375,104					
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc	04/01/2021	12/29/2022	1,548,248							1,548,248	1,548,248				143,114	
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.	WILMINGTON	DE	BXLS V LLC	12/31/2019	08/15/2022	53,933							53,933	53,933					
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020	12/23/2022	1,060,001							1,060,001	1,060,001					
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020	03/23/2022	111,360							111,360	111,360				28,008	
000000-00-0	INVESCO CLO EQUITY FUND 3 LP		USA	INVESCO CLO EQUITY FUND 3 LP	06/15/2021	09/29/2022	3,339,387							3,339,387	3,339,387				161,391	
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021	07/29/2022	3,009,088							3,009,088	3,009,088					
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021	12/06/2022	4,756							4,756	4,756					
45032M-AG-3	ISAIL 2013 SENIOR A - ABS		NY	ISAIL 2013 SENIOR A - ABS	05/24/2013	12/29/2022	78,726							78,726	78,728		1	1	2,605	
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS		NY	ISAIL 2013 JUNIOR PART B - ABS	05/24/2013	12/29/2022	875							875	875		-	-	93	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							11,335,743							11,335,743	11,335,744			1	1	453,269
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated																				
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	12/21/2022	28,456							28,456	28,456					
000000-00-0	SCULPTOR REAL ESTATE FUND IV LP	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	07/25/2022	1,219,072							1,219,072	1,219,072				786,300	
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	02/15/2022	697,719							697,719	697,719				697,719	
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	11/03/2022	266,166							266,166	266,166					
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND LP		DE	VOYA CML GP LLC	09/01/2020	10/28/2022	1,257,553							1,257,553	1,257,553					
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	10/28/2022	124,778							124,778	124,778					
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.		DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	06/01/2021	12/21/2022	82,514							82,514	82,514					
000000-00-0	WHEELLOCK STREET REAL ESTATE FUND VII, LP		DE	WHEELLOCK STREET REAL ESTATE FUND VII GP	11/01/2022	12/19/2022								50,889	50,889					

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.							
2199999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated								3,676,257							3,727,146	3,727,146				1,484,019
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																				
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	SPC Opps Fund GP LP	10/19/2018	02/01/2022	3,465,900							3,465,900	3,465,900				3,465,900	
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated								3,465,900						3,465,900	3,465,900				3,465,900	
Surplus Debentures, etc., Unaffiliated																				
309601-AA-0	FARMERS INSURANCE EXCHANGE JACKSON		CA	FARMERS INSURANCE EXCHANGE JACKSON	04/25/2011	04/18/2022	558,584		(2,227)				(2,227)	556,357	586,969		30,612	30,612	21,864	
468502-AA-7	NATIONAL LIFE INSURANCE CO.		MN	NATIONAL LIFE INSURANCE CO.	02/05/2010	11/10/2022	4,036,941		(56,595)				(56,595)	4,022,306	4,132,744		110,439	110,439	271,467	
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO.		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO.	11/18/2021	03/22/2022			12				12	496,103	396,105		(99,998)	(99,998)	5,333	
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	12/11/2009	04/11/2022	1,220,536		(2,144)				(2,144)	1,218,392	1,253,500		35,108	35,108	22,072	
2799999 – Surplus Debentures, etc., Unaffiliated								5,816,061		(60,954)				(60,954)	6,293,158	6,369,319		76,161	76,161	320,737
Collateral Loans, Unaffiliated																				
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED		USA	Adjustment	12/06/2019	03/01/2022	282,293							282,293	291,260		8,967	8,967	9,428	
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		CA	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020	08/15/2022	260,360		-				-	276,613	276,613		-	-	10,898	
BGH7BP-GB-2	GOES PIPE LLC SR SEC REV FUNDED - ABS		USA	GOES PIPE LLC SR SEC REV FUNDED - ABS	07/19/2021	12/20/2022	1,149,310							14,180,038	14,182,685		2,646	2,646	300,471	
BGH7BP-HA-3	GOES PIPE LLC SR SEC REV UNFUNDED - ABS		USA	GOES PIPE LLC SR SEC REV UNFUNDED - ABS	08/09/2021	03/24/2022									(5,343,188)		(5,343,188)	(5,343,188)	(31,051)	
2999999 – Collateral Loans, Unaffiliated								1,691,963		-			-	14,738,944	9,407,368		(5,331,576)	(5,331,576)	289,747	
6099999 – Subtotals, Unaffiliated								25,985,923		(60,954)			(60,954)	39,560,891	34,305,477		(5,255,414)	(5,255,414)	6,013,671	
6299999 – Totals								25,985,923		(60,954)			(60,954)	39,560,891	34,305,477		(5,255,414)	(5,255,414)	6,013,671	

Annual Statement for the Year 2022 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
U.S. Governments, Issuer Obligations																					
88059G-BB-4	TENNESSEE VALLEY AUTHORITY	@			1.A	203,317	14.066	143,474	1,020,000	243,258		8,733			3.690	N/A				02/02/2018	03/15/2062
88059G-BF-5	TENNESSEE VALLEY AUTHORITY	@			1.A	188,333	13.226	134,909	1,020,000	225,413		8,109			3.697	N/A				02/02/2018	03/15/2064
911759-KZ-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C			1.A	335,000	100.017	335,056	335,000	335,000					4.480	4.480	FA	6,253	15,008	07/14/2010	08/01/2030
911759-LV-8	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C		2	1.A	353,000	94.536	333,711	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	95.527	143,291	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	90.711	133,345	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	37.753	178,026,632	471,560,000	255,141,767		9,059,830			2.820	N/A				12/15/2017	11/15/2046
912803-EW-9	UNITED STATES TREASURY	@			1.A	252,198,280	37.269	214,701,560	576,080,000	290,820,258		8,117,152			2.851	N/A				12/26/2017	02/15/2047
912803-EY-5	UNITED STATES TREASURY	@			1.A	256,313,481	36.980	214,697,430	580,585,000	294,860,349		8,079,407			2.798	N/A				12/26/2017	05/15/2047
912803-EZ-2	UNITED STATES TREASURY	@			1.A	250,548,213	36.659	212,829,232	580,560,000	288,940,853		8,068,648			2.852	N/A				12/26/2017	08/15/2047
912803-FA-6	UNITED STATES TREASURY	@			1.A	91,480,190	36.560	78,184,415	105,529,455	105,529,455		2,952,276			2.858	N/A				12/20/2017	11/15/2047
912803-FE-8	UNITED STATES TREASURY	@			1.A	145,091,940	35.963	128,386,482	357,000,000	163,838,555		4,902,326			3.061	N/A				12/31/2018	08/15/2048
912803-FJ-7	UNITED STATES TREASURY	@			1.A	144,999,090	35.529	105,040,895	295,645,000	156,401,539		3,728,981			2.428	N/A				11/07/2019	05/15/2049
912803-FK-4	UNITED STATES TREASURY	@			1.A	93,584,096	35.013	67,049,321	191,500,000	100,910,973		2,397,945			2.420	N/A				11/08/2019	08/15/2049
912803-FL-2	UNITED STATES TREASURY	@			1.A	100,341,494	34.894	72,089,971	206,600,000	108,173,177		2,571,851			2.421	N/A				11/08/2019	11/15/2049
912810-FF-0	UNITED STATES TREASURY	SD			1.A	50,088	106.145	53,072	50,000	50,034		(5)			5.250	5.236	MN	341	2,625	12/10/2003	11/15/2028
912810-FP-8	UNITED STATES TREASURY	SD			1.A	242,215	110.059	236,626	215,000	229,023		(1,408)			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	95.699	3,110,224	3,250,000	3,266,934		(9,994)			1.875	1.556	FA	20,705	60,938	09/30/2019	08/31/2024
912828-4A-5	UNITED STATES TREASURY	C			1.A	2,101,238	99.711	2,093,933	2,100,000	2,100,042		(261)			2.625	2.612	FA	18,730	55,125	03/05/2018	02/28/2023
912828-5P-1	UNITED STATES TREASURY	C			1.A	4,006,107	98.367	3,934,688	4,000,000	4,001,182		(1,262)			2.875	2.842	MN	10,110	115,000	11/30/2018	11/30/2023
912828-B6-6	UNITED STATES TREASURY	C			1.A	205,790	97.859	195,719	200,000	201,004		(873)			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	97.859	274,006	280,000	281,406		(1,223)			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	91.336	1,032,096	1,130,000	1,131,473		(629)			0.375	0.319	AO	726	4,238	05/29/2020	04/30/2025
91282C-AZ-4	UNITED STATES TREASURY	C			1.A	3,398,566	89.535	3,133,732	3,500,000	3,425,613		24,994			0.375	1.119	MN	1,154	13,125	12/01/2021	11/30/2025
91282C-BT-7	UNITED STATES TREASURY	C			1.A	3,228,302	89.734	2,916,368	3,250,000	3,235,714		4,321			0.750	0.888	MS	6,228	24,375	04/12/2021	03/31/2026
91282C-CZ-2	UNITED STATES TREASURY	C			1.A	493,381	88.914	444,571	500,000	494,951		1,313			0.875	1.151	MS	1,118	4,375	10/20/2021	09/30/2026
91282C-DN-8	UNITED STATES TREASURY	C			1.A	1,500,767	93.652	1,404,785	1,500,000	1,500,510		(256)			1.000	0.982	JD	701	15,000	12/29/2021	12/15/2024
91282C-EF-4	UNITED STATES TREASURY	SD			1.A FE	741,565	93.981	704,854	750,000	742,678		1,112			2.500	2.745	MS	4,791	9,375	04/26/2022	03/31/2027
91282C-EF-4	UNITED STATES TREASURY	C			1.A FE	14,831	93.981	14,097	15,000	14,853		24			2.500	2.745	MS	96	188	04/26/2022	03/31/2027
91282C-FB-2	UNITED STATES TREASURY	C			1.A FE	3,470,891	94.762	3,316,660	3,500,000	3,473,122		2,231			2.750	2.930	JJ	40,279		08/03/2022	07/31/2027
91282C-FM-8	UNITED STATES TREASURY	SD			1.A FE	98,859	100.535	100,535	100,000	98,892		33			4.125	4.386	MS	1,054		11/07/2022	09/30/2027
0019999999	U.S. Governments, Issuer Obligations					1,568,489,021	XXX	1,295,195,689	3,500,745,000	1,790,318,028		49,913,375			XXX	XXX	XXX	131,021	366,655	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS	CF		4	1.A	734,608	102.014	740,011	725,405	726,534		(1,024)			5.500	5.459	MON	3,325	38,734	09/23/2009	08/16/2039
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS	CF		4	1.A	1,833,363	101.606	1,839,469	1,810,394	1,809,883		(2,981)			5.500	5.441	MON	8,298	96,668	09/23/2009	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	C		4	1.A	704,994	102.951	707,214	686,940	686,393		(1,543)			6.000	5.825	MON	3,435	40,904	09/23/2009	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	C		4	1.A	1,782,129	102.951	1,764,997	1,714,398	1,713,063		(6,031)			6.000	6.028	MON	8,572	103,637	05/11/2010	08/16/2039
38374F-P6-5	GNR 0418B Z - CMO/RMBS	C		4	1.A	522,954	98.733	450,081	455,858	499,733		2,661			4.500	2.005	MON	1,709	20,514	09/28/2012	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS	C		4	1.A	297,845	98.360	268,358	272,832	288,289		(794)			4.500	2.948	MON	1,023	12,277	09/28/2012	02/16/2034
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	C		4	1.A	679,721	103.303	684,741	662,850	664,418		(1,375)			6.000	5.869	MON	3,314	38,508	09/23/2009	05/20/2039
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	O		4	1.A	1,870,646	103.303	1,713,345	1,658,571	1,764,127		(21,537)			6.000	4.843	MON	8,293	96,354	09/27/2018	05/20/2039
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS	C		4	1.A	624,234	105.714	643,522	608,740	610,508		(1,291)			6.000	5.875	MON	3,044	35,365	09/23/2009	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	C		4	1.A	65,721	100.912	65,339	64,748	64,981		(4)			5.500	5.342	MON	297	3,561	09/23/2009	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	C		4	1.A	167,560	100.912	162,676	161,207	162,042		(33)			5.500	5.287	MON	739	9,450	05/11/2010	05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	C		4	1.A	419,885	100.375	415,601	414,050	414,546		214			5.500	5.406	MON	1,898	22,773	09/23/2009	06/20/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	C		4	1.A	1,063,008	100.375	1,037,216	1,033,345	1,037,199		805			5.500	5.406	MON	4,736	58,123	05/11/2010	06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	C		4	1.A	380,961	102.622	379,886	370,181	372,038		346			6.000	5.776	MON	1,851	22,211	09/23/2009	07/16/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	C		4	1.A	964,305	102.622	948,081	923,862	931,104		1,156			6.000	5.830	MON	4,619	56,774	05/11/2010	07/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS	C		4	1.A	564,872	102.868	573,389	557,401	557,367		250			5.500	5.422	MON	2,555	30,657	09/23/2009	09/16/2039

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
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS	O		4	1.A		95.581					(2,827)			3.500	3.950	MON	3,026	23,541	07/11/2017	05/20/2047
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS			4	1.A		95.581					(459)			3.500	4.030	MON	631	4,904	07/11/2017	05/20/2047
3837H1-U9-0	GNR 994 ZB - CMO/RMBS			4	1.A	37,510	99.765	36,891	36,978	37,145		(32)			6.000	5.726	MON	185	2,219	12/06/2006	02/20/2029
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	O		4	1.A	164,826	87.570	152,832	174,526	169,405		(2,137)			3.000	3.829	MON	436	5,236	12/08/2017	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	O		4	1.A	223,830	90.360	202,685	224,309	223,901		(14)			3.500	3.526	MON	654	7,798	01/05/2018	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	O		4	1.A	218,807	78.420	182,644	232,904	223,016		(1,466)			3.000	3.381	MON	582	6,875	12/08/2017	11/20/2047
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS	O		4	1.A	462,790	94.099	443,061	470,844	466,911		191			4.000	4.205	MON	1,569	18,432	01/28/2019	11/20/2048
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS	O		4	1.A	503,087	54.454	279,739	513,712	503,538		394			2.500	2.591	MON	1,070	12,671	11/16/2021	11/20/2051
911760-GZ-3	VENDE 1995-3 Z - CMO/RMBS	O		4	1.A	561	101.461	489	482	498		(11)			8.793	2.151	MON	4	42	04/01/2017	07/15/2025
0029999999 - U.S. Governments, Residential Mortgage-Backed Securities						14,288,216	XXX	13,692,266	13,774,537	13,926,639		(37,541)			XXX	XXX	XXX	65,865	768,226	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38373M-6D-7	GNR 2009-027 Z - CMBS			4	1.A	81,037	98.583	79,889	81,037	81,037					5.366	5.371	MON	362	4,348	03/23/2009	01/16/2051
38373M-HM-5	GNR 2003-83 Z - CMBS	C		4	1.A	90,733	99.739	79,206	79,413	84,886		(557)			5.187	2.902	MON	343	4,119	09/28/2012	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS	C		4	1.A	638,061	98.631	545,769	553,343	591,053		(4,644)			5.694	3.089	MON	2,626	31,488	09/28/2012	11/16/2043
38373M-WW-6	GNR 2007-013 Z - CMBS			4	1.A	10,142	99.739	10,580	10,608	10,369		23			5.000	5.748	MON	44	530	04/02/2009	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS			4	1.A	223,699	99.742	196,314	196,823	212,941		(1,098)			6.028	3.643	MON	989	11,864	09/25/2012	10/16/2042
38374L-Q5-3	GNR 2005-067 Z - CMBS			4	1.A	15,768	99.739	16,382	16,425	16,043		25			4.723	5.345	MON	65	779	07/27/2010	08/16/2045
38376G-UP-3	GNR 2010-100 Z - CMBS			4	1.A	107,371	93.344	113,672	121,777	112,417		553			4.300	6.446	MON	436	5,261	07/09/2010	10/16/2052
38378B-WL-9	GNR 2012-079 Z - CMBS	C		4	1.A	400,379	70.263	305,860	435,304	410,506		1,150			2.859	3.376	MON	1,037	12,278	06/22/2012	05/16/2054
0039999999 - U.S. Governments, Commercial Mortgage-Backed Securities						1,567,191	XXX	1,347,672	1,494,730	1,519,251		(4,549)			XXX	XXX	XXX	5,902	70,668	XXX	XXX
U.S. Governments, Other Loan-Backed and Structured Securities																					
83162C-PK-3	SBAP 2005-20 B A - ABS	O		4	1.A	81,094	100.051	76,761	76,722	78,877		(158)			4.950	2.421	MS	1,266	3,798	04/01/2017	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS			4	1.A	305,024	100.352	306,098	305,024	305,024					6.770	6.761	MN	3,442	20,650	11/04/2008	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS			4	1.A		102.282								6.220	6.216	JD	(263)		12/09/2008	12/01/2028
0049999999 - U.S. Governments, Other Loan-Backed and Structured Securities						386,118	XXX	382,859	381,747	383,901		(158)			XXX	XXX	XXX	4,708	24,185	XXX	XXX
0109999999 - Subtotals - U.S. Governments						1,584,730,546	XXX	1,310,618,485	3,516,396,013	1,806,147,820		49,871,127			XXX	XXX	XXX	207,496	1,229,733	XXX	XXX
All Other Governments, Issuer Obligations																					
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA	O	C	1	1.G FE	5,158,370	94.971	4,744,768	4,996,000	5,126,448		(8,201)			4.950	4.660	JJ	104,416	247,302	09/27/2018	07/29/2035
29135L-AJ-9	EMIRATE OF ABU DHABI		C		1.C FE	5,287,480	84.629	4,654,595	5,500,000	5,297,892		3,966			3.875	4.100	AO	44,401	213,125	04/08/2020	04/16/2050
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)	C	C		1.D FE	242,463	76.892	192,229	250,000	242,798		279			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	87.483	2,843,198	3,250,000	3,223,399		593			4.125	4.178	JJ	61,073	134,063	01/10/2018	01/17/2048
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	1,090,078	87.483	962,313	1,100,000	1,091,052		200			4.125	4.178	JJ	20,671	45,375	01/10/2018	01/17/2048
71654Q-CC-4	PETROLEOS MEXICANOS	O	C	1	3.C FE	1,351,598	63.773	904,934	1,419,000	1,355,166		927			6.750	7.140	MS	26,606	95,783	09/27/2018	09/21/2047
71654Q-CG-5	PETROLEOS MEXICANOS	O	C	1	3.C FE	601,800	91.242	538,327	590,000	596,619		(1,343)			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	73.750	184,375	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	94.971	227,931	240,000	246,275		(389)			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	15,252,669	17,595,000	17,429,649		(3,968)			XXX	XXX	XXX	278,999	801,315	XXX	XXX
0309999999 - Subtotals - All Other Governments						17,450,273	XXX	15,252,669	17,595,000	17,429,649		(3,968)			XXX	XXX	XXX	278,999	801,315	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063A-5G-5	CALIFORNIA ST			1	1.C FE	150,021	125.163	125,163	100,000	138,578		(1,622)			7.550	4.240	AO	1,888	7,550	10/24/2014	04/01/2039
13063A-7D-0	CALIFORNIA ST			1	1.C FE	876,768	121.487	1,044,788	860,000	873,417		(407)			7.300	7.139	AO	15,695	62,780	05/11/2010	10/01/2039
13063B-JC-7	CALIFORNIA ST	O		1	1.C FE	30,952,606	128.116	25,226,040	19,690,000	29,143,848		(363,224)			7.600	3.852	MN	249,407	1,496,440	09/11/2017	11/01/2040
13063B-JC-7	CALIFORNIA ST			1	1.C FE	7,330,526	128.116	6,066,293	4,735,000	7,003,753		(87,113)			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	98.314	3,996,464	4,065,000	4,061,157		1,739			3.800	3.848	FA	64,363	154,470	07/31/2013	02/01/2025
373385-DS-9	GEORGIA ST			1,2	1.A FE	499,785	89.644	448,220	500,000	499,845		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	95.706	6,699,420	7,000,000	7,122,285		(8,828)			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	95.706	239,265	250,000	249,716		20			5.100	5.114	JD	1,063	12,750	11/16/2016	06/01/2033

Annual Statement for the Year 2022 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
57582P-UE-8	MASSACHUSETTS ST			1	1.B FE	9,949,040	104.979	8,398,320	8,000,000	9,601,597		(66,204)		5.456	3.836	JJ	218,240	436,480	04/01/2017	12/01/2039	
57582P-WH-9	MASSACHUSETTS ST	C		1	1.B FE	218,360	97.505	195,010	200,000	210,043		(1,165)		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	68.362	170,905	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						61,680,581	XXX	52,609,888	45,650,000	59,154,241		(526,797)		XXX	XXX	XXX	656,526	2,922,128	XXX	XXX	
0509999999 - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						61,680,581	XXX	52,609,888	45,650,000	59,154,241		(526,797)		XXX	XXX	XXX	656,526	2,922,128	XXX	XXX	
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
010878-BA-3	ALAMEDA CNTY CALIF	O		2	1.A FE	4,213,393	86.107	3,659,548	4,250,000	4,219,062		1,404		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	50.570	1,011,400	2,000,000	1,054,023		39,936			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	57.674	865,110	1,500,000	1,254,011		115,703			4.183	N/A			03/22/2018	08/01/2036	
080401-RF-1	BELMONT MASS	C		2	1.A FE	270,410	96.733	241,833	250,000	263,805		(2,429)		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	59.182	295,910	500,000	328,872		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	52.241	1,436,628	2,750,000	1,453,791		58,267			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	54.839	191,937	350,000	205,326		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	100.011	3,770,415	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	1.A FE	518,705	99.003	495,015	500,000	511,540		(2,023)		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	100.277	1,905,263	1,900,000	2,339,954		(12,257)		6.314	4.585	JJ	59,983	119,966	11/02/2017	01/01/2044	
167486-ZQ-5	CHICAGO ILL				1.E FE	883,260	100.277	701,939	700,000	862,142		(4,518)		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	50.143	376,073	750,000	514,989		12,375			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	28.869	433,035	1,500,000	749,074		20,157			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	59.765	298,825	500,000	303,814		11,912			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	40.128	401,280	1,000,000	435,377		18,216			4.320	N/A			12/12/2018	06/15/2042	
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	733,075	41.602	728,035	1,750,000	753,420		20,345			4.350	N/A			05/10/2022	08/01/2042	
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	693,490	39.483	690,953	1,750,000	713,003		19,513			4.410	N/A			05/10/2022	08/01/2043	
204736-FM-9	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	261,360	42.721	213,605	500,000	290,108		8,927			3.150	N/A			08/08/2019	06/01/2040	
204736-FP-2	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	241,160	38.052	190,260	500,000	268,392		8,464			3.230	N/A			08/08/2019	06/01/2042	
232723-HD-1	CYPRESS CALIF ELEM SCH DIST	@			1.D FE	498,445	80.635	1,487,716	1,845,000	1,128,332		81,209			7.611	N/A			04/15/2011	08/01/2029	
232723-HP-4	CYPRESS CALIF ELEM SCH DIST	@			1.D FE	4,244,512	27.142	4,288,436	15,800,000	5,434,039		267,335			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	101.487	507,435	500,000	505,760		(1,002)		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	100.047	1,000,470	1,000,000	1,006,413		(1,112)		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	97.854	978,540	1,000,000	1,012,452		(2,663)		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	102.880	331,525	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	1.A FE	784,575	100.531	753,983	750,000	771,028		(3,699)		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	1.A FE	1,072,964	98.895	1,023,563	1,035,000	1,058,110		(4,050)		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	1,435,140	91.439	1,280,273	1,400,136	1,433,526		(458)		6.090	5.915	JJ	39,318	85,268	01/24/2019	01/15/2051	
406792-2U-4	HAMDEN CONN			2	2.B FE	490,375	92.690	463,450	500,000	491,690		201		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	40.040	480,480	1,200,000	501,990		21,850			4.500	N/A			04/27/2018	08/01/2042	
432272-GD-8	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	182,256	45.679	143,889	315,000	197,567		6,185			3.206	N/A			05/29/2020	09/01/2037	

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Annual Statement for the Year 2022 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	45.679	91,358	200,000	109,340		3,541				4.053	N/A				04/19/2022	09/01/2037
432272-GF-3	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	662,200	40.169	502,113	1,250,000	720,162		23,437				3.336	N/A				05/29/2020	09/01/2039
432272-GG-1	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	126,863	37.522	93,805	250,000	138,139		4,561				3.386	N/A				05/29/2020	09/01/2040
442331-3K-8	HOUSTON TEX	C		1	1.D FE	1,145,000	86.218	987,196	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	64.828	64,828	100,000	100,000					2.259	2.259	FA	853	2,259	01/22/2021	02/15/2039	
44563@-AB-1	HUNT MH BORROWER LLC FEE II	2		2	2.B PL	39,000,000	83.090	32,405,100	39,000,000	39,000,000					5.250	5.249	JD	56,875	2,047,500	11/27/2019	12/21/2048	
44563@-AC-9	HUNT FEE III 2021-1	2,5		2	2.B PL	3,800,577	84.260	3,202,367	3,800,577	3,800,577					4.750	4.750	N/A	65,190		12/23/2022	12/21/2048	
50207#-AA-0	LMH FEE	2,5		2	2.B PL		100.000								5.900	5.900	JD	104,340		07/18/2016	06/21/2048	
50208@-AA-1	LMH FEE II	2,5		2	2.B PL	32,000,000	88.400	28,288,000	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	2.B PL	4,000,000	88.640	3,545,600	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	25.744	64,360	250,000	121,561		3,042				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	124.315	6,184,671	4,975,000	7,292,735		(48,896)			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	124.315	1,243,150	1,000,000	1,457,538		(9,592)			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	101.269	253,173	250,000	250,893		(202)			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	105.721	1,321,513	1,250,000	1,275,012		(5,608)			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	87.851	1,757,020	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	44.647	446,470	1,000,000	633,756		16,345				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	17.924	89,620	500,000	137,959		5,109				4.723	N/A				02/17/2022	08/01/2050
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	C		1	1.C FE	4,035,035	104.575	3,869,275	3,700,000	3,928,908		(14,432)			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.C FE	116,657	104.575	104,575	100,000	113,164		(872)			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.C FE	5,037,368	101.551	5,026,775	4,950,000	5,003,339		(8,572)			4.000	3.781	JJ	99,000	198,000	10/16/2018	07/01/2036	
592112-TN-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	1,628,240	101.551	1,624,816	1,600,000	1,617,294		(2,779)			4.000	3.780	JJ	32,000	64,000	10/16/2018	07/01/2036	
592112-TP-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	2,027,140	100.631	2,012,620	2,000,000	2,016,697		(2,679)			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	109.649	1,041,666	950,000	1,197,797		(12,010)			6.271	3.616	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	48.452	1,816,950	3,750,000	1,972,282		70,733				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	43.810	2,457,741	5,610,000	2,615,702		99,950				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	41.689	312,668	750,000	294,107		7,157				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	39.622	2,099,966	5,300,000	2,254,555		87,541				4.000	N/A				03/20/2018	08/01/2044
671205-4Z-2	OAK GROVE CALIF SCH DIST			2	1.D FE	177,500	65.768	164,420	250,000	178,497		997			2.870	5.064	FA	2,990	3,588	06/13/2022	08/01/2044	
671205-X4-9	OAK GROVE CALIF SCH DIST	O		3	1.D FE	717,300	53.967	809,505	1,500,000	889,413		42,649				5.702	FA				12/12/2018	08/01/2042
671205-X9-8	OAK GROVE CALIF SCH DIST	O		3	1.D FE	243,415	54.923	274,615	500,000	302,142		14,552				5.691	FA				12/12/2018	08/01/2038
686053-CP-2	OREGON SCH BRDS ASSN	C		1	1.C FE	111,133	100.764	100,764	100,000	103,090		(1,980)			5.630	3.490	JD	16	5,630	09/12/2018	06/30/2024	
686053-DR-7	OREGON SCH BRDS ASSN	O		1	1.C FE	389,914	101.544	355,404	350,000	374,338		(3,875)			5.528	4.102	JD	54	19,348	09/12/2018	06/30/2028	
686053-DR-7	OREGON SCH BRDS ASSN	C		1	1.C FE	111,404	101.544	101,544	100,000	106,954		(1,107)			5.528	4.102	JD	15	5,528	09/12/2018	06/30/2028	
717883-LV-2	PHILADELPHIA PA SCH DIST			1	1.E FE	287,642	103.255	278,789	270,000	279,492		(986)			5.995	5.425	MS	5,396	16,187	05/10/2012	09/01/2030	
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA	C		1	1.B FE	250,000	69.164	172,910	250,000	250,000					2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039	

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Annual Statement for the Year 2022 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
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST				1.D FE	85,000	103,116	87,649	85,000	85,000					5.790	5.789	FA	2,051	4,922	05/19/2010	08/01/2026
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	O			1.B FE	433,350	100,171	410,701	410,000	422,852		(2,610)			4.810	4.028	JD	1,643	19,721	09/12/2018	06/01/2027
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	C			1.B FE	73,987	100,171	70,120	70,000	72,194		(446)			4.810	4.028	JD	281	3,367	09/12/2018	06/01/2027
738850-QZ-2	POWAY CALIF UNI SCH DIST	@			1.D FE	391,945	64,102	320,510	500,000	405,346		7,278				1.820	N/A			02/19/2021	08/01/2034
738850-RA-6	POWAY CALIF UNI SCH DIST	@			1.D FE	1,304,895	60,456	1,526,514	2,525,000	1,537,766		59,425				3.980	N/A			10/30/2018	08/01/2035
738850-RE-8	POWAY CALIF UNI SCH DIST	@			1.D FE	309,760	47,856	957,120	2,000,000	661,940		42,697				6.780	N/A			07/29/2011	08/01/2039
738850-RF-5	POWAY CALIF UNI SCH DIST	@			1.D FE	722,400	45,231	2,261,550	5,000,000	1,545,449		99,827				6.790	N/A			07/29/2011	08/01/2040
738850-RG-3	POWAY CALIF UNI SCH DIST	@			1.D FE	673,800	42,719	2,135,950	5,000,000	1,443,051		93,342				6.800	N/A			07/29/2011	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST	@			1.D FE	2,313,760	31,242	2,499,360	8,000,000	2,785,441		121,865				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	78,491	313,964	400,000	312,295		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	43,912	439,120	1,000,000	525,761		16,980				3.310	N/A			11/07/2019	08/01/2042
762494-RT-1	RIALTO CALIF UNI SCH DIST	@		3	1.D FE	456,770	41,650	416,500	1,000,000	505,701		16,477				3.340	N/A			11/07/2019	08/01/2043
762494-RU-8	RIALTO CALIF UNI SCH DIST	@		3	1.D FE	440,810	39,603	396,030	1,000,000	488,180		15,953				3.350	N/A			11/07/2019	08/01/2044
779631-EP-1	ROWLAND CALIF UNI SCH DIST	@			1.D FE	965,161	47,520	2,979,504	6,270,000	2,198,089		134,590				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	98,492	246,230	250,000	249,179		27			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	37,925	379,250	1,000,000	429,881		16,490				3.950	N/A			01/23/2018	08/01/2044
796720-GJ-3	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			1	1.C FE	500,000	123,843	619,215	500,000	500,000					7.430	7.429	FA	15,479	37,150	06/10/2009	08/01/2039
796720-PQ-7	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			2	1.B FE	432,945	63,817	478,628	750,000	433,679		734			2.856	6.073	FA	8,925		11/03/2022	08/01/2049
797355-5X-8	SAN DIEGO CALIF UNI SCH DIST			2	1.C FE	1,485,000	95,098	1,426,470	1,500,000	1,485,955		330			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	74,783	1,121,745	1,500,000	1,115,938		38,163				3.510	N/A			11/29/2017	07/01/2031
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	778,738	59,975	749,688	1,250,000	843,951		24,202				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	39,348	983,700	2,500,000	1,204,590		40,222				3.425	N/A			04/05/2019	07/01/2044
798339-HD-2	SAN JUAN CAPISTRANO CALIF	C		2	1.A FE	250,000	90,574	226,435	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	87,644	219,110	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	26,165	523,300	2,000,000	617,342		24,873				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	101,591	253,978	250,000	255,038		(996)			4.000	3.520	FA	4,167	10,000	12/13/2018	08/01/2037
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST			2	1.D FE	1,811,933	101,591	1,777,843	1,750,000	1,785,314		(6,982)			4.000	3.519	FA	29,167	70,000	12/13/2018	08/01/2037
802385-QU-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	495,000	96,591	482,955	500,000	495,313		109			4.000	4.061	FA	8,333	20,000	03/20/2020	08/01/2047
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST	C		2	1.C FE	250,000	100,268	250,670	250,000	250,000					5.500	5.499	FA	5,729	13,750	06/06/2013	08/01/2040
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST	C		2	1.C FE	254,315	72,757	181,893	250,000	253,123		(420)			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	76,165	190,413	250,000	251,876		(74)			3.084	3.031	FA	2,913	7,710	01/09/2020	08/15/2041
861419-RC-5	STOCKTON CALIF UNI SCH DIST	@			1.D FE	925,725	89,985	2,249,625	2,500,000	1,976,894		125,366				6.660	N/A			05/19/2011	08/01/2026
882722-KF-7	TEXAS ST			1	1.A FE	78,379	105,619	79,214	75,000	77,467		(95)			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	68,222	170,555	250,000	250,000					2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044
932889-TW-8	WALNUT VALLEY CALIF UNI SCH DIST	@			1.D FE	138,090	57,731	398,344	690,000	280,362		17,986				6.741	N/A			08/10/2011	08/01/2036
938429-X5-1	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	@		3	1.B FE	789,460	39,748	794,960	2,000,000	806,941		17,481				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	28,584	3,715,920	13,000,000	3,670,546		68,836				5.027	N/A			10/24/2022	06/15/2048

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Annual Statement for the Year 2022 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
969275-QS-8	WM S HART CALIF UN HIGH SCH DIST	@			1.D FE	994,463	67.592	844,900	1,250,000	1,028,974		18,745			1.847	N/A				02/19/2021	08/01/2033
983068-7D-3	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	51,503	38.996	64,343	165,000	62,833		2,465			4.042	N/A				01/29/2018	08/15/2046
983068-7N-1	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	83,391	57.391	100,434	175,000	98,396		3,743			3.916	N/A				10/02/2018	08/15/2037
983068-7U-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	42,739	44.331	53,197	120,000	52,020		2,014			3.988	N/A				01/30/2018	08/15/2043
983068-7X-9	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	416,707	33.388	445,730	1,335,000	509,313		20,358			4.121	N/A				01/29/2018	08/15/2046
983068-8G-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	393,129	54.777	451,910	825,000	464,430		17,896			3.968	N/A				10/02/2018	08/15/2037
983068-8N-0	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	331,229	39.019	362,877	930,000	404,058		16,008			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						175,115,873	XXX	168,470,285	248,962,958	185,176,775		2,030,605			XXX	XXX	XXX	1,240,115	6,057,661	XXX	XXX
0709999999 - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						175,115,873	XXX	168,470,285	248,962,958	185,176,775		2,030,605			XXX	XXX	XXX	1,240,115	6,057,661	XXX	XXX
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																					
00164T-AB-4	AMCEST 2007 A A38 - RMBS	C		1	1.F FE	317,081	98.134	333,657	340,000	325,362		949		5.870	6.442	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	98.134	588,806	600,000	574,176		1,684		5.870	6.442	JJ	16,240	35,220	07/22/2010	01/15/2038	
00624Q-BG-2	ADAMS IND CENT ELEM SCH BLDG CORP			1	1.B FE	150,000	100.789	151,184	150,000	150,000				5.250	5.249	JJ	3,631	7,875	09/20/2010	01/15/2026	
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R	C		2	1.F FE	1,186,238	93.868	1,173,350	1,250,000	1,194,023		1,004		5.250	5.584	FA	24,792	65,625	06/20/2013	02/15/2048	
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	C		1	1.B FE	1,068,450	120.288	902,160	750,000	1,040,264		(7,848)		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	47.776	477,760	1,000,000	458,136		196			5.297	AO			07/01/2022	10/01/2051	
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	295,245	105.071	262,678	250,000	289,293		(1,137)		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	120.040	1,020,340	850,000	1,242,271		(7,254)		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	122.221	1,943,314	1,590,000	2,306,630		(25,852)		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	101.555	812,440	800,000	807,986		(1,252)		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	99.533	398,132	400,000	401,578		(246)		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	99.062	990,620	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	95.295	1,905,900	2,000,000	2,213,201		(4,644)		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	95.295	1,191,188	1,250,000	1,235,073		529		5.100	5.178	JD	5,313	44,625	07/08/2022	12/01/2047	
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.E FE	169,448	74.122	148,244	200,000	170,889		1,313		2.310	3.761	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	69.151	172,878	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	109.024	7,255,547	6,655,000	7,652,550		(79,034)		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	97.318	243,295	250,000	264,850		(1,957)		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	71.930	539,475	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	24.871	7,411,558	29,800,000	4,810,998		318,130			6.961	N/A				05/11/2010	08/01/2049
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.A FE	1,666,872	101.734	1,419,189	1,395,000	1,616,261		(8,555)		6.400	4.975	JD	7,440	89,280	03/07/2016	06/01/2039	
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.C FE	317,252	116.177	273,016	235,000	301,882		(2,357)		7.550	5.067	MN	2,267	17,743	04/30/2015	05/15/2040	
13080S-L9-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1,2	1.C FE	250,000	105.848	264,620	250,000	250,000				7.140	7.141	FA	2,578		10/27/2022	08/15/2047	

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Annual Statement for the Year 2022 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
13080S-M7-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.C FE	2,356,475	105.204	2,630,100	2,500,000	2,356,627		152		5.250	5.651	FA	18,958		10/27/2022	08/15/2052	
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.E FE	250,000	68.267	170,668	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	102.440	256,100	250,000	256,906		(1,838)		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	75.148	112,722	150,000	149,172		31		3.293	3.338	JJ	2,470	4,940	11/25/2020	01/01/2042	
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	782,030	74.415	744,150	1,000,000	786,469		4,439		3.167	5.140	JJ	15,835	15,835	06/22/2022	01/01/2041	
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	100,170	69.778	69,778	100,000	100,154		(16)		3.267	3.246	JJ	1,634	2,223	12/29/2021	01/01/2045	
155839-DL-4	CENTRAL WASH UNIV SYS REV			1	1.F FE	328,800	111.340	334,020	300,000	326,596		(845)		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	111.776	279,440	250,000	313,298		(2,489)		6.395	4.283	JJ	7,994	15,988	02/08/2019	01/01/2040	
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	1,280,724	110.838	1,512,939	1,365,000	1,299,119		1,680		6.899	7.386	JD	7,848	94,171	01/26/2009	12/01/2040	
196479-6Y-0	COLORADO HSG & FIN AUTH				1.B FE	2,489,627	88.443	2,201,900	2,489,627	2,489,627				2.870	2.898	MON	12,055	66,490	06/28/2019	08/01/2037	
196479-C3-1	COLORADO HSG & FIN AUTH			2	1.A FE	230,414	91.248	210,248	230,414	230,414				3.030	3.030	MON	582	6,982	08/17/2017	09/01/2047	
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-				1.B FE	1,200,599	96.127	1,136,738	1,182,537	1,197,560		(912)		3.650	3.560	MON	7,317	40,102	07/29/2019	07/01/2036	
196707-HT-3	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS	O		1	1.C FE	5,871,100	104.362	5,218,100	5,000,000	5,666,941		(51,300)		5.957	4.321	MS	99,283	297,850	09/27/2018	03/01/2033	
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	100,000	69.911	69,911	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	385,000	94.004	361,915	385,000	385,000				3.300	3.300	MN	1,623	13,044	04/24/2019	11/15/2039	
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	250,000	78.868	197,170	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	73.319	916,488	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	81.223	406,115	500,000	500,818		(40)		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	89.882	3,595,280	4,000,000	4,000,000				4.507	4.507	MN	30,047	95,148	04/06/2022	11/01/2051	
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	256,533	109.388	273,470	250,000	255,274		(123)		5.999	5.824	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	110.843	277,108	250,000	277,849		(4,183)		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	75.209	225,627	300,000	224,160		8,451			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	55.522	555,220	1,000,000	583,004		22,704			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	52.491	393,683	750,000	407,914		16,684			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	49.781	627,241	1,260,000	651,095		27,008			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	47.087	235,435	500,000	248,532		10,259			4.260	N/A			08/22/2018	08/01/2039	
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV			1	1.D FE	670,651	108.536	624,082	575,000	649,786		(2,706)		6.414	5.243	MN	4,713	36,881	06/13/2013	11/15/2039	
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV	O		2	1.E FE	5,441,200	104.083	5,204,150	5,000,000	5,279,774		(41,262)		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	104.083	3,122,490	3,000,000	3,167,967		(24,773)		5.000	3.930	JD	12,500	150,000	11/02/2018	12/01/2037	

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249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	O		2	1.E FE	7,857,821	103.619	7,284,416	7,030,000	7,550,439		(77,650)		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	103.619	259,048	250,000	268,770		(2,802)		5.000	3.580	JD	1,042	12,500	12/11/2018	12/01/2038	
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	1,396,650	103.619	1,295,238	1,250,000	1,341,053		(13,575)		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	103.889	103,889	100,000	115,236		(983)		5.591	3.973	JD	466	5,591	05/05/2015	12/01/2034	
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV			2	1.B FE	991,410	79.585	795,850	1,000,000	992,402		188		4.050	4.101	FA	16,875	40,500	11/18/2016	08/01/2046	
27149T-BG-5	EAST CENT REGL WASTEWATER TREATMENT FACs	C		2	1.B FE	283,158	104.682	261,705	250,000	271,735		(4,198)		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	35,000	97.935	34,277	35,000	35,000				2.814	2.814	JJ	492	985	04/24/2015	07/01/2024	
3128X0-AZ-2	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A FE	282,515	61.623	308,114	500,000	330,677		12,196			3.793	N/A			10/22/2018	01/02/2034	
3130AE-YE-4	FEDERAL HOME LOAN BANKS	C		2	1.A	999,000	90.493	904,933	1,000,000	999,191		48		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	91.829	229,573	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	88.506	221,265	250,000	250,000				4.100	4.100	JD	85	10,250	12/20/2018	12/28/2038	
3133EH-7J-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	677,775	92.419	646,931	700,000	685,784		1,764		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	84.631	1,184,840	1,400,000	1,402,144		(108)		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	84.631	423,157	500,000	500,405		(20)		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	79.479	1,112,705	1,400,000	1,402,017		(69)		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	79.479	1,033,226	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.A FE	700,000	81.666	571,659	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	94.469	614,049	650,000	649,749		18		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	94.469	944,691	1,000,000	999,613		28		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.A FE	1,382,164	87.300	1,222,202	1,400,000	1,385,436		718		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	91.359	274,077	300,000	299,705		19		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	88.480	1,238,721	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	85.444	939,887	1,100,000	1,106,189		(220)		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	93.720	468,599	500,000	498,839		113		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	84.921	212,302	250,000	249,758		17		2.990	3.000	JJ	3,385	7,475	07/10/2019	07/18/2034	
3133EL-LU-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A FE	275,113	72.238	180,595	250,000	272,366		(1,193)		2.390	1.750	FA	2,390	5,975	09/01/2020	02/07/2039	
3133EN-SQ-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A FE	1,997,500	85.150	1,703,005	2,000,000	1,997,599		99		3.490	3.501	MS	18,613	34,900	03/21/2022	03/25/2037	
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	427,097	70.882	893,114	1,260,000	818,598		41,686			5.301	N/A			12/18/2012	03/15/2031	
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	97,203	70.882	106,323	150,000	114,069		3,744			3.365	N/A			03/14/2018	03/15/2031	

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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
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	325,629	80.544	724,894	900,000	672,764		36,577			5.669	N/A				01/07/2010	03/15/2028
3134A4-KY-9	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	313,297	66.660	366,629	550,000	398,183		13,258			3.366	N/A				12/01/2015	07/15/2032
3134A4-NS-9	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	469,406	71.374	513,179	719,000	550,212		18,011			3.356	N/A				03/22/2018	01/15/2031
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1.A	1,330,000	75.256	1,505,118	2,000,000	1,570,391		53,035			3.465	N/A				02/27/2018	01/15/2030
31359Y-CY-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	C			1.A	330,271	79.440	738,789	930,000	668,621		38,668			6.047	N/A				01/07/2010	07/15/2028
338035-DQ-8	FISHERS IND ECONOMIC DEV REV	O		2	1.A FE	5,669,095	100.390	5,295,573	5,275,000	5,326,652		(85,762)			5.750	4.035	FA	126,380	303,313	09/27/2018	02/01/2038
347314-BF-2	FORT EUSTIS/FORT STORY LLC VA MILITARY H	O		2	1.E FE	572,855	91.895	459,475	500,000	550,934		(4,721)			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	60.256	301,280	500,000	500,000					2.877	2.877	MN	2,398	14,385	10/15/2020	11/01/2050
359900-8X-8	FULTON CNTY GA DEV AUTH REV	1			1.B FE	500,000	82.700	413,500	500,000	500,000					4.234	4.234	MN	3,528	21,170	02/16/2017	11/01/2047
37353P-EA-3	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	3,655,000	80.355	2,936,975	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	77.262	1,591,597	2,060,000	2,060,000					3.250	3.250	JD	5,579	66,950	09/18/2019	12/01/2049
38611T-CQ-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.F FE	1,350,000	69.576	939,276	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	285,000	108.076	308,017	285,000	285,000					7.600	7.599	JD	963	21,660	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1.E FE	1,638,720	108.076	1,664,370	1,540,000	1,614,378		(2,304)			7.600	7.099	JD	5,202	117,040	05/11/2010	12/15/2039
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	O		1,2	1.F FE	800,000	85.150	681,200	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	85.150	170,300	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	80.301	5,018,813	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	80.301	1,846,923	2,300,000	2,300,000					4.144	4.144	JJ	47,656	95,312	07/13/2017	07/01/2047
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV				1.E FE	302,116	104.540	303,166	290,000	293,001		(899)			7.400	7.001	JD	1,788	21,451	06/16/2009	12/01/2025
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV			2	1.A FE	45,000	92.717	41,723	45,000	45,000					3.000	3.000	AO	338	1,665	06/12/2019	10/01/2039
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE				1.A FE	1,039,160	88.763	855,054	963,300	1,034,702		(4,376)			3.070	2.465	MON	2,960	25,595	12/16/2021	06/01/2036
45204F-HB-4	ILLINOIS FIN AUTH REV				1.C FE	138,584	115.284	115,284	100,000	135,809		(1,871)			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	107.354	214,708	200,000	204,790		(435)			6.184	5.850	JJ	6,184	12,368	10/17/2011	01/01/2034
485429-Z7-2	KANSAS ST DEV FIN AUTH REV	C		1	1.E FE	312,033	94.453	236,133	250,000	307,754		(1,702)			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.E FE	10,096,920	102.039	9,183,510	9,000,000	9,762,788		(84,222)			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	1,205,414	95.227	1,130,451	1,187,112	1,202,531		(866)			3.650	3.562	MON	3,731	43,956	07/29/2019	01/01/2037
537445-QF-8	LITTLE ROCK ARK SWR REV	C		2	1.D FE	281,413	105.090	262,725	250,000	261,894		(5,060)			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	104.260	1,459,640	1,400,000	1,482,301		(13,583)			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	101.937	1,019,370	1,000,000	1,072,870		(12,135)			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	101.937	5,096,850	5,000,000	5,364,350		(60,675)			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	105.043	1,733,210	1,650,000	1,913,970		(10,820)			5.735	3.826	JD	7,886	94,628	09/26/2018	06/01/2039

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54601T-AA-4	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV	@		3	1.A FE	7,817,880	31.925	6,704,250	21,000,000	8,775,249		284,244			3.320	N/A					06/26/2019	07/01/2049
54659L-AT-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV	O		2	1.F FE	3,329,430	101.175	3,035,250	3,000,000	3,052,602		(68,477)			5.750	3.351	AO	43,125	172,500		09/27/2018	10/01/2042
56052F-PF-6	MAINE ST HSG AUTH MTG PUR MARICOPA CNTY ARIZ INDL DEV			2	1.B FE	500,000	83.395	416,975	500,000	500,000					3.350	3.350	MN	2,140	16,750		05/16/2019	11/15/2044
56678P-AQ-0	AUTH HOSP RE	O		2	1.F FE	275,758	104.440	261,100	250,000	266,186		(2,524)			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	88.475	884,750	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	77.461	968,263	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	102.927	11,321,970	11,000,000	12,079,952		(142,533)			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.D FE	542,675	103.066	515,330	500,000	523,412		(2,580)			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	114.202	285,505	250,000	318,469		(1,474)			5.000	3.450	JJ	6,250	12,500		03/19/2020	07/01/2050
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	400,000	95.903	383,612	400,000	400,000					4.484	4.483	JD	1,495	17,936		10/30/2018	12/01/2033
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY	O		1	1.B FE	3,226,788	96.298	3,107,332	3,226,788	3,226,788					3.875	3.875	MON	2,084	139,231		12/07/2018	01/01/2039
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	75,281	98.907	74,180	75,000	75,000		(33)			4.836	4.836	JD	302	3,672		09/27/2012	06/01/2043
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY	C		2	1.C FE	115,000	88.224	101,458	115,000	115,000					4.614	4.614	JD	442	5,306		03/18/2015	12/01/2053
575896-WS-0	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	250,000	63.046	157,615	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.G FE	6,863,124	102.415	6,119,296	5,975,000	6,622,594		(60,878)			6.202	4.644	JJ	185,285	370,570		09/27/2018	07/01/2031
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV			1	1.G FE	1,400,000	104.551	1,463,714	1,400,000	1,400,000					6.352	6.352	JJ	44,464	88,928		06/09/2011	07/01/2037
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV	O		1	1.G FE	660,248	104.551	575,031	550,000	642,977		(4,380)			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	O		2	1.C FE	10,432,039	103.385	9,785,390	9,465,000	10,005,298		(111,051)			5.000	3.590	JD	39,438	473,250		12/10/2018	06/01/2042
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	C		2	1.C FE	275,543	103.385	258,463	250,000	264,271		(2,933)			5.000	3.590	JD	1,042	12,500		12/10/2018	06/01/2042
591745-8C-1	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.C FE	500,000	67.567	337,835	500,000	500,000					2.981	2.981	JJ	7,453	8,074		12/10/2021	07/01/2045
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.A FE	250,000	67.859	169,648	250,000	250,000					2.250	2.283	MON	94	5,578		12/07/2021	07/01/2045
59333N-ND-1	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	137,700	60.971	609,710	1,000,000	396,947		30,018			8.020	N/A					07/02/2009	10/01/2034
59333N-NE-9	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	126,640	57.428	574,280	1,000,000	366,020		27,745			8.040	N/A					07/02/2009	10/01/2035
59333N-NF-6	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	116,430	54.150	541,500	1,000,000	337,383		25,634			8.060	N/A					07/02/2009	10/01/2036
59333N-NG-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	111,280	50.991	530,306	1,040,000	323,298		24,622			8.080	N/A					07/02/2009	10/01/2037
59333N-NH-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	98,300	48.062	480,620	1,000,000	286,324		21,856			8.100	N/A					07/02/2009	10/01/2038
59333N-NJ-8	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	90,270	45.154	451,540	1,000,000	263,617		20,170			8.120	N/A					07/02/2009	10/01/2039
59333N-NQ-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	374,693	31.960	559,300	1,750,000	563,948		27,384			5.040	N/A					10/08/2014	10/01/2045

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59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	500,000	80.118	400,590	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	72.882	182,205	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	62.887	157,218	250,000	250,596		(67)			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	640,000	91.162	583,437	640,000	640,000					3.650	3.650	JD	1,947	23,360	03/15/2019	12/01/2039
59465M-3L-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	6,036,049	86.424	5,047,162	5,840,000	5,945,798		(26,005)			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.C FE	250,000	82.010	205,025	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.C FE	500,000	79.943	399,715	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.C FE	1,250,975	77.570	969,625	1,250,000	1,250,639		(99)			3.350	3.340	AO	10,469	41,875	07/16/2019	10/01/2049
594712-UJ-6	MICHIGAN ST UNIV REVS	C		2	1.C FE	250,000	89.280	223,200	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	225,000	99.400	223,650	225,000	225,000					4.200	4.200	JJ	4,725	9,992	05/26/2016	07/01/2037
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	740,000	85.961	636,111	740,000	740,000					3.200	3.200	MN	3,947	24,865	06/27/2019	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	302,733	87.654	262,962	300,000	301,806		(277)			3.350	3.236	MN	1,675	10,600	07/02/2019	11/01/2049
63610E-AA-7	NATIONAL FIN AUTH N H MULTIFAMILY MTG-BKD				1.A FE	5,000,000	102.686	5,134,300	5,000,000	5,000,000					6.150	6.150	MON	4,271	25,625	11/01/2022	06/01/2042
63861U-AA-7	NATIONWIDE CHILDREN'S HOSPITAL			1,2	1.C FE	6,000,000	89.408	5,364,493	6,000,000	6,000,000					4.556	4.556	MN	45,560	128,327	05/03/2022	11/01/2052
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	240,000	96.368	231,283	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	245,000	95.564	234,132	245,000	245,000					3.400	3.400	AO	2,083	8,330	05/16/2019	10/01/2049
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	1,365,000	96.851	1,322,016	1,365,000	1,365,000					3.350	3.350	AO	11,432	45,728	07/10/2019	10/01/2049
646066-7K-0	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.F FE	2,750,000	74.893	2,059,558	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	82.811	414,055	500,000	500,000					4.293	4.292	JJ	15,860		03/03/2022	07/01/2042
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	C		1	1.E FE	703,410	120.582	602,910	500,000	679,498		(6,543)			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	84.960	254,880	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	84.960	84,960	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	70.532	352,660	500,000	496,158		173			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	94.838	161,225	170,000	170,000					3.000	3.000	JJ	2,550	5,202	07/10/2019	07/01/2039
647201-HA-3	NEW MEXICO MTG FIN AUTH			2	1.A FE	355,000	84.649	300,504	355,000	355,000					3.250	3.250	JJ	5,769	12,489	07/10/2019	07/01/2044
647201-HB-1	NEW MEXICO MTG FIN AUTH			2	1.A FE	520,000	82.892	431,038	520,000	520,000					3.350	3.350	JJ	8,710	17,798	07/10/2019	07/01/2049
64971X-UU-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	C		1	1.A FE	2,524,750	81.013	2,025,325	2,500,000	2,519,359		(2,641)			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	87.155	217,888	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	83.952	260,251	310,000	310,000					3.550	3.550	MN	1,834	11,526	04/05/2019	11/01/2044
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	750,000	82.992	622,440	750,000	750,000					3.000	3.001	MN	3,750	22,500	06/13/2019	11/01/2039
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	O		1	1.C FE	10,794,065	112.046	8,862,839	7,910,000	10,339,977		(91,159)			6.828	4.313	JJ	249,044	540,095	07/10/2017	07/15/2040

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Annual Statement for the Year 2022 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
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	4,093,830	112.046	3,361,380	3,000,000	3,921,803		(34,582)		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	93.740	1,171,750	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	85.979	189,154	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	85.979	240,741	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	88.937	1,627,547	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	304,750	105.735	243,191	230,000	297,551		(3,447)		5.905	3.376	MN	1,735	13,582	10/29/2020	11/15/2037	
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML	C		1	1.C FE	363,238	106.353	265,883	250,000	353,420		(3,422)		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	100.083	255,212	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	90.713	13,434,595	14,810,000	15,249,275		(69,570)		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	90.713	4,354,224	4,800,000	4,940,881		(22,307)		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	86.201	258,603	300,000	299,926		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	102.565	461,543	450,000	450,955		(36)		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	93.465	3,271,275	3,500,000	3,473,514		639		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	71.463	357,315	500,000	484,001		777		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	104.175	3,229,425	3,100,000	3,337,326		(27,002)		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	87.436	437,180	500,000	494,899		460		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	87.436	612,052	700,000	683,321		1,490		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	885,000	92.675	820,174	885,000	885,000				3.350	3.350	JJ	14,824	31,014	05/22/2019	07/01/2042	
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	O		1	1.F FE	5,015,512	100.315	4,759,947	4,745,000	4,948,932		(16,896)		5.246	4.676	JD	20,744	248,923	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	78.180	195,450	250,000	259,506		(1,318)		3.796	3.137	JD	791	9,490	01/30/2020	06/01/2044	
66285W-A9-7	NORTH TEX TWY AUTH REV			2	1.E FE	100,000	76.213	76,213	100,000	100,000				3.029	3.029	JJ	1,515	3,029	10/02/2020	01/01/2040	
66285W-BW-5	NORTH TEX TWY AUTH REV	@			1.E FE	221,689	74.548	633,658	850,000	519,103		31,032		6.260	N/A			03/09/2009	01/01/2031		
66285W-ZC-3	NORTH TEX TWY AUTH REV	C		2	1.E FE	266,198	93.509	233,773	250,000	261,535		(1,721)		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	103.702	259,255	250,000	265,962		(2,979)		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	63.494	158,735	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	75.352	113,028	150,000	139,181		467		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	70.525	176,313	250,000	227,986		693		3.207	3.829	FA	3,341	8,018	03/17/2020	08/01/2043	
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP	C		1	1.B FE	510,000	102.953	525,060	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	96.159	1,923,180	2,000,000	2,073,344		(10,876)		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	95.088	3,090,360	3,250,000	3,362,055		(16,593)		4.000	3.361	JJ	65,000	130,000	04/17/2019	01/01/2046	
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	260,000	90.042	234,109	260,000	260,000				3.000	3.001	MS	2,600	7,968	06/26/2019	09/01/2039	
67756Q-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	395,000	90.851	358,861	395,000	395,000				3.250	3.251	MS	4,279	13,164	06/26/2019	09/01/2044	
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	910,530	69.466	694,660	1,000,000	915,909		1,998		3.196	3.730	FA	12,074	31,960	03/26/2020	02/15/2048	
677704-E9-5	OHIO UNIV GEN RCPTS ATHENS			1,2	1.E FE	1,500,000	79.009	1,185,135	1,500,000	1,500,000				2.200	2.200	JD	2,750	33,000	02/26/2020	12/01/2031	

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Annual Statement for the Year 2022 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
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	150,000	91.464	137,196	150,000	150,000					3.000	3.000	MS	1,500	4,777	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	70.922	177,305	250,000	250,000					2.425	2.425	AO	1,516	6,063	09/11/2020	10/01/2040
681785-JK-8	OMAHA NEB PUB FACS CORP LEASE REV			1	1.C FE	500,000	86.062	430,310	500,000	500,000					4.353	4.353	FA	9,069	21,765	02/23/2017	02/01/2047
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV			1	1.B FE	750,000	93.961	704,708	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		1	1.B FE	250,000	93.961	234,903	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	2,154,636	96.918	2,088,230	2,154,636	2,154,636					3.900	3.932	MON	7,236	92,024	12/10/2018	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN			1	1.C FE	856,359	101.438	934,058	920,816	894,335		3,929			5.617	6.243	JD	144	51,722	01/21/2009	06/30/2028
691879-EY-2	OXNARD CALIF FING AUTH WTR REV			1	1.F FE	1,859,357	112.639	2,072,558	1,840,000	1,855,227		(456)			7.000	6.916	JD	10,733	128,800	05/11/2010	06/01/2040
70879Q-DV-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	1,250,000	81.875	1,023,438	1,250,000	1,250,000					3.350	3.350	AO	10,469	41,875	05/23/2019	10/01/2045
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.D FE	450,000	77.912	350,604	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	106.144	238,824	225,000	234,594		(2,592)			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	93.610	936,100	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			1	1.D FE	250,000	105.489	263,723	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			1	1.D FE	1,428,990	104.425	1,200,888	1,150,000	1,403,201		(9,660)			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.D FE	500,000	70.751	353,755	500,000	500,000					3.139	3.139	FA	5,929	9,853	12/16/2021	02/15/2051
735389-ZE-1	PORT SEATTLE WASH REV	O		2	1.D FE	3,900,000	85.949	3,352,011	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	92.617	926,170	1,000,000	1,000,000					5.152	5.152	JD	2,290	26,905	05/25/2022	06/15/2042
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH	O		1,2	1.E FE	25,200,000	78.313	19,734,757	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	104.328	521,640	500,000	528,512		(4,573)			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	70.388	70,388	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	2,782,925	99.619	2,490,475	2,500,000	2,704,171		(19,721)			5.122	3.984	JJ	59,045	128,050	09/27/2018	07/15/2031
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	O		2	1.C FE	265,661	89.629	246,480	275,000	268,244		559			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	85.705	257,115	300,000	294,843		252			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	88.079	440,395	500,000	483,193		439			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	2.A FE	5,184,750	95.343	4,767,150	5,000,000	5,076,094		(27,800)			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	70.383	175,958	250,000	250,000					2.905	2.905	FA	3,026	7,263	10/21/2020	02/01/2048
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	C		1	1.D FE	312,830	107.826	269,565	250,000	302,654		(1,932)			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	103.577	4,402,023	4,250,000	4,611,398		(50,189)			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	103.577	258,943	250,000	271,703		(3,017)			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	102.237	7,667,775	7,500,000	8,075,909		(79,564)			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	79.857	702,742	880,000	865,603		518			3.750	3.874	FA	13,750	33,000	03/21/2018	08/01/2041

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Annual Statement for the Year 2022 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
798703-BB-9	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG	@			1.B FE	5,365,710	69.458	6,251,220	9,000,000	6,564,661		303,458			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	65.444	2,012,403	3,075,000	2,131,837		99,466			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	93.194	209,687	225,000	225,000					3.500	3.551	MON	131	7,919	03/07/2019	03/01/2038
87638Q-RJ-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	100,266	67.751	67,751	100,000	100,221		(25)			3.422	3.389	MS	1,141	3,422	02/25/2021	09/01/2050
880558-PG-0	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	504,498	69.417	347,085	500,000	503,815		(382)			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	65.077	325,385	500,000	501,060		(105)			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	104.606	209,211	200,000	243,472		(1,885)			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	94.292	50,917,883	54,000,000	73,731,265		(279,260)			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	87.591	1,270,072	1,450,000	2,013,999		(6,968)			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	87.591	8,759,117	10,000,000	10,844,700		(7,877)			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	57.027	581,677	1,020,000	666,738		22,825				3.514	N/A			02/02/2018	03/15/2035
88059E-5R-1	TENNESSEE VALLEY AUTHORITY	@			1.A	287,720	55.515	277,576	500,000	325,318		10,821				3.412	N/A			05/13/2019	09/15/2035
88059E-5Y-6	TENNESSEE VALLEY AUTHORITY	@			1.A	482,990	45.471	463,808	1,020,000	574,619		19,992				3.573	N/A			02/02/2018	03/15/2039
88059E-5Z-3	TENNESSEE VALLEY AUTHORITY	@			1.A	475,106	44.120	450,023	1,020,000	565,078		19,628				3.567	N/A			02/02/2018	09/15/2039
88059E-6A-7	TENNESSEE VALLEY AUTHORITY	@			1.A	722,641	42.954	692,417	1,612,000	855,971		30,892				3.710	N/A			11/20/2018	03/15/2040
88059E-6B-5	TENNESSEE VALLEY AUTHORITY	@			1.A	708,217	41.816	674,081	1,612,000	839,199		30,350				3.718	N/A			11/20/2018	09/15/2040
88059E-6C-3	TENNESSEE VALLEY AUTHORITY	@			1.A	694,390	40.695	655,995	1,612,000	823,034		29,808				3.723	N/A			11/20/2018	03/15/2041
88059E-6D-1	TENNESSEE VALLEY AUTHORITY	@			1.A	680,549	39.598	638,316	1,612,000	806,903		29,279				3.731	N/A			11/20/2018	09/15/2041
88059E-6E-9	TENNESSEE VALLEY AUTHORITY	@			1.A	665,305	38.517	620,892	1,612,000	789,485		28,781				3.749	N/A			11/20/2018	03/15/2042
88059E-6F-6	TENNESSEE VALLEY AUTHORITY	@			1.A	651,933	37.460	603,858	1,612,000	773,874		28,263				3.756	N/A			11/20/2018	09/15/2042
88059E-6G-4	TENNESSEE VALLEY AUTHORITY	@			1.A	639,694	36.547	589,136	1,612,000	759,399		27,743				3.757	N/A			11/20/2018	03/15/2043
88059E-6H-2	TENNESSEE VALLEY AUTHORITY	@			1.A	626,807	35.810	577,260	1,612,000	744,348		27,243				3.764	N/A			11/20/2018	09/15/2043
88059E-6J-8	TENNESSEE VALLEY AUTHORITY	@			1.A	612,895	35.085	565,572	1,612,000	728,341		26,761				3.779	N/A			11/20/2018	03/15/2044
88059E-6K-5	TENNESSEE VALLEY AUTHORITY	@			1.A	602,176	34.386	554,297	1,612,000	715,472		26,259				3.775	N/A			11/20/2018	09/15/2044
88059E-6L-3	TENNESSEE VALLEY AUTHORITY	@			1.A	591,635	33.696	543,176	1,612,000	702,819		25,767				3.770	N/A			11/20/2018	03/15/2045
88059E-6M-1	TENNESSEE VALLEY AUTHORITY	@			1.A	582,164	33.031	532,460	1,612,000	691,267		25,279				3.761	N/A			11/20/2018	09/15/2045
88059E-6N-9	TENNESSEE VALLEY AUTHORITY	@			1.A	569,714	32.403	522,340	1,612,000	676,831		24,821				3.772	N/A			11/20/2018	03/15/2046
88059E-6P-4	TENNESSEE VALLEY AUTHORITY	@			1.A	559,593	31.771	512,144	1,612,000	664,727		24,359				3.769	N/A			11/20/2018	09/15/2046
88059E-6Q-2	TENNESSEE VALLEY AUTHORITY	@			1.A	549,100	31.146	502,075	1,612,000	652,297		23,909				3.769	N/A			11/20/2018	03/15/2047
88059E-6R-0	TENNESSEE VALLEY AUTHORITY	@			1.A	540,057	30.544	492,364	1,612,000	641,343		23,462				3.762	N/A			11/20/2018	09/15/2047
88059E-6S-8	TENNESSEE VALLEY AUTHORITY	@			1.A	530,048	29.024	467,864	1,612,000	629,470		23,029				3.762	N/A			11/20/2018	03/15/2048
88059E-6T-6	TENNESSEE VALLEY AUTHORITY	@			1.A	521,691	29.024	467,864	1,612,000	619,302		22,605				3.753	N/A			11/20/2018	09/15/2048
88059E-6U-3	TENNESSEE VALLEY AUTHORITY	@			1.A	511,896	28.240	455,222	1,612,000	607,711		22,188				3.754	N/A			11/20/2018	03/15/2049
88059E-6V-1	TENNESSEE VALLEY AUTHORITY	@			1.A	499,620	27.474	442,877	1,612,000	593,619		21,771				3.772	N/A			11/20/2018	09/15/2049
88059E-6W-9	TENNESSEE VALLEY AUTHORITY	@			1.A	490,227	26.720	430,725	1,612,000	582,488		21,368				3.773	N/A			11/20/2018	03/15/2050
88059E-6X-7	TENNESSEE VALLEY AUTHORITY	@			1.A	480,937	25.984	418,861	1,612,000	571,489		20,971				3.774	N/A			11/20/2018	09/15/2050
88059E-6Y-5	TENNESSEE VALLEY AUTHORITY	@			1.A	471,818	25.260	407,192	1,612,000	560,692		20,582				3.775	N/A			11/20/2018	03/15/2051
88059E-6Z-2	TENNESSEE VALLEY AUTHORITY	@			1.A	462,919	24.553	395,801	1,612,000	550,147		20,199				3.776	N/A			11/20/2018	09/15/2051
88059E-7A-6	TENNESSEE VALLEY AUTHORITY	@			1.A	454,112	23.858	384,597	1,612,000	539,721		19,824				3.778	N/A			11/20/2018	03/15/2052
88059E-7B-4	TENNESSEE VALLEY AUTHORITY	@			1.A	445,526	23.181	373,670	1,612,000	529,546		19,455				3.779	N/A			11/20/2018	09/15/2052
88059E-7C-2	TENNESSEE VALLEY AUTHORITY	@			1.A	437,091	22.515	362,946	1,612,000	519,550		19,093				3.780	N/A			11/20/2018	03/15/2053
88059E-7E-8	TENNESSEE VALLEY AUTHORITY	@			1.A	420,634	21.230	342,223	1,612,000	500,056		18,388				3.782	N/A			11/20/2018	03/15/2054
88059E-7F-5	TENNESSEE VALLEY AUTHORITY	@			1.A	142,494	20.609	122,004	592,000	167,801		6,541				4.016	N/A			11/20/2018	09/15/2054
88059E-7G-3	TENNESSEE VALLEY AUTHORITY	@			1.A	404,792	20.001	322,415	1,612,000	481,284		17,708				3.784	N/A			11/20/2018	03/15/2055
88059E-7J-7	TENNESSEE VALLEY AUTHORITY	@			1.A	387,106	18.827	303,498	1,612,000	460,654		17,027				3.802	N/A			11/20/2018	03/15/2056
88059E-7N-8	TENNESSEE VALLEY AUTHORITY	@			1.A	358,318	16.869	271,934	1,612,000	426,504		15,783				3.807	N/A			11/20/2018	03/15/2058
88059E-7S-7	TENNESSEE VALLEY AUTHORITY	@			1.A	331,596	15.423	248,619	1,612,000	394,798		14,626				3.811	N/A			11/20/2018	03/15/2060
88059E-N5-9	TENNESSEE VALLEY AUTHORITY	@			1.A	568,589	30.142	437,063	1,450,000	636,998		20,586				3.312	N/A			07/12/2019	01/15/2048
88059F-BA-8	TENNESSEE VALLEY AUTHORITY	@			1.A	997,040	48.708	974,156	2,000,000	1,150,247		41,540				3.659	N/A			02/07/2019	01/15/2038

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Annual Statement for the Year 2022 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	
88059F-BP-5	TENNESSEE VALLEY AUTHORITY	@			1.A	1,067,958	18.617	558,515	3,000,000	1,127,491		32,663			2.962	N/A					02/25/2021	04/01/2056
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	@			1.A	10,008,932	44.120	8,684,125	19,683,000	11,270,113		368,343			3.352	N/A					02/04/2021	09/15/2039
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	@			1.A	2,256,524	15.060	1,462,770	9,713,000	2,556,053		88,716			3.564	N/A					02/24/2021	09/15/2060
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1.A	7,572,340	36.943	6,874,268	18,608,000	8,794,327		324,169			3.791	N/A					12/28/2018	12/15/2042
88059F-CG-4	TENNESSEE VALLEY AUTHORITY	@			1.A	203,551	11.908	95,738	804,000	212,552		5,542			3.053	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	87.727	2,193,175	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	82.359	617,693	750,000	753,172		(427)		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	96.617	1,265,683	1,310,000	1,310,000				3.800	3.800	JJ	24,890	52,466		02/06/2019	07/01/2039	
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,310,000	94.530	1,238,343	1,310,000	1,310,000				3.900	3.900	JJ	25,545	53,767		02/06/2019	07/01/2044	
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,945,000	94.644	1,840,826	1,945,000	1,945,000				3.950	3.950	JJ	38,414	81,057		02/06/2019	01/01/2050	
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	419,988	92.953	381,107	410,000	416,617		(1,046)		3.625	3.310	MS	4,954	15,365		07/17/2019	09/01/2044	
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	426,188	93.469	387,896	415,000	422,430		(1,171)		3.750	3.400	MS	5,188	16,053		07/17/2019	09/01/2049	
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.B FE	265,926	95.138	234,528	246,514	262,754		(951)		3.500	2.961	MON	144	9,208		07/29/2019	08/01/2036	
88283K-AK-4	TEXAS TRANSN COMMN CENT TEX TPK SYS REV	@		3	1.F FE	489,620	50.998	509,980	1,000,000	504,353		14,733			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	54.383	1,087,660	2,000,000	1,059,893		30,833			4.716	N/A					05/11/2022	08/15/2036
882854-Q2-1	TEXAS WATER DEVELOPMENT BOARD	O		2	1.A FE	1,534,830	101.173	1,517,595	1,500,000	1,521,678		(3,301)		4.000	3.720	AO	12,667	60,000		09/19/2018	10/15/2037	
882854-Q2-1	TEXAS WATER DEVELOPMENT BOARD	C		2	1.A FE	255,805	101.173	252,933	250,000	253,613		(550)		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	89.138	222,845	250,000	250,000				3.000	3.000	MON	104	8,250		05/30/2019	06/01/2037	
91412G-DZ-5	UNIVERSITY CALIF REVS	C		1	1.D FE	343,298	105.400	263,500	250,000	336,297		(2,454)		5.946	3.670	MN	1,899	14,865		01/14/2020	05/15/2045	
91412G-TF-2	UNIVERSITY CALIF REVS	C		1	1.C FE	1,218,569	98.828	1,210,643	1,225,000	1,224,036		673		3.789	3.849	MN	5,931	46,415		11/01/2013	05/15/2024	
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	400,000	64.752	259,008	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	73.618	184,045	250,000	250,000				3.504	3.504	MN	1,460	8,760		01/09/2020	11/01/2044	
915115-8F-9	UNIVERSITY TEX PERM UNIV FD	O		1,2	1.A FE	488,385	78.668	393,340	500,000	489,613		264		3.376	3.503	JJ	8,440	16,880		01/19/2018	07/01/2047	
915115-8F-9	UNIVERSITY TEX PERM UNIV FD	C		1,2	1.A FE	293,031	78.668	236,004	300,000	293,768		159		3.376	3.503	JJ	5,064	10,128		01/19/2018	07/01/2047	
91514A-DE-2	UNIVERSITY TEX UNIV REVS	O		1	1.A FE	7,145,618	83.833	5,658,728	6,750,000	7,098,523		(9,326)		3.852	3.528	FA	98,226	260,010		07/06/2017	08/15/2046	
91514A-DE-2	UNIVERSITY TEX UNIV REVS			1	1.A FE	2,117,220	83.833	1,676,660	2,000,000	2,103,330		(2,765)		3.852	3.528	FA	29,104	77,040		07/06/2017	08/15/2046	
91514A-GU-3	UNIVERSITY TEX UNIV REVS	O		1,2	1.A FE	17,299,232	76.904	13,304,392	17,300,000	17,299,318		17		3.354	3.354	FA	219,203	580,242		11/02/2017	08/15/2047	
91514A-GU-3	UNIVERSITY TEX UNIV REVS			1,2	1.A FE	7,719,690	76.904	5,921,608	7,700,000	7,718,380		(496)		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	113.074	282,685	250,000	249,493		17		6.200	6.220	MS	5,167	15,500		04/15/2009	09/01/2039	
92812V-VB-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	90.443	904,430	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	2,364,400	106.430	2,128,600	2,000,000	2,253,492		(27,954)		6.416	4.413	JJ	64,160	128,320		09/27/2018	07/01/2030	
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH	O		1,2	1.D FE	500,000	84.916	424,580	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	O		2	1.A FE	5,939,459	101.313	5,800,169	5,725,000	5,856,434		(21,667)		4.000	3.530	JD	19,083	229,000		12/11/2018	06/01/2038	
940157-X6-2	WASHINGTON SUBURBAN SANITARY DISTRICT	C		2	1.A FE	259,365	101.313	253,283	250,000	255,739		(946)		4.000	3.530	JD	833	10,000		12/11/2018	06/01/2038	
940157-X6-2	WASHINGTON SUBURBAN SANITARY DISTRICT			2	1.A FE	3,112,380	101.313	3,039,390	3,000,000	3,068,949		(11,367)		4.000	3.530	JD	10,000	120,000		12/11/2018	06/01/2038	

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Annual Statement for the Year 2022 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
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	1.E FE	1,000,000	69.003	690,030	1,000,000	1,000,000					3.846	3.846	MON	6,410	38,460	08/28/2020	11/01/2050
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	C		2	1.C FE	1,250,000	89.846	1,123,075	1,250,000	1,250,000					3.954	3.954	MON	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						564,305,320	XXX	492,207,452	649,279,744	572,545,593					XXX	XXX	XXX	6,113,998	19,977,074	XXX	XXX
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																					
31293L-WX-8	FH C23362 - RMBS	O		4	1.A	95,311	102.609	87,913	85,678	89,871		(1,323)			6.500	3.991	MON	464	5,569	04/01/2017	03/01/2029
31339W-NA-0	FHR 2439A LH - CMO/RMBS	C		4	1.A	172,664	101.931	155,257	152,316	172,027		(1,547)			6.000	2.155	MON	762	9,139	09/28/2012	04/15/2032
3133TD-6W-1	FSPC T-010 A5 - RMBS	O		4	1.A	1,434	100.000	1,434	1,434	1,434					6.410	6.329	MON	8	92	04/01/2017	05/25/2029
3133TH-K8-9	FHR 2103 PS - CMO/RMBS	C		4	1.A	112,237	102.374	102,806	100,422	107,741		(1,107)			6.500	3.208	MON	544	6,527	09/28/2012	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS	O		4	1.A	21,176	101.783	21,209	20,837	20,983		(18)			6.000	5.661	MON	104	1,250	11/27/2006	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS	O		4	1.A	20,018	102.159	20,178	19,752	19,820		(19)			6.000	5.809	MON	99	1,185	11/16/2006	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS	O		4	1.A	25,349	101.435	25,325	24,967	25,113		(28)			6.000	5.682	MON	125	1,498	12/19/2006	07/15/2029
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS	C		4	1.A	181,584	94.999	172,502	181,584	181,584					4.000	3.967	MON	605	7,263	09/27/2011	10/25/2041
3136A5-ZX-7	FNR 2012-54 WH - CMO/RMBS	O		4	1.A	447,588	92.329	408,784	442,746	444,368		357			3.500	3.407	MON	1,291	15,496	05/21/2012	05/25/2042
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS	C		4	1.A	436,310	91.520	413,226	451,513	446,886		451			3.500	3.743	MON	1,317	15,696	05/29/2013	07/25/2043
3136AR-T5-7	FNR 2016-25 LB - CMO/RMBS	O		4	1.A	138,870	78.633	109,299	139,000	138,832		(14)			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	406,003	91.036	376,254	413,303	409,832		(382)			3.500	3.750	MON	1,205	14,462	01/19/2018	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS	O		4	1.A	1,103,734	90.553	1,070,914	1,182,638	1,113,568		(12,424)			3.500	5.170	MON	3,449	41,392	10/11/2018	05/25/2047
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS	O		4	1.A	1,068,681	89.145	969,512	1,087,571	1,076,278		(2,397)			3.500	3.655	MON	3,172	37,353	01/19/2018	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS	O		4	1.A		96.399					(13,954)			3.500	3.941	MON	9,864	77,446	07/11/2017	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS	O		4	1.A		96.399					(3,937)			3.500	4.166	MON	3,139	24,642	07/11/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS	O		4	1.A	1,276,354	88.110	1,149,885	1,305,057	1,287,156		(7,018)			3.500	3.864	MON	3,806	45,677	07/25/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS	O		4	1.A	425,451	88.110	383,295	435,019	425,647		(2,251)			3.500	4.068	MON	1,269	15,226	07/25/2017	08/25/2047
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS	O		4	1.A	336,164	79.694	278,930	350,000	338,045		347			3.000	3.241	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	84.379	84,379	100,000	98,287		88			3.000	3.252	MON	250	3,000	12/08/2017	11/25/2047
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS	O		4	1.A	357,526	85.463	306,235	358,325	357,572		(8)			3.500	3.522	MON	1,045	12,307	12/12/2017	12/25/2047
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS	O		4	1.A	5,033,355	80.988	4,378,739	5,406,638	5,171,359		(36,810)			3.000	3.539	MON	13,517	159,594	01/05/2018	01/25/2048
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS	O		4	1.A	1,297,700	80.988	1,128,927	1,393,940	1,334,253		(30)			3.000	3.514	MON	3,485	41,147	01/05/2018	01/25/2048
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS	O		4	1.A	474,742	85.613	406,656	474,992	474,443		(30)			3.500	3.509	MON	1,385	16,314	01/18/2018	02/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS	O		4	1.A	330,160	89.669	301,199	335,902	332,523		(963)			3.500	3.752	MON	980	11,757	01/22/2018	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS	O		4	1.A	479,886	92.686	449,964	485,472	480,852		(857)			4.000	4.275	MON	1,618	19,419	01/09/2019	06/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS	O		4	1.A	484,363	92.686	449,964	485,472	484,343		13			4.000	4.022	MON	1,618	19,419	09/05/2018	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	O		4	1.A	272,984	89.618	248,102	276,845	274,307		(711)			3.500	3.722	MON	807	9,690	01/22/2018	03/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS	O		4	1.A	1,143,066	94.077	1,075,655	1,143,379	1,142,003		363			4.000	3.996	MON	3,811	45,735	08/01/2018	06/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS	O		4	1.A	439,641	94.077	413,714	439,761	439,222		94			4.000	3.998	MON	1,466	17,590	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS	O		4	1.A	13,726,189	82.832	11,803,584	14,250,026	13,863,336		41,908			3.500	3.762	MON	41,563	489,423	01/10/2019	10/25/2058
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS	C		4	1.A	279,323	82.832	240,240	290,033	282,135		866			3.500	3.763	MON	846	9,961	01/10/2019	10/25/2058
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS	O		4	1.A	305,476	92.777	291,602	314,306	308,256		(1,654)			4.000	4.494	MON	1,048	12,572	10/17/2018	09/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS	O		4	1.A	1,767,411	90.308	1,754,153	1,942,405	1,827,466		(29,459)			3.500	5.118	MON	5,665	67,984	10/23/2018	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS	O		4	1.A	503,472	89.764	480,651	535,458	513,024		(6,769)			3.500	4.745	MON	1,562	18,741	01/09/2019	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS	O		4	1.A	1,016,957	89.764	961,302	1,070,916	1,035,624		(11,055)			3.500	4.469	MON	3,124	37,482	08/30/2018	08/25/2048
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS	O		4	1.A	1,073,063	86.229	1,000,371	1,160,132	1,098,603		6,860			3.500	4.090	MON	3,384	39,845	10/29/2018	10/25/2058
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS	O		4	1.A	1,073,063	86.229	1,000,371	1,160,132	1,100,010		7,880			3.500	4.088	MON	3,384	39,845	10/29/2018	10/25/2058
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	O		4	1.A	342,013	89.715	334,432	372,773	348,966		(9,272)			3.500	5.136	MON	1,087	13,047	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	C		4	1.A	114,004	89.715	111,477	124,258	116,322		(3,091)			3.500	5.136	MON	362	4,349	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	O		4	1.A	456,018	89.715	445,909	497,031	465,410		(8,474)			3.500	5.113	MON	1,450	17,396	09/18/2018	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS	O		4	1.A	580,268	89.384	547,037	612,006	583,129		(10,875)			3.500	4.544	MON	1,785	21,420	01/09/2019	10/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS	O		4	1.A	2,431,031	90.504	2,451,875	2,709,129	2,542,595		(23,368)			3.500	5.229	MON	7,902	94,797	10/05/2018	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS	O		4	1.A	7,213,731	90.319	7,219,837	7,993,726	7,472,690		(183,512)			3.500	4.961	MON	23,315	279,781	10/17/2018	11/25/2048
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS	O		4	1.A	4,244,825	81.325	3,751,987	4,613,575	4,317,064		17,335			3.533	3.937	MON	13,583	158,455		

Annual Statement for the Year 2022 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
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS			4	1.A	2,046,582	69.010	1,415,099	2,050,566	2,046,591		9			3.000	3.018	MON	5,126	50,566	02/01/2022	03/25/2052
3136BN-GM-2	FNR 2022-46 CZ - CMO/RMBS			4	1.A	981,618	88.246	902,498	1,022,712	1,001,816			20,198		4.500	2.155	MON	3,835	22,712	06/15/2022	07/25/2052
3136BN-NX-0	FNR 2022-37 ZK - CMO/RMBS			4	1.A	2,912,042	87.998	2,699,883	3,068,136	3,000,817			88,775		4.500	1.278	MON	11,506	68,136	06/13/2022	07/25/2052
3136FC-WG-7	FNS 361 PO - CMO/RMBS	@		4	1.A	59,662	83.450	57,924	69,411	59,528			126			3.395	N/A			04/01/2017	09/25/2035
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS			4	1.A	68,007	97.901	67,745	69,197	68,169		(66)		4.500	4.834	MON	259	3,128	07/08/2010	06/15/2040	
3137A5-P2-4	FHR 3795 VZ - CMO/RMBS			4	1.A	917,177	94.874	976,989	1,029,777	984,312		(14,962)		4.000	4.928	MON	3,433	41,890	05/24/2011	01/15/2041	
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS	C		4	1.A	333,097	93.470	314,155	336,103	335,151		(102)		3.500	3.577	MON	980	11,761	06/21/2012	06/15/2042	
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS	C		4	1.A	466,812	88.502	432,989	489,244	479,669		4		3.500	3.770	MON	1,427	16,803	05/31/2013	05/15/2043	
3137B3-JF-6	FHR 4231 PY - CMO/RMBS			4	1.A	230,898	91.192	227,980	250,000	238,964		186		3.500	4.117	MON	729	8,750	09/24/2013	07/15/2043	
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	O		4	1.A	3,991,348	87.876	3,570,565	4,063,194	4,022,658		(1,252)		3.500	3.655	MON	11,851	139,552	06/29/2017	02/15/2046	
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS			4	1.A	301,221	81.858	247,408	302,241	301,401		(39)		3.000	3.037	MON	756	8,922	11/25/2019	08/15/2046	
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS	O		4	1.A	1,672,640	86.556	1,477,187	1,706,624	1,684,879		(3,098)		3.500	3.649	MON	4,978	58,615	07/11/2017	04/15/2047	
3137F6-HZ-3	FHR 5035 UH - CMO/RMBS			4	1.A	249,141	59.842	149,604	250,000	249,173		7		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	320,429	87.348	300,095	343,563	331,658		(2,878)		3.000	3.692	MON	859	10,225	12/08/2017	12/15/2047	
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS			4	1.A	437,981	87.348	400,127	458,085	444,314		(1,176)		3.000	3.568	MON	1,145	13,633	03/26/2020	12/15/2047	
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	O		4	1.A	971,237	83.413	874,220	1,048,069	1,005,376		(10,148)		3.000	3.673	MON	2,620	30,937	12/08/2017	12/15/2047	
3137FC-GD-4	FHR 4740 CZ - CMO/RMBS			4	1.A	469,741	83.413	412,826	494,921	477,041		(1,391)		3.000	3.571	MON	1,237	14,609	03/26/2020	12/15/2047	
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	O		4	1.A	217,349	74.619	173,357	232,323	222,381		(502)		3.000	3.456	MON	581	6,858	01/05/2018	11/15/2047	
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS	O		4	1.A	178,501	91.576	163,593	178,641	178,468		5		3.500	3.518	MON	521	6,136	12/19/2017	01/15/2048	
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS	O		4	1.A	2,854,313	94.194	2,766,602	2,937,123	2,866,217		(23,234)		4.000	4.645	MON	9,790	117,485	10/31/2018	09/15/2048	
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS			4	1.A	1,170,943	94.194	1,134,960	1,204,914	1,178,817		(5,673)		4.000	4.577	MON	4,016	48,197	10/31/2018	09/15/2048	
3137FY-AL-0	FHR 5092 AC - CMO/RMBS			4	1.A	4,105,266	61.544	2,646,409	4,300,000	4,115,285		4,840		2.000	2.239	MON	7,167	86,000	02/24/2021	03/25/2051	
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS			4	1.A	478,766	58.472	299,128	511,578	480,005		1,239		2.500	2.780	MON	1,066	11,578	01/07/2022	01/25/2052	
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS			4	1.A	479,703	60.212	308,031	511,578	480,973		1,269		2.500	2.786	MON	1,066	11,578	01/07/2022	02/25/2052	
3137H5-VT-1	FHR 5189 ZT - CMO/RMBS			4	1.A	754,321	59.260	454,741	767,368	754,816		495		2.500	2.581	MON	1,599	17,368	01/31/2022	01/25/2052	
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS			4	1.A	1,480,034	64.781	996,280	1,537,925	1,482,876		2,842		3.000	3.237	MON	3,845	37,925	02/10/2022	03/25/2052	
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS			4	1.A	2,003,960	85.144	1,748,826	2,053,960	2,006,734		2,774		4.000	4.228	MON	6,847	53,960	04/12/2022	05/25/2052	
3138BJ-TR-6	FN 606360 - RMBS	O		4	1.A	3,964	102.221	3,639	3,560	3,756		(62)		7.000	4.568	MON	21	249	04/01/2017	10/01/2031	
313921-6F-0	FNW 2001-W3 A - CMO/RMBS			4	1.A	58,792	97.993	56,552	57,710	51,936		(6,220)		5.113	3.964	MON	246	3,020	12/05/2006	09/25/2041	
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS			4	1.A	87,833	103.695	88,643	85,484	86,733		(21)		6.500	6.016	MON	463	5,557	11/15/2006	06/25/2032	
31392T-W5-2	FHR 2478B EJ - CMO/RMBS	C		4	1.A	180,591	103.135	168,095	162,986	181,843		(1,011)		6.000	2.740	MON	815	9,779	09/28/2012	08/15/2032	
31392U-XE-9	FHR 2500B MC - CMO/RMBS			4	1.A	41,987	102.950	39,009	37,891	42,942		(609)		6.000	2.271	MON	189	2,274	09/25/2012	09/15/2032	
31392W-7B-0	FSPC T-051 1A - CMO/RMBS			4	1.A	168,611	102.558	170,369	166,120	167,700		(76)		6.500	6.317	MON	900	10,798	12/05/2006	09/25/2043	
31393D-DR-9	FNR 0358C PG - CMO/RMBS	C		4	1.A	371,714	99.219	340,589	343,269	366,655		(317)		5.000	2.979	MON	1,430	17,163	02/14/2014	07/25/2033	
31393P-FY-5	FHR 2595 TG - CMO/RMBS	C		4	1.A	6,485	99.765	5,784	5,797	5,808		(68)		5.500	2.222	MON	27	318	09/28/2012	04/15/2023	
31393R-CX-6	FHR 2617J ZU - CMO/RMBS	C		4	1.A	426,827	99.560	378,063	379,734	428,465		(3,561)		5.000	1.457	MON	1,582	17,404	09/28/2012	05/15/2033	
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS	C		4	1.A	779,439	99.823	696,681	697,916	750,586		6,666		5.620	3.679	MON	3,269	39,223	09/28/2012	11/25/2043	
31393W-3S-6	FHR 2650A PB - CMO/RMBS	C		4	1.A	1,203,305	100.377	1,045,297	1,041,375	1,118,645		476		5.000	3.148	MON	4,339	52,069	09/28/2012	07/15/2033	
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS			4	1.A	78,447	101.156	78,763	77,863	78,239		(12)		6.000	5.856	MON	389	4,672	12/05/2006	11/25/2043	
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS			4	1.A	29,391	101.001	29,464	29,172	29,261		(9)		6.000	5.791	MON	146	1,750	12/05/2006	02/25/2044	
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS	C		4	1.A	403,653	100.282	361,710	360,694	396,058		(1,168)		5.750	4.651	MON	1,728	20,740	09/28/2012	08/25/2034	
31394C-2J-0	FNR 0523A ZC - CMO/RMBS			4	1.A	87,522	101.465	87,839	86,571	86,989		33		5.500	5.315	MON	397	4,893	03/04/2009	04/25/2035	
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS	C		4	1.A	462,541	100.178	424,473	423,718	453,095		362		5.000	3.227	MON	1,765	21,186	02/14/2014	03/25/2035	
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS			4	1.A	989,825	98.423	1,017,454	1,033,760	1,008,970		1,848		5.666	6.451	MON	4,881	58,573	10/16/2008	09/25/2043	
31394L-EG-3	FHR 2691 MG - CMO/RMBS	C		4	1.A	359,649	98.687	326,381	330,723	353,869		23		4.500	2.664	MON	1,240	14,882	02/14/2014	10/15/2033	
31394L-J9-4	FHR 2691G ZH - CMO/RMBS	C		4	1.A	478,556	101.778	415,494	408,236	441,816		(294)		5.500	3.235	MON	1,871	22,453	09/28/2012	10/15/2033	
31394N-ZK-7	FHR 2737B YE - CMO/RMBS	C		4	1.A	264,671	99.596	242,041	243,023	263,481		236		5.000	2.879	MON	1,013	12,151	02/14/2014	01/15/2034	
31394P-DZ-3	FHR 2738 QG - CMO/RMBS	C		4	1.A	493,539	99.557	451,889	453,899	498,463		2,157		5.000	2.485	MON	1,891	22,695	02/14/2014	01/15/2034	
31394R-HL-6	FHR 2750 ZN - CMO/RMBS	C		4	1.A	332,605	100.107	280,604	280,303	308,315		(2,988)		5.000	2.112	MON	1,168	14,015	09/28/2012	02/15/2034	
31394R-LX-5	FHR 2752 GZ - CMO/RMBS	C		4	1.A	616,545	99.558	507,232	509,481	551,983		962		5.000	2.654	MON	2,123	25,474	09/28/2012	02/15/2034	
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS	C		4	1.A	413,974	101.860	352,687	346,247	379,318		2,426		6.000	3.637	MON	1,731	20,775	09/28/2012	02/25/2036	
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS	C		4	1.A	159,084	98.780	140,892	142,633	145,536		(910)		5.500	2.725	MON	654	7,844	02/14/2014	04/25/2026	
31395C-QX-2	FHR 2825 PZ - CMO/RMBS			4	1.A	310,656	101.498	312,146	307,539	308,362		1		5.500	5.431	MON	1,410	17,375	03/10/2009	07/15/2034	

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Annual Statement for the Year 2022 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
31395C-XH-9	FHR 2827 PG - CMO/RMBS	C		4	1.A	418,892	101.876	361,226	354,573	383,614		(2,006)			6.000	3.755	MON	1,773	21,274	09/28/2012	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS	C		4	1.A	269,360	99.562	230,043	231,055	259,735		(2,232)			5.000	1.795	MON	963	11,553	09/28/2012	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS	C		4	1.A	326,529	100.093	298,553	298,274	324,144		(179)			5.000	2.767	MON	1,243	14,914	02/14/2014	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS	C		4	1.A	544,851	100.370	503,183	501,330	551,668		1,984			5.000	2.613	MON	2,089	25,066	02/14/2014	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS	C		4	1.A	141,710	100.125	143,916	142,472	143,737		7			5.500	5.746	MON	659	7,906	12/08/2006	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS	C		4	1.A	393,434	100.515	362,825	360,965	393,472		(1,677)			5.000	2.843	MON	1,504	18,048	02/14/2014	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS	C		4	1.A	278,488	101.778	244,276	240,010	263,320		(2,297)			5.500	3.179	MON	1,100	13,201	09/28/2012	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS	C		4	1.A	340,770	101.816	312,600	307,024	332,093		2,278			5.500	3.634	MON	1,407	16,886	02/14/2014	03/15/2036
31397B-CM-1	FHR 3212 PE - CMO/RMBS	C		4	1.A	394,609	102.906	368,030	357,636	403,237		(5,450)			6.000	2.773	MON	1,788	21,458	02/14/2014	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS	C		4	1.A	111,281	101.619	112,198	110,410	111,023		54			5.750	5.631	MON	529	6,349	03/03/2009	11/15/2036
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS	O		4	1.A	2,671,337	102.688	2,444,422	2,380,443	2,597,800		12,145			6.000	4.400	MON	11,902	142,827	09/27/2018	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS	C		4	1.A	168,551	103.435	174,594	168,796	168,336		(1)			6.500	6.544	MON	914	10,972	03/30/2009	05/25/2039
31397S-G9-9	FNR 2011-46 Z - CMO/RMBS	C		4	1.A	1,075,158	98.243	1,159,169	1,179,902	1,138,058		(18,716)			4.500	5.213	MON	4,425	54,298	04/13/2011	05/25/2041
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS	C		4	1.A	24,288	93.531	23,172	24,775	24,224		(113)			5.000	5.414	MON	103	1,239	03/18/2010	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS	C		4	1.A	439,787	103.432	439,864	425,270	426,585		364			6.000	5.732	MON	2,126	25,516	01/15/2010	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS	C		4	1.A	21,445	97.794	22,347	22,851	21,824		(112)			4.500	5.524	MON	86	1,028	12/01/2009	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS	C		4	1.A	52,656	97.794	56,186	57,453	53,631		(371)			4.500	6.079	MON	215	2,585	03/19/2010	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS	C		4	1.A	17,813	99.995	18,181	18,182	17,730		(92)			5.000	5.473	MON	76	909	03/17/2010	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS	C		4	1.A	24,477	100.751	25,179	24,991	24,430		(93)			5.000	5.444	MON	104	1,250	03/18/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS	C		4	1.A	21,027	97.491	21,436	21,988	21,130		(179)			5.000	5.818	MON	92	1,099	02/05/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS	C		4	1.A	86,132	97.491	87,580	89,834	86,280		(634)			5.000	5.843	MON	374	4,492	03/19/2010	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS	C		4	1.A	25,570	99.995	26,138	26,139	25,575		(119)			5.000	5.398	MON	109	1,307	03/17/2010	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS	C		4	1.A	123,685	99.660	126,015	126,445	124,967		56			5.000	5.288	MON	527	6,322	03/18/2010	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS	C		4	1.A	129,428	100.340	133,164	132,714	131,157		42			5.000	5.339	MON	553	6,636	03/18/2010	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS	C		4	1.A	102,768	100.355	104,754	104,383	103,368		3			5.000	5.225	MON	435	5,219	03/17/2010	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS	C		4	1.A	135,962	100.302	138,148	137,732	136,721		14			5.000	5.168	MON	574	6,887	03/17/2010	03/25/2040
31402C-V5-8	FN 725236 - RMBS	O		4	1.A	1,689	98.774	1,549	1,568	1,683		11			4.500	2.564	MON	6	71	04/01/2017	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS	C		4	1.A	123,341	91.498	113,458	124,000	123,251		(132)			3.500	3.575	MON	362	4,340	03/05/2018	08/01/2056
3140Q9-DP-5	FN CA1909 - RMBS	O		4	1.A	9,935,291	98.120	9,501,365	9,683,372	10,223,066		220,208			4.500	3.590	MON	36,313	435,751	10/10/2018	06/01/2048
3140QP-SS-7	FN CB4128 - RMBS	C		4	1.A	939,207	96.450	935,538	969,973	939,573		366			4.500	4.989	MON	3,637	7,275	09/22/2022	07/01/2052
31410C-VS-8	FN 885425 - RMBS	O		4	1.A	107	102.764	99	96	107		(2)			6.500	2.392	MON	1	6	04/01/2017	06/01/2036
31411A-2E-4	FN 902673 - RMBS	C		4	1.A	13,267	103.728	13,871	13,373	13,126		1			5.500	5.989	MON	61	736	12/19/2006	12/01/2036
31411D-A3-3	FN 904626 - RMBS	C		4	1.A	13,392	98.970	12,819	12,952	13,866		636			4.105	1.619	MON	44	273	09/25/2009	12/01/2036
31411G-UY-6	FN 907899 - RMBS	C		4	1.A	37,598	100.270	36,741	36,643	37,175		(38)			4.400	5.645	MON	134	938	09/25/2009	01/01/2037
31418C-3J-1	FN MA3500 - RMBS	C		4	1.A	186,886	92.693	174,248	187,984	185,630		(836)			4.000	4.178	MON	627	7,519	10/10/2018	10/01/2048
31418C-3J-1	FN MA3500 - RMBS	O		4	1.A	498,628	92.693	464,661	501,291	495,015		(3,182)			4.000	4.178	MON	1,671	20,052	10/10/2018	10/01/2048
31418C-TP-9	FN MA3257 - RMBS	C		4	1.A	28,720	90.558	25,521	28,182	29,411		767			3.500	2.883	MON	82	986	12/08/2017	01/01/2048
31419H-QD-7	FN AE6751 - RMBS	O		4	1.A	91,181	98.301	83,246	84,685	94,657		1,963			4.500	2.404	MON	318	3,811	04/01/2017	10/01/2040
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	C		4	1.A	161,323	87.930	149,538	170,066	167,679		2,831			3.000	3.930	MON	425	3,908	03/09/2018	05/25/2057
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS	O		4	1.A	9,304,137	80.373	8,439,115	10,500,000	10,037,029		375,763			3.000	5.064	MON	26,250	315,000	03/09/2018	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	C		4	1.A	156,712	86.953	142,244	163,587	160,304		1,881			3.000	3.858	MON	409	3,703	03/09/2018	05/25/2057
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS	O		4	1.A	9,371,543	80.020	8,402,096	10,500,000	10,004,538		382,560			3.000	4.424	MON	26,250	315,000	03/09/2018	05/25/2057
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS	C		4	1.A	2,354,064	85.128	2,128,209	2,375,568	2,500,000		(5,107)			3.500	4.132	MON	7,292	87,500	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS	C		4	1.A	4,265,690	79.516	3,711,516	4,667,636	4,542,664		189,243			3.500	3.784	MON	13,614	160,312	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS	O		4	1.A	5,865,393	79.516	5,103,334	6,417,999	6,295,454		304,138			3.500	3.745	MON	18,719	220,429	08/09/2018	08/27/2057
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS	O		4	1.A	9,952,741	71.998	8,972,831	12,462,689	10,410,683		13,495			3.000	4.559	MON	31,157	367,875	11/08/2018	03/25/2058
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS	C		4	1.A	3,619,178	71.998	3,262,847	4,531,887	3,765,786		(11,902)			3.000	4.591	MON	11,330	133,773	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	C		4	1.A	2,682,387	84.655	2,539,658	3,000,000	2,753,216		18,295			3.500	4.535	MON	8,750	105,000	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	O		4	1.A	1,788,258	84.655	1,693,105	2,000,000	1,842,188		18,301			3.500	4.491	MON	5,833	70,000	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	O		4	1.A	1,005,038	78.860	912,222	1,156,758	1,066,902		33,152			3.500	4.297	MON	3,374	39,729	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	C		4	1.A	1,005,038	78.860	912,222	1,156,758	1,067,061		34,461			3.500	4.268	MON	3,374	39,729	11/08/2018	03/25/2058

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Annual Statement for the Year 2022 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
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						162,510,552	XXX	146,295,349	172,961,834	166,682,117		1,318,866			XXX	XXX	XXX	531,532	6,098,263	XXX	XXX
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																					
3132Y6-DU-8	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	1,746,005	86.377	1,542,437	1,785,695	1,748,095		2,089			3.350	3.645	MON	4,985	39,881	04/13/2022	01/01/2039
3132Y6-DU-8	FEDERAL HOME LOAN MORTGAGE CORPORATION -	C		4	1.A	242,769	86.377	214,464	248,288	243,060		291			3.350	3.645	MON	693	5,545	04/13/2022	01/01/2039
3132Y7-GN-9	FH WE2005 - CMBS/RMBS			4	1.A	3,512,040	89.441	3,323,758	3,716,137	3,584,506		16,509			3.180	3.902	MON	9,848	118,173	10/25/2018	09/01/2033
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	O		4	1.A	5,268,060	89.441	4,985,637	5,574,206	5,373,156		22,842			3.180	3.915	MON	14,772	177,260	10/25/2018	09/01/2033
313637-VQ-0	FN 109623 - CMBS/RMBS			4	1.A	357,912	93.483	323,076	345,600	355,393		(572)			4.330	3.998	MON	1,289	15,172	08/09/2018	09/01/2048
313637-Z9-4	FN 109768 - CMBS/RMBS	O		4	1.A	2,705,063	88.881	2,399,798	2,700,000	2,698,150		(1,436)			3.910	3.866	MON	9,091	107,036	08/17/2018	09/01/2038
313637-Z9-4	FN 109768 - CMBS/RMBS			4	1.A	1,001,875	88.881	888,814	1,000,000	999,178		(601)			3.910	3.868	MON	3,367	39,643	08/17/2018	09/01/2038
31377U-6D-0	FN 387968 - CMBS/RMBS			4	1.A	1,002,884	88.818	872,744	982,618	996,902		(1,230)			4.060	3.868	MON	3,435	40,448	07/17/2018	08/01/2048
3137BF-XU-0	FHMS K-042 X1 - CMBS	C		3	1.A FE	38,874	1.681	7,666		9,518		(5,261)			1.022	-9.814	MON	388	4,983	01/21/2015	12/25/2024
3137BF-XU-0	FHMS K-042 X1 - CMBS			3	1.A FE	307,101	1.681	60,560		75,191		(41,559)			1.022	-9.814	MON	3,069	39,368	01/21/2015	12/25/2024
3137FD-ET-5	FHMS K-1504 A3 - CMBS	O		4	1.A	257,495	91.255	228,137	250,000	255,167		(501)			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	94.229	942,288	1,000,000	1,009,681		(926)			3.990	3.879	MON	3,325	39,900	09/20/2018	08/25/2033
3137H2-NY-6	FHMS K-1521 A2 - CMBS			4	1.A	484,375	74.875	374,373	500,000	485,196		821			2.184	2.442	MON	910	10,010	01/19/2022	08/25/2036
3138L6-PW-2	FN AM5836 - CMBS/RMBS	C		4	1.A	217,227	94.841	203,728	214,810	215,435		(6,959)			4.050	3.930	MON	749	8,821	03/31/2014	04/01/2032
3138L9-4A-7	FN AM8916 - CMBS/RMBS	O		4	1.A	192,125	85.268	170,536	200,000	195,701		(3,453)			3.160	3.521	MON	544	6,408	05/05/2015	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS	C		4	1.A	199,344	79.668	159,337	200,000	199,146		(4,581)			3.450	3.466	MON	594	6,996	05/05/2015	05/01/2045
3138LA-CG-2	FN AM9070 - CMBS/RMBS	O		4	1.A	620,750	84.623	550,051	650,000	630,484		(7,893)			3.770	4.306	MON	2,110	24,845	09/20/2018	08/01/2045
3138LC-QA-6	FN AN0448 - CMBS/RMBS	C		4	1.A	180,979	89.109	158,009	177,322	178,980		(4,295)			3.880	3.653	MON	592	6,976	11/17/2015	01/01/2046
3138LJ-ZP-8	FN AN6149 - CMBS/RMBS			4	1.A	3,852,162	89.456	3,743,731	4,185,000	3,971,454		1,797			3.140	3.888	MON	11,316	133,234	10/17/2018	07/01/2032
3138LL-CX-1	FN AN7285 - CMBS/RMBS	O		4	1.A	302,438	89.863	269,589	300,000	300,995		(3,758)			3.250	3.147	MON	840	9,885	12/20/2017	01/01/2033
3138LL-MU-6	FN AN7570 - CMBS/RMBS	O		4	1.A	97,010	89.880	87,138	96,949	96,795		(1,024)			3.160	3.128	MON	264	3,106	12/20/2017	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS	O		4	1.A	464,344	87.799	407,672	463,395	463,395		(2,430)			3.740	3.717	MON	1,495	17,607	03/02/2018	02/01/2048
3138LM-RA-3	FN AN8580 - CMBS/RMBS	C		4	1.A	300,938	85.618	256,853	300,000	300,045		(4,247)			3.510	3.456	MON	907	10,676	02/07/2018	04/01/2038
3138LN-6W-6	FN AN9884 - CMBS/RMBS			4	1.A	1,100,859	85.597	941,562	1,100,000	1,098,149		(616)			4.020	3.988	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	85.597	2,653,492	3,100,000	3,095,169		(1,536)			4.020	3.987	MON	10,731	126,351	07/26/2018	09/01/2048
3138LN-G7-0	FN AN9221 - CMBS/RMBS	C		4	1.A	301,781	95.375	286,125	300,000	300,537		(1,243)			3.660	3.573	MON	946	11,133	02/23/2018	05/01/2033
3138LN-PL-9	FN AN9426 - CMBS/RMBS	O		4	1.A	1,000,625	87.809	878,091	1,000,000	998,241		(486)			4.040	4.008	MON	3,479	40,961	06/21/2018	08/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS	O		4	1.A	237,564	90.484	212,697	235,067	236,698		(189)			4.050	3.932	MON	820	9,652	08/21/2018	09/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS			4	1.A	14,182,342	89.556	12,448,339	13,899,999	14,103,049		(17,176)			4.280	4.084	MON	51,229	603,183	11/14/2018	12/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS			4	1.A	6,078,147	89.556	5,335,003	5,957,142	6,043,326		(7,957)			4.280	4.086	MON	21,955	258,507	11/14/2018	12/01/2048
3140HR-N2-5	FN BL0408 - CMBS/RMBS			4	1.A	948,041	93.279	875,024	938,074	944,174		(920)			4.140	4.014	MON	3,344	39,376	10/01/2018	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS	O		4	1.A	2,871,314	91.627	2,616,181	2,855,253	2,867,643		(914)			4.220	4.176	MON	10,041	120,492	10/23/2018	06/01/2044
3140HR-SE-4	FN BL0516 - CMBS/RMBS	O		4	1.A	4,002,500	89.802	3,592,078	4,000,000	3,993,345		(2,023)			4.085	4.051	MON	14,071	165,669	10/24/2018	12/01/2038
3140HR-SE-4	FN BL0516 - CMBS/RMBS			4	1.A	2,001,250	89.802	1,796,039	2,000,000	1,996,423		(1,138)			4.085	4.052	MON	7,035	82,835	10/24/2018	12/01/2038
3140HR-YH-0	FN BL0711 - CMBS/RMBS			4	1.A	450,911	96.729	425,425	439,813	447,649		(798)			4.320	4.001	MON	1,636	19,264	12/27/2018	11/01/2038
3140HS-2H-3	FN BL1675 - CMBS/RMBS			4	1.A	2,025,625	87.382	1,747,642	2,000,000	2,017,956		(2,003)			4.170	4.049	MON	7,182	84,558	01/28/2019	02/01/2049
3140HS-CK-5	FN BL0973 - CMBS/RMBS	O		4	1.A	945,712	96.386	903,625	937,509	941,845		(895)			4.270	4.146	MON	3,447	40,588	11/21/2018	12/01/2033
3140HS-LY-5	FN BL1242 - CMBS/RMBS			4	1.A	2,179,078	90.226	1,962,424	2,175,000	2,173,440		(1,372)			4.080	4.036	MON	7,642	89,973	12/10/2018	01/01/2039
3140HS-U4-1	FN BL1502 - CMBS/RMBS			4	1.A	5,726,866	90.221	5,074,852	5,624,914	5,712,456		(3,867)			4.080	3.935	MON	19,125	229,497	01/08/2019	02/01/2049
3140HS-W5-6	FN BL1567 - CMBS/RMBS	C		4	1.A	251,406	95.313	238,282	250,000	250,392		(240)			3.590	3.487	MON	773	9,100	01/14/2019	02/01/2029
3140HS-ZJ-3	FN BL1644 - CMBS/RMBS	C		4	1.A	250,781	92.247	230,618	250,000	250,146		(154)			3.660	3.602	MON	788	9,277	01/24/2019	03/01/2034
3140HT-CK-3	FN BL1873 - CMBS/RMBS			4	1.A	2,021,250	86.744	1,734,872	2,000,000	2,014,262		(1,816)			4.080	3.970	MON	7,027	82,733	02/21/2019	04/01/2049
3140HT-F2-0	FN BL1984 - CMBS/RMBS			4	1.A	140,088	91.681	128,353	140,000	139,818		(66)			3.590	3.553	MON	433	5,096	03/01/2019	05/01/2034
3140HT-F2-0	FN BL1984 - CMBS/RMBS	C		4	1.A	50,031	91.681	45,840	50,000	49,935		(24)			3.590	3.553	MON	155	1,820	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS			4	1.A	150,094	92.090	138,135	150,000	149,805		(71)			3.590	3.553	MON	464	5,460	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS	C		4	1.A	50,031	92.090	46,045	50,000	49,935		(24)			3.590	3.553	MON	155	1,820	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS			4	1.A	120,075	92.090	110,508	120,000	119,844		(57)			3.590	3.553	MON	371	4,368	03/01/2019	05/01/2034

E10.18

Annual Statement for the Year 2022 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
3140HT-F4-6	FN BL1986 - CMBS/RMBS	C		4	1.A	30,019	92.090	27,627	30,000	29,961		(14)			3.590	3.553	MON	93	1,092	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS			4	1.A	200,125	92.090	184,180	200,000	199,739		(94)			3.590	3.553	MON	618	7,280	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS	C		4	1.A	70,044	92.090	64,463	70,000	69,909		(33)			3.590	3.553	MON	216	2,548	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS			4	1.A	140,088	91.681	128,353	140,000	139,818		(66)			3.590	3.553	MON	433	5,096	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS	C		4	1.A	50,031	91.681	45,840	50,000	49,935		(24)			3.590	3.553	MON	155	1,820	03/01/2019	05/01/2034
3140HU-B9-6	FN BL2763 - CMBS/RMBS			4	1.A		95.008					(894)			3.990	3.742	MON	3,775	29,552	05/13/2019	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS			4	1.A	477,851	84.301	398,596	472,828	476,547		(376)			3.460	3.341	MON	1,409	16,587	07/12/2019	08/01/2049
3140LB-5R-0	FN BS1755 - CMBS/RMBS			4	1.A	2,001,250	74.329	1,486,582	2,000,000	2,000,050		(757)			2.070	2.036	MON	3,565	41,975	02/22/2021	04/01/2036
3140LB-QD-8	FN BS1351 - CMBS/RMBS			4	1.A	1,000,625	66.679	666,788	1,000,000	1,000,009		(369)			2.150	2.118	MON	1,851	21,799	02/08/2021	03/01/2041
3140LE-V5-3	FN BS4235 - CMBS/RMBS			4	1.A	253,402	81.436	200,684	246,432	252,871		(531)			2.590	2.256	MON	550	5,922	01/18/2022	12/01/2036
3140LE-WG-8	FN BS4246 - CMBS/RMBS			4	1.A	506,250	77.185	385,927	500,000	505,594		(671)			2.370	2.213	MON	1,020	12,015	12/30/2021	12/01/2036
35563C-AB-4	FMMHR 2015-R1 1A - CMBS	C		4	1.A	213,700	6.461	177,613		209,765		(6,700)			0.700	5.270	MON	321	19,441	10/07/2021	11/26/2055
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS			4	1.A	366,904	6.461	296,022		344,129		(13,244)			0.700	5.460	MON	535	32,401	12/16/2019	11/26/2055
35563C-AT-5	FMMHR 2015-R1 3XA - CMBS			4	1.A	598,707	5.883	511,465		547,807		(27,104)			0.646	5.149	MON	936	61,535	01/29/2020	11/25/2052
35563C-AW-8	FMMHR 2015-R1 3XB - CMBS			4	1.A	175,741	5.883	153,439		160,348		(8,290)			0.647	5.511	MON	281	18,461	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						80,638,677	XXX	71,319,231	79,172,981	80,366,338		(151,127)			XXX	XXX	XXX	267,715	3,238,689	XXX	XXX
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																					
00164T-AD-0	AMCEST 2007 A A2 - RMBS			1	1.F FE	798,392	95.746	712,030	743,669	794,150		(900)			6.010	5.403	JJ	20,609	30,812	07/08/2022	01/15/2053
196711-LY-9	COLORADO ST CTFS PARTN	C		1	1.D FE	495,484	104.992	419,968	400,000	453,604		(6,861)			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	6,241,058	89.932	5,027,028	5,589,822	6,224,431		(22,129)			12.469	3.759	MON	2,498	260,137	05/22/2020	11/26/2055
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	O		4	1.A	10,231,458	89.932	8,653,081	9,621,825	10,228,412		(28,619)			12.469	4.155	MON	4,299	447,776	09/19/2018	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS			4	1.A	8,202,881	89.932	6,592,823	7,330,914	8,083,506		(13,756)			5.249	3.882	MON	6,413	341,163	03/26/2020	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS	O		4	1.A	14,222,260	89.932	11,331,415	12,600,009	14,018,857		(18,996)			5.249	3.806	MON	11,022	586,373	11/09/2017	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS			4	1.B	13,485,506	85.876	10,861,595	12,648,071	13,396,711		(16,300)			4.095	3.834	MON	8,631	546,972	03/26/2020	10/25/2052
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	C		4	1.B	244,434	85.876	201,141	234,224	243,250		(142)			4.095	4.000	MON	160	10,129	05/21/2019	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS	O		4	1.A	2,627,849	85.876	2,091,863	2,435,925	2,596,193		(6,274)			4.321	3.784	MON	1,754	105,343	11/09/2017	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS			4	1.A	1,402,843	85.876	1,126,388	1,311,652	1,390,048		(2,659)			4.321	3.831	MON	945	56,723	03/26/2020	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS			4	1.B	737,054	90.086	586,246	650,761	730,196		(2,513)			4.100	3.308	MON	445	28,990	05/22/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS			4	1.A	1,502,545	90.086	1,250,658	1,388,290	1,491,645		(3,527)			4.101	3.756	MON	949	61,846	03/26/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS	O		4	1.A	2,972,350	90.086	2,462,232	2,733,196	2,945,333		(5,635)			4.101	3.725	MON	1,868	121,759	11/09/2017	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS			4	1.A	433,841	83.409	361,860	433,841	433,841					5.939	6.049	MON	429	25,834	09/10/2019	11/25/2052
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN	C		1	1.E FE	510,000	104.297	531,915	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	564,850	89.517	405,543	453,036	557,676		(3,474)			5.240	3.391	FA	9,891	23,739	10/20/2020	08/01/2050
59524E-AC-6	MIDATL 2005 3 - RMBS			4	2.B FE	2,568,882	85.326	2,252,155	2,639,461	2,536,521		6,392			5.300	5.681	FA	58,288	139,891	10/07/2016	08/01/2050
678908-4G-6	OKSDEV 2022 A2 - ABS			4	1.A FE	500,000	92.699	463,495	500,000	500,000					4.623	4.620	JD	7,320		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						67,741,689	XXX	55,331,432	62,224,696	67,134,373		(125,393)			XXX	XXX	XXX	144,353	2,845,562	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						875,196,238	XXX	765,153,464	963,639,255	886,728,421		2,365,724			XXX	XXX	XXX	7,057,598	32,159,588	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior				1.D FE	10,235,676	99.950	10,411,458	10,416,666	10,331,113		45,144			6.900	7.415	N/A	25,955	929,557	09/27/2021	09/18/2024
000000-00-0	Flat Rock Opportunity Fund Senior Secure				1.F	4,962,500	98.450	4,922,500	5,000,000	4,978,442		15,942			6.000	6.270	N/A	85,833	363,539	09/22/2021	09/18/2024
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 SEN				1.G FE	2,694,416	99.350	2,703,942	2,721,632	2,711,947		13,878			5.750	6.303	N/A	109,426	197,111	09/23/2021	09/01/2023
00032@-AA-8	LENDLEASE AAFHHC PRA TL 2021			2	1.E PL		100.000								4.720	4.720	N/A	18,705		04/13/2021	07/01/2056
00083Y-AA-3	ACC GROUP HSG LLC				1.C FE	1,746,284	100.641	1,453,832	1,444,575	1,708,504		(6,038)			6.350	4.865	JJ	42,298	91,731	08/17/2016	07/15/2054

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Annual Statement for the Year 2022 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
001055-AD-4	AFLAC INC	O		1	1.G FE	11,768,329	106.749	9,714,142	9,100,000	11,421,250		(87,904)			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	102.907	12,400,324	12,050,000	14,346,916		(81,171)			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	77.888	5,218,487	6,700,000	6,767,630		(1,750)			4.000	3.933	AO	56,578	268,000	08/21/2017	10/15/2046
001055-AR-3	AFLAC INC			1,2	1.G FE	2,917,584	77.888	2,281,336	2,929,000	2,916,829		211			4.000	4.024	AO	24,734	117,160	03/26/2020	10/15/2046
00131L-2B-0	AIA GROUP LTD		C		1.E FE	8,627,176	90.456	7,236,512	8,000,000	8,547,695		(15,444)			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	90.456	9,045,640	10,000,000	10,684,318		(19,296)			4.875	4.376	MS	148,958	487,500	04/01/2017	03/11/2044
00185A-AH-7	AON PLC	O	C	1,2	2.A FE	10,987,647	87.188	9,590,709	11,000,000	10,990,058		245			4.750	4.757	MN	66,764	522,500	04/01/2017	05/15/2045
00185A-AH-7	AON PLC		C	1,2	2.A FE	14,983,155	87.188	13,078,239	15,000,000	14,987,106		318			4.750	4.756	MN	91,042	712,500	04/01/2017	05/15/2045
00206R-DF-6	AT&T INC			1,2	2.B FE	2,134,274	100.824	2,016,470	2,000,000	2,118,910		(4,016)			6.000	5.466	FA	45,333	120,000	09/27/2018	08/15/2040
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY	O			1.E	3,505,224	86.410	2,998,926	3,470,578	3,501,060		(890)			4.450	4.385	MON	4,719	154,441	10/13/2017	08/20/2043
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY				1.E	1,265,775	86.410	1,082,946	1,253,264	1,264,274		(321)			4.450	4.385	MON	1,704	55,770	10/13/2017	08/20/2043
002819-AC-4	ABBOTT LABORATORIES			1	1.E FE	408,460	112.248	448,992	400,000	406,129		(249)			6.150	5.993	MN	2,118	24,600	08/21/2008	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1.E FE	423,484	109.693	438,773	400,000	417,496		(648)			6.000	5.587	AO	6,000	24,000	01/27/2010	04/01/2039
002824-BN-9	ABBOTT LABORATORIES	O		1,2	1.E FE	991,058	96.232	947,885	985,000	990,317		(160)			4.750	4.708	AO	9,877	46,788	04/01/2017	04/15/2043
00287Y-CZ-0	ABBVIE INC			1,2	2.A FE	9,114,949	89.273	7,003,492	7,845,000	9,009,109		(41,545)			4.625	3.554	AO	90,708	362,831	05/14/2020	10/01/2042
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	O	C	1	2.B FE	6,339,178	90.375	5,170,607	5,721,280	6,253,035		(20,754)			6.875	5.797	AO	66,649	393,338	09/27/2018	04/30/2043
00339T-AA-6	ABILENE CHRISTIAN UNIVERSITY	O		2	1.G FE	13,314,995	88.103	12,334,356	14,000,000	13,382,236		17,010			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	78.275	195,688	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	87.131	8,244,304	9,462,000	10,163,535		(19,593)			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	87.131	1,742,613	2,000,000	2,097,494		(2,656)			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	87.131	457,436	525,000	570,127		(1,269)			4.350	3.777	MN	3,679	22,838	07/25/2017	11/03/2045
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP			1,2	2.B PL	10,050,000	97.353	9,783,986	10,050,000	10,050,000					5.750	5.750	FA	218,308	576,270	08/09/2021	08/15/2026
00507U-AH-4	ALLERGAN FUNDING SCS	O	C	1,2	2.C FE	507	80.324	402	500	506		-			4.850	4.759	JD	1	24	04/01/2017	06/15/2044
00802#-AA-4	AEROSTAR HOLDINGS LLC	O			2.A FE	4,883,265	98.300	5,670,320	5,768,383	5,051,702		43,344			5.750	8.013	N/A	91,213	331,682	09/27/2018	03/22/2035
00817Y-AF-5	AETNA INC	O		1	2.B FE	5,496,309	106.664	4,799,857	4,500,000	5,326,602		(43,018)			6.625	4.760	JD	13,250	298,125	09/27/2018	06/15/2036
00817Y-AG-3	AETNA INC	O		1	2.B FE	15,514,220	107.727	13,258,984	12,308,000	14,996,370		(121,916)			6.750	4.698	JD	36,924	830,790	09/27/2018	12/15/2037
00817Y-AG-3	AETNA INC			1	2.B FE	2,425,317	107.727	1,952,005	1,812,000	2,304,927		(23,149)			6.750	4.270	JD	5,436	122,310	04/01/2017	12/15/2037
00817Y-AP-3	AETNA INC	O		1,2	2.B FE	8,390,012	88.598	6,472,080	7,305,000	8,243,998		(29,249)			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	88.598	2,303,546	2,600,000	2,934,240		(10,411)			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	77.345	5,336,771	6,900,000	6,880,415		468			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	77.345	928,134	1,200,000	1,196,638		80			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	88.436	22,020,614	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	3,021,460	91.430	2,762,521	3,021,460	3,021,460					4.494	4.494	MON	7,921	135,784	05/07/2019	11/10/2039
009098-A*5	CTL - AMAZON FORT WORTH FUNDED	O			1.E	3,528,401	91.430	3,226,017	3,528,401	3,528,401					4.494	4.494	MON	9,250	158,566	12/05/2018	11/10/2039
00910G-A*4	CTL - AMZN S BERNARDINO A-1				1.E	7,135,566	90.230	6,405,231	7,098,782	7,133,105		(1,336)			4.533	4.491	MON	21,441	317,408	02/18/2021	03/10/2041
009349-AR-2	ALS 2016-1 D1 - ABS		C	4	2.B	131,754	43.398	153,601	353,937	112,085		(4,645)			16.000	38.050	MON	9,438	52,832	12/23/2016	12/15/2041
009349-AU-5	ALS 2016-1 D2 - ABS		C	4	2.B	22	43.398	29	67	29		5			19.231	19.231	MON			12/23/2016	12/15/2041
01039Z-EZ-7	ALABAMA POWER CO			1	1.G FE	376,369	106.450	399,188	375,000	376,089		(42)			6.125	6.096	MN	2,935	22,969	05/30/2008	05/15/2038
01039Z-FD-5	ALABAMA POWER CO			1	1.G FE	9,320,488	95.895	7,671,559	8,000,000	9,116,214		(39,434)			5.500	4.380	MS	129,556	440,000	04/01/2017	03/15/2041
01039Z-FL-7	ALABAMA POWER CO	O		1,2	1.E FE	16,994,458	83.759	14,239,024	17,000,000	16,996,161		108			4.150	4.152	FA	266,522	705,500	04/01/2017	08/15/2044
01039Z-FS-2	ALABAMA POWER CO			1,2	1.G FE	1,359,684	83.854	1,148,798	1,370,000	1,360,594		198			4.300	4.345	JJ	27,164	58,910	06/21/2018	07/15/2048
013817-AJ-0	HOWMET AEROSPACE INC			1	3.A FE	952,500	99.250	992,500	1,000,000	968,779		6,434			5.900	6.788	FA	24,583	59,000	05/05/2020	02/01/2027
01400E-AC-7	ALCON FINANCE CORP			1,2	2.B FE	821,920	76.476	764,764	1,000,000	823,873		1,953			3.800	5.002	MS	10,344	19,000	05/20/2022	09/23/2049
01626P-AG-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	2,054,456	79.124	1,930,617	2,440,000	2,057,734		3,279			4.500	5.692	JJ	47,275	54,900	07/14/2022	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	2,324,860	70.752	2,122,566	3,000,000	2,332,002		7,142			3.800	5.370	JJ	49,400	57,000	05/12/2022	01/25/2050

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Annual Statement for the Year 2022 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
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	4,457,380	67.358	4,041,492	6,000,000	4,470,027		12,647			3.625	5.390	MN	29,000	108,750	06/22/2022	05/13/2051
020002-AJ-0	ALLSTATE CORP	O			1.G FE	12,776,750	108.652	10,865,148	10,000,000	12,369,556		(103,075)			6.900	4.715	MN	88,167	690,000	09/27/2018	05/15/2038
020002-AP-6	ALLSTATE CORP	O			1.G FE	6,115,917	103.547	5,513,869	5,325,000	5,930,910		(46,839)			6.125	4.682	JD	14,496	326,156	09/27/2018	12/15/2032
020002-AQ-4	ALLSTATE CORP	O			1.G FE	1,407,549	100.009	1,275,119	1,275,000	1,377,359		(7,611)			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.B FE	82,500	97.500	97,500	100,000	86,493		393			6.500	7.927	MN	831	6,500	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP			1,2,5	2.B FE	1,331,625	97.500	1,560,000	1,600,000	1,392,873		6,023			6.500	7.857	MN	13,289	104,000	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP	O		1,2,5	2.B FE	2,719,500	97.500	2,388,750	2,450,000	2,657,838		(14,455)			6.500	5.545	MN	20,349	159,250	09/27/2018	05/15/2067
020002-AY-7	ALLSTATE CORP	O			1.G FE	5,252,935	88.633	4,431,672	5,000,000	5,225,318		(7,087)			5.200	4.835	JJ	119,889	260,000	09/27/2018	01/15/2042
020002-BA-8	ALLSTATE CORP	O			1.G FE	12,534,774	89.765	10,592,211	11,800,000	12,433,755		(19,465)			4.500	4.109	JD	23,600	531,000	04/01/2017	06/15/2043
020002-BC-4	ALLSTATE CORP	O		1,2	1.G FE	6,291,120	83.297	4,997,805	6,000,000	6,258,004		(6,615)			4.200	3.918	JD	11,200	252,000	07/06/2017	12/15/2046
02209S-AR-4	ALTRIA GROUP INC				2.B FE	3,195,915	88.410	2,210,248	2,500,000	3,148,537		(20,260)			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	2,233,661	96.016	2,150,766	2,240,000	2,235,816		575			4.800	4.836	FA	40,917	107,520	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	4,489,425	91.827	4,132,205	4,500,000	4,490,812		337			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	71.262	2,137,863	3,000,000	3,038,002		(816)			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	66.389	10,389,821	15,650,000	15,564,159		3,372			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	66.389	165,972	250,000	248,629		54			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	86.138	9,389,017	10,900,000	11,063,575		(2,488)			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	86.138	20,845,340	24,200,000	24,014,626		2,298			4.250	4.293	FA	368,546	1,028,500	08/15/2017	08/22/2057
023551-AM-6	HESS CORP	O			2.C FE	6,985,254	108.143	6,537,270	6,045,000	6,745,953		(49,773)			7.125	5.616	MS	126,819	430,706	02/14/2018	03/15/2033
023551-AM-6	HESS CORP			1,2	2.C FE	5,735,225	108.143	5,407,171	5,000,000	5,542,624		(38,297)			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	84.638	2,962,334	3,500,000	3,604,434		(2,801)			4.150	3.950	MS	42,768	145,250	04/01/2017	03/15/2046
02364W-AJ-4	AMERICA MOVIL SAB DE CV	O	C		2.A FE	1,171,034	106.423	1,064,231	1,000,000	1,138,674		(8,201)			6.375	4.852	MS	21,250	63,750	09/27/2018	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV	O	C		2.A FE	3,033,229	103.684	2,675,047	2,580,000	2,975,958		(14,486)			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	85.411	10,676,375	12,500,000	12,434,242		1,306			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	67.393	1,347,863	2,000,000	1,502,209		5,729			3.250	4.921	MS	21,667	32,500	05/05/2022	03/01/2050
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING			1,2	2.C FE	9,581,950	94.827	8,842,643	9,325,000	9,448,201		(27,259)			5.000	4.646	JD	20,722	466,250	10/15/2018	06/15/2027
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING	C		1,2	2.C FE	99,930	94.827	94,827	100,000	99,964		7			5.000	5.009	JD	222	5,000	06/13/2017	06/15/2027
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING	O		1,2	2.C FE	10,737,572	94.827	10,027,984	10,575,000	10,658,277		(17,391)			5.000	4.792	JD	23,500	528,750	04/13/2018	06/15/2027
025816-BF-5	AMERICAN EXPRESS CO				1.F FE	3,136,760	85.809	2,574,264	3,000,000	3,119,120		(3,982)			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	85.809	14,587,495	17,000,000	17,199,925		(7,018)			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	79.645	19,134,715	24,025,000	24,427,605		(9,365)			4.500	4.386	JD	48,050	1,081,125	11/09/2017	06/15/2047
025932-AL-8	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	8,815,189	79.645	6,889,294	8,650,000	8,799,226		(3,473)			4.500	4.383	JD	17,300	389,250	11/09/2017	06/15/2047
026351-AZ-9	AIG LIFE HOLDINGS INC	O			2.B FE	7,157,574	105.252	6,378,256	6,060,000	6,714,803		(90,838)			6.625	4.580	FA	151,668	401,475	09/27/2018	02/15/2029
026351-AZ-9	AIG LIFE HOLDINGS INC				2.B FE	6,601,700	105.252	5,788,846	5,500,000	6,139,730		(89,138)			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	75.380	2,638,313	3,500,000	3,082,784		5,059			4.375	5.138	JJ	70,608	153,125	09/27/2018	01/15/2055
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	11,690,545	84.861	9,971,185	11,750,000	11,694,120		1,030			4.375	4.405	JD	1,428	514,063	05/06/2020	06/30/2050
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	C		1,2	2.B FE	99,494	84.861	84,861	100,000	99,524		9			4.375	4.405	JD	12	4,375	05/06/2020	06/30/2050
029163-AD-4	MUNICH RE AMERICA CORP	O			1.F FE	19,655,106	108.013	17,515,413	16,216,000	18,023,073		(410,472)			7.450	4.351	JD	53,693	1,208,092	09/27/2018	12/15/2026
03027X-AY-6	AMERICAN TOWER CORP			1,2	2.C FE	2,788,450	71.461	2,858,447	4,000,000	2,792,378		3,928			3.700	5.960	AO	31,244	18,500	10/28/2022	10/15/2049
03027X-BK-5	AMERICAN TOWER CORP			1,2	2.C FE	2,761,560	62.470	2,498,796	4,000,000	2,770,677		9,117			2.950	5.000	JJ	54,411		07/14/2022	01/15/2051
03040W-AD-7	AMERICAN WATER CAPITAL CORP	O			2.A FE	13,525,160	111.098	11,109,780	10,000,000	12,810,295		(136,543)			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	78.445	5,961,828	7,600,000	7,579,334		501			3.750	3.767	MS	95,000	285,000	08/07/2017	09/01/2047

E10.21

Annual Statement for the Year 2022 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
03060N-AD-2	AMERICO LIFE INC	C		1,2	2.C FE	249,330	76.283	190,708	250,000	249,429		59			3.450	3.482	AO	1,821	8,625	04/08/2021	04/15/2031
03063#-AB-0	AMERICOLD REALTY TRUST	O			2.B FE	11,500,000	93.845	10,792,118	11,500,000	11,500,000					4.860	4.859	JJ	268,583	558,900	11/06/2018	01/08/2029
03063#-AB-0	AMERICOLD REALTY TRUST	O			2.B FE	3,500,000	93.845	3,284,558	3,500,000	3,500,000					4.860	4.859	JJ	81,743	170,100	11/06/2018	01/08/2029
03073E-AN-5	AMERISOURCEBERGEN CORP	O		1,2	2.A FE	2,933,961	82.578	2,477,352	3,000,000	2,942,090		1,522			4.250	4.387	MS	42,500	127,500	04/01/2017	03/01/2045
03073E-AN-5	AMERISOURCEBERGEN CORP	O		1,2	2.A FE	1,955,974	82.578	1,651,568	2,000,000	1,961,393		1,014			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	92.989	1,859,774	2,000,000	2,003,250		(871)			2.875	2.826	MS	16,931	57,500	08/17/2016	09/15/2026
03076K-AA-6	AMERIS BANCORP	O		2	2.B FE	7,102,879	99.730	6,981,115	7,000,000	7,000,000		(6,467)			8.385	8.384	MJSD	27,717	500,358	09/27/2018	03/15/2027
03115A-AC-7	AMFAM HOLDINGS INC	O		1,2	2.C FE	8,993,105	66.069	6,772,058	10,250,000	8,998,814		5,741			3.833	4.573	MS	120,047	258,728	09/13/2022	03/11/2051
031162-AW-0	AMGEN INC	O		1	2.A FE	610,033	106.942	534,712	500,000	588,323		(4,213)			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	106.942	6,416,540	6,000,000	7,060,258		(50,577)			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	110.213	10,470,222	9,500,000	11,661,751		(92,991)			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	110.213	12,894,904	11,700,000	14,361,901		(114,502)			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	99.189	1,388,642	1,400,000	1,518,883		(4,277)			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	91.848	5,258,307	5,725,000	5,908,178		(5,992)			4.950	4.692	AO	70,847	283,388	09/27/2018	10/01/2041
032654-AW-5	ANALOG DEVICES INC	O		1,2	1.G FE	248,068	73.740	184,350	250,000	248,158		73			2.800	2.851	AO	1,750	6,922	09/28/2021	10/01/2041
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C	C	1,2	2.B FE	5,966,040	99.539	5,972,353	6,000,000	5,973,600		2,871			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.B FE	249,375	81.913	204,783	250,000	249,474		56			2.875	2.904	MS	2,076	7,188	03/15/2021	03/17/2031
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC	O		1	2.A FE	2,412,436	109.828	2,196,552	2,000,000	2,294,912		(29,732)			6.800	4.586	JJ	62,711	136,000	09/27/2018	01/15/2031
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC	O		1	2.A FE	5,069,713	101.708	3,864,909	3,800,000	4,885,636		(35,410)			6.500	4.307	MN	41,167	247,000	04/01/2017	05/01/2042
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC	O		1	2.A FE	23,347,363	101.708	17,798,925	17,500,000	22,500,374		(163,103)			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	2.A FE	2,677,564	101.179	2,023,569	2,000,000	2,584,214		(18,000)			6.500	4.311	FA	54,167	130,000	04/01/2017	02/01/2043
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	O		1,2	2.A FE	567,380	91.654	481,181	525,000	562,529		(956)			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	2.A FE	15,458,384	104.005	14,222,667	13,675,000	15,127,417		(83,944)			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	2.A FE	15,048,334	94.379	13,213,017	14,000,000	14,896,498		(29,440)			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	86.141	172,283	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	86.141	258,424	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	75.323	188,307	250,000	249,121		18			3.600	3.620	MS	2,650	9,000	03/08/2021	03/15/2051
037389-AU-7	AON CORP	O		1	2.A FE	8,537,777	103.457	7,407,539	7,160,000	8,370,257		(42,382)			6.250	4.822	MS	113,118	447,500	09/27/2018	09/30/2040
037411-AY-1	APACHE CORP	O		1,2	3.A FE	7,477,380	81.674	6,125,539	7,500,000	7,480,240		590			5.250	5.272	FA	164,063	393,750	09/27/2018	02/01/2042
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP	O		1	2.C FE	344,983	94.249	348,721	370,000	346,502		1,519			5.250	8.516	MS	6,367		11/14/2022	03/03/2025
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP	O		1,2	2.C FE	39,600	86.023	38,710	45,000	39,929		329			4.500	8.234	JJ	928		09/22/2022	07/16/2026
03770D-A@-2	APOLLO DEBT SOLUTIONS BDC	O			2.C PL	1,923,000	100.000	1,923,000	1,923,000	1,923,000					8.310	8.310	N/A	4,439		11/15/2022	12/21/2027
037735-CG-0	APPALACHIAN POWER CO	O		1	2.A FE	6,243,580	102.520	5,202,867	5,075,000	5,988,360		(49,316)			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	94.751	18,950,150	20,000,000	20,595,627		(16,901)			4.450	4.237	MN	135,972	890,000	04/01/2017	05/06/2044
037833-BA-7	APPLE INC	O		1	1.B FE	9,804,773	80.672	8,873,958	11,000,000	9,955,339		28,574			3.450	4.108	FA	49,692	379,500	04/01/2017	02/09/2045
037833-BX-7	APPLE INC	O		1,2	1.B FE	8,568,994	94.797	7,570,487	7,986,000	8,499,887		(13,375)			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	94.797	1,895,940	2,000,000	2,128,688		(3,349)			4.650	4.207	FA	33,067	93,000	04/01/2017	02/23/2046
037833-BX-7	APPLE INC	O		1,2	1.B FE	9,657,018	94.797	8,531,728	9,000,000	9,579,460		(15,082)			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	85.300	426,502	500,000	462,863		888			3.850	4.357	FA	7,860	19,250	11/01/2018	08/04/2046
038222-AG-0	APPLIED MATERIALS INC	O		1	1.F FE	3,575,856	109.337	3,039,554	2,780,000	3,477,496		(25,353)			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	109.337	4,592,132	4,200,000	5,229,815		(37,279)			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	90.784	17,067,458	18,800,000	20,173,165		(34,746)			4.350	3.877	AO	204,450	817,800	08/03/2017	04/01/2047
038222-AM-7	APPLIED MATERIALS INC	O		1,2	1.F FE	7,250,758	90.784	6,082,552	6,700,000	7,189,420		(12,384)			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	83.143	207,858	250,000	249,399		46			3.600	3.631	MS	2,650	4,700	03/02/2022	03/15/2032
03881N-AA-5	ARBOR REALTY SR, INC.	O			1.F PL	186,875	79.265	182,308	230,000	187,171		296			5.000	9.099	JD	32	5,750	12/09/2022	12/30/2028

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Annual Statement for the Year 2022 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
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	594,684	83.694	590,040	705,000	596,079		1,394			4.500	8.993	MS	9,341		12/22/2022	03/15/2027
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	92,925	87.865	92,258	105,000	93,298		373			5.000	8.946	AO	890		11/16/2022	04/30/2026
038923-AZ-1	ARBOR REALTY TRUST INC				1.F FE	1,624,728	98.850	1,719,990	1,740,000	1,632,599		7,871			7.500	10.279	FA	52,925		10/21/2022	08/01/2025
03937L-AA-3	ARCH CAPITAL GROUP LTD	O		1	2.A FE	18,295,373	110.932	15,902,115	14,335,000	17,486,110		(204,999)			7.350	4.811	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	101.967	2,804,078	2,750,000	3,204,383		(16,049)			7.000	5.481	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	69.509	2,742,110	3,945,000	3,133,562		5,059			3.635	5.023	JD	398	71,700	08/22/2022	06/30/2050
03939C-AB-9	ARCH CAPITAL FINANCE LLC	O		1,2	2.A FE	5,301,140	86.590	4,026,441	4,650,000	5,231,176		(14,356)			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	86.590	1,385,442	1,600,000	1,800,060		(4,942)			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	110.202	2,204,034	2,000,000	2,280,503		(60,411)			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	111.507	25,089,160	22,500,000	26,829,046		(441,951)			7.000	4.172	FA	656,250	1,575,000	04/01/2017	02/01/2031
039483-AT-9	ARCHER-DANIELS-MIDLAND CO	O		1	1.F FE	6,355,515	107.701	5,998,960	5,570,000	6,166,467		(47,650)			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	12,873,342	102.519	11,789,710	11,500,000	12,616,520		(64,567)			5.375	4.371	MS	182,003	618,125	09/27/2018	09/15/2035
039936-AA-7	ARES FINANCE CO. IV LLC			1,2	2.A FE	1,607,890	61.269	1,225,384	2,000,000	1,611,282		3,392			3.650	4.885	FA	30,417	38,528	07/07/2022	02/01/2052
04010L-BB-8	ARES CAPITAL CORP			1,2	2.C FE	42,969	80.314	44,173	55,000	43,325		356			2.875	7.718	JD	70	791	10/14/2022	06/15/2028
04010L-BC-6	ARES CAPITAL CORP			1,2	2.C FE	863,601	73.629	865,138	1,175,000	871,551		7,950			3.200	7.180	MN	4,804	18,800	10/26/2022	11/15/2031
04018V-AA-1	ARES FINANCE CO III LLC			2	2.C FE	1,182,047	75.500	890,900	1,180,000	1,181,578		(407)			4.125	4.084	JD	135	48,675	01/05/2022	06/30/2051
040555-CF-9	ARIZONA PUBLIC SERVICE CO	O		1	1.G FE	1,585,325	95.809	1,341,326	1,400,000	1,542,926		(10,680)			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	93.339	9,333,921	10,000,000	11,219,108		(71,424)			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	82.683	7,569,636	9,155,000	9,613,187		(15,960)			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	66.124	264,496	400,000	398,221		39			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	92.218	876,071	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	92.219	1,295,671	1,405,000	1,427,154		(755)			5.750	5.605	JD	3,591	80,788	12/18/2018	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO				2.B PL	18,500,000	95.285	17,627,744	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	ASSOCIATION OF AMERICAN MEDICAL COLLEGES			1	1.E FE	188,813	71.580	178,950	250,000	189,505		693			3.317	5.594	AO	2,073	4,146	09/09/2022	10/01/2041
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE	6,390,306	65.557	6,060,777	9,245,000	6,401,474		11,163			3.600	5.792	MS	97,997	81,625	11/01/2022	09/15/2051
04621X-AJ-7	ASSURANT INC	O		1,2	2.B FE	4,134,106	95.959	3,982,302	4,150,000	4,140,721		1,518			4.900	4.949	MS	53,097	203,350	03/22/2018	03/27/2028
046353-AM-0	ASTRAZENECA PLC		C	1	1.G FE	7,703,015	90.265	6,453,921	7,150,000	7,638,281		(13,001)			4.375	3.920	MN	39,102	312,813	07/10/2017	11/16/2045
046353-AM-0	ASTRAZENECA PLC	O	C	1	1.G FE	9,912,275	90.265	8,304,346	9,200,000	9,828,585		(16,737)			4.375	3.920	MN	50,313	402,500	07/10/2017	11/16/2045
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC				2.B FE	393,124	89.057	313,960	352,536	387,810		(943)			5.373	4.496	JD	1,578	18,942	09/23/2016	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC	O			2.B FE	1,974,504	79.834	1,587,014	1,987,883	1,975,443		292			5.433	5.491	JD	9,000	108,002	12/21/2018	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC	C		1	1.G FE	429,163	92.593	457,079	493,645	439,541		1,104			5.595	6.713	JD	2,302	27,619	05/03/2010	12/01/2051
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.G FE	351,133	92.593	373,974	403,891	359,544		901			5.595	6.716	JD	1,883	22,598	05/03/2010	12/01/2051
049560-AP-0	ATMOS ENERGY CORP	O		1,2	1.G FE	9,949,900	84.680	8,467,945	10,000,000	9,953,689		965			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	84.680	4,233,973	5,000,000	4,976,880		482			4.300	4.330	AO	53,750	215,000	10/01/2018	10/01/2048
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1.D FE	1,297,686	92.196	1,198,544	1,300,000	1,298,010		35			5.695	5.707	JD	3,290	74,035	12/16/2015	12/15/2047
05178T-AB-7	AURMIL 2011A 12 - RMBS			1	1.F FE	2,235,200	107.150	2,143,008	2,000,000	2,205,089		(8,752)			6.615	5.597	JJ	61,005	132,300	03/14/2019	01/15/2042
053611-AJ-8	AVERY DENNISON CORP	O		1,2	2.B FE	4,477,500	97.534	4,389,047	4,500,000	4,485,364		2,078			4.875	4.939	JD	15,234	219,375	11/29/2018	12/06/2028
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.A FE	296,425	88.131	220,327	250,000	294,161		(1,044)			5.000	3.884	AO	2,465	12,500	10/08/2020	04/20/2048
05490L-AA-7	BCBSM INC	O		1,2	2.A FE	481,865	95.583	477,915	500,000	493,206		2,710			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	65.148	651,483	1,000,000	694,768		2,798			3.000	5.061	MS	8,833	15,000	06/14/2022	09/15/2050
05526D-BT-1	BAT CAPITAL CORP			1,2	2.B FE	1,932,019	68.411	1,306,647	1,910,000	1,930,177		(831)			3.734	3.651	MS	19,019	71,319	09/23/2020	09/25/2040
05565A-M3-4	BNP PARIBAS SA		C	2	2.C FE	3,204,800	98.750	3,160,000	3,200,000	3,204,605		(195)			7.750	7.718	FA	93,000		09/01/2022	12/31/2049
05565A-S2-0	BNP PARIBAS SA		C	2	2.C FE	1,247,580	104.256	1,251,071	1,200,000	1,246,781		(799)			9.250	8.258	MN	13,567		11/22/2022	12/29/2049
05565E-CB-9	BMW US CAPITAL LLC	C		1,2	1.F FE	2,458,925	89.633	2,240,828	2,500,000	2,461,386		2,461			3.700	3.901	AO	23,125	46,250	04/13/2022	04/01/2032
05580M-79-3	B RILEY FINANCIAL INC	C		1,2	2.A PL	1,000,000	20.860	834,400	1,000,000	1,000,000					5.000	5.004	JAJO	8,472	45,417	12/01/2021	12/31/2026
05580M-79-3	B RILEY FINANCIAL INC			1,2	2.A PL	12,000,000	20.860	10,012,800	12,000,000	12,000,000					5.000	5.004	JAJO	101,667	545,000	12/01/2021	12/31/2026
05580M-83-5	B RILEY FINANCIAL INC			2	2.A PL	15,000,000	19.383	11,629,740	15,000,000	15,000,000					6.000	6.003	JAJO	152,500	900,000	01/20/2021	01/31/2028

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Annual Statement for the Year 2022 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
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	9,300,000	93.240	8,671,320	9,300,000	9,300,000					5.000	4.924	AO	116,250	746,389	09/18/2020	10/01/2055
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	4,700,000	93.240	4,382,280	4,700,000	4,700,000					5.000	4.999	AO	58,750		12/10/2020	10/01/2055
05682*-AD-6	BAIN CAPITAL HOLDINGS LP				1.D PL	1,300,000	66.026	858,341	1,300,000	1,300,000					3.410	3.410	N/A	16,747	44,330	02/09/2021	04/15/2041
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	622,313	92.600	578,750	625,000	623,107		64			5.125	5.151	MS	9,431	32,031	08/19/2010	09/15/2040
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	C		1	1.G FE	2,304,244	107.337	2,039,409	1,900,000	2,194,282		(14,830)			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	107.337	7,513,612	7,000,000	8,282,694		(65,958)			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	77.596	387,978	500,000	496,747		79			3.750	3.791	FA	7,083	18,750	08/23/2017	08/15/2047
06050T-JZ-6	BANK OF AMERICA NA	O			1.G FE	19,963,718	102.741	16,685,052	16,240,000	19,165,457		(153,271)			6.000	4.259	AO	205,707	974,400	04/01/2017	10/15/2036
06050T-JZ-6	BANK OF AMERICA NA	O			1.G FE	13,688,178	102.741	11,440,151	11,135,000	13,140,930		(105,095)			6.000	4.259	AO	141,043	668,100	04/01/2017	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP	O			1.G FE	1,713,776	102.478	1,460,316	1,425,000	1,672,299		(8,027)			5.875	4.510	FA	33,488	83,719	04/01/2017	02/07/2042
06051G-EN-5	BANK OF AMERICA CORP	O			1.G FE	18,519,607	102.478	15,780,633	15,399,000	18,072,400		(86,774)			5.875	4.509	FA	361,877	904,691	04/01/2017	02/07/2042
06051G-FB-0	BANK OF AMERICA CORP	C			1.G FE	99,927	99.132	99,132	100,000	99,991		8			4.125	4.134	JJ	1,822	4,125	01/15/2014	01/22/2024
06051G-HS-1	BANK OF AMERICA CORP			1,2,5	1.G FE	3,340,500	82.616	2,478,470	3,000,000	3,316,941		(7,076)			4.330	3.697	MS	38,248	129,900	06/27/2019	03/15/2050
06051G-KC-2	BANK OF AMERICA CORP			1,2	2.A FE	7,319,803	73.726	6,819,662	9,250,000	7,354,200		34,397			2.482	4.500	MS	63,774	114,793	08/25/2022	09/21/2036
06051G-KK-4	BANK OF AMERICA CORP	C		1,2,5	1.G FE	2,051,531	80.874	1,860,097	2,300,000	2,063,033		11,502			2.972	4.229	FA	27,912	34,178	04/13/2022	02/04/2033
06406F-AE-3	BANK OF NEW YORK MELLON CORP	C		2	1.F FE	996,130	91.984	919,838	1,000,000	998,485		394			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	93.102	931,019	1,000,000	990,617		1,656			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	96.076	720,571	750,000	749,034		161			3.850	3.877	AO	5,053	28,875	04/23/2018	04/28/2028
064159-8S-8	BANK OF NOVA SCOTIA		C	2	2.C FE	3,246,700	104.116	3,331,718	3,200,000	3,246,234		(466)			8.625	8.255	JAJO	50,600		12/13/2022	10/27/2082
064227-AC-5	BANK OF N T BUTTERFIELD & SON LTD	C	C	2,5	1.G FE	880,000	96.991	853,522	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	C	2,5	1.G FE	8,810,000	96.991	8,544,914	8,810,000	8,810,000					5.250	5.251	JD	20,557	462,525	06/04/2020	06/15/2030
06652K-AA-1	BANKUNITED INC	C		1,2	2.B FE	297,078	98.531	295,594	300,000	299,008		313			4.875	5.000	MN	1,788	14,625	11/12/2015	11/17/2025
06738E-AJ-4	BARCLAYS PLC	O	C		2.B FE	2,917,293	90.075	2,702,244	3,000,000	2,924,029		1,675			5.250	5.446	FA	58,625	157,500	09/27/2018	08/17/2045
06738E-AN-5	BARCLAYS PLC	O	C		2.B FE	970,920	96.869	968,694	1,000,000	986,683		3,988			4.375	4.853	JJ	20,538	43,750	09/28/2018	01/12/2026
06738E-BD-6	BARCLAYS PLC	O	C	1,2,5	2.B FE	4,500,000	94.077	4,233,482	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.B FE	2,400,000	93.500	2,244,000	2,400,000	2,400,000					8.000	8.000	MJSD	8,533	68,800	08/01/2022	12/29/2049
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP		C	1	1.G FE	6,762,145	104.030	6,190,818	5,951,000	6,601,711		(31,571)			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	114.283	5,714,128	5,000,000	6,132,646		(45,128)			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	11,910,856	112.720	10,823,625	9,602,222	11,628,065		(73,355)			8.200	6.111	JD	30,620	787,382	09/27/2018	12/17/2038
071813-CV-9	BAXTER INTERNATIONAL INC			1,2	2.B FE	1,880,376	65.143	1,703,500	2,615,000	1,887,524		7,148			3.132	4.952	JD	6,825	81,902	05/17/2022	12/01/2051
07274N-AQ-6	BAYER US FINANCE II LLC	C		1,2	2.B FE	499,277	86.897	434,485	500,000	499,330		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	94.802	9,669,749	10,200,000	10,969,293		(22,758)			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	100.112	600,673	600,000	608,967		(343)			6.000	5.853	MN	4,600	36,000	09/25/2009	05/15/2039
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	C	1,2	2.A FE	493,840	85.728	428,639	500,000	494,324		118			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	75.959	759,594	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	88.683	212,840	240,000	192,875		1,097			5.270	7.157	JD	562	12,648	06/08/2010	12/15/2047
081331-AD-2	BELVOIR LAND LLC	C			1.D FE	54,900	88.683	79,815	90,000	57,468		589			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	101.690	15,339,958	15,085,000	17,206,626		(102,522)			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	76.230	2,896,733	3,800,000	3,774,955		493			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	69.784	523,379	750,000	746,951		58			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	86.508	216,271	250,000	249,931		1			4.450	4.452	JJ	5,130	11,125	07/23/2018	01/15/2049

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Annual Statement for the Year 2022 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
084659-BE-0	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	12,680,895	87.440	11,148,645	12,750,000	12,681,800		905		4.600	4.633	MN	97,750	309,542	04/19/2022	05/01/2053	
084659-BE-0	BERKSHIRE HATHAWAY ENERGY CO	C		1,2	1.G FE	248,645	87.440	218,601	250,000	248,663		18		4.600	4.633	MN	1,917	6,069	04/19/2022	05/01/2053	
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	C		1,2	1.C FE	492,490	88.882	439,967	495,000	492,691		49		4.200	4.230	FA	7,854	20,790	08/07/2018	08/15/2048	
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	1,494,705	80.857	1,212,859	1,500,000	1,494,781		76		3.850	3.870	MS	17,004	28,875	03/07/2022	03/15/2052	
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE	1,979,300	75.796	1,515,915	2,000,000	1,979,897		372		4.000	4.060	MN	9,778	80,000	05/12/2021	05/17/2051	
09062X-AG-8	BIOGEN INC			1,2	2.A FE	3,505,385	66.031	3,301,523	5,000,000	3,517,672		12,287		3.150	5.192	MN	26,250	78,750	08/05/2022	05/01/2050	
09062X-AK-9	BIOGEN INC			1,2	2.B FE	706,400	67.470	674,695	1,000,000	709,379		2,979		3.250	5.236	FA	12,278	16,250	05/05/2022	02/15/2051	
09247X-AN-1	BLACKROCK INC	C		1	1.D FE	497,975	94.648	473,242	500,000	499,065		205		3.200	3.248	MS	4,711	16,000	03/21/2017	03/15/2027	
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1	1.E FE	2,129,540	99.947	1,998,930	2,000,000	2,002,070		(16,689)		4.750	3.887	FA	35,889	95,000	02/25/2014	02/15/2023	
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1,2	1.E FE	1,224,086	75.190	958,677	1,275,000	1,228,397		1,034		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	889,709	85.438	884,278	1,035,000	894,777		5,068		5.500	9.483	MS	16,761		12/06/2022	03/15/2027	
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	2,243,498	64.404	1,449,084	2,250,000	2,243,660		162		3.200	3.215	JJ	30,200	40,000	01/03/2022	01/30/2052	
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,753,960	82.884	1,726,472	2,083,000	1,779,223		25,264		2.625	6.904	JD	2,430	27,339	08/26/2022	12/15/2026	
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND	C		1,2	2.C FE	561,039	82.884	468,294	565,000	562,005		742		2.625	2.768	JD	659	18,539	09/10/2021	12/15/2026	
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	254,730	84.315	251,258	298,000	258,245		3,642		3.250	6.968	MS	2,852	4,843	08/02/2022	03/15/2027	
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	603,554	82.669	611,753	740,000	609,143		5,734		4.000	7.717	JJ	13,649	3,442	09/30/2022	01/15/2029	
09261H-B*7	BLACKSTONE PRIVATE CREDIT FUND				2.C FE	2,436,335	98.757	2,436,335	2,467,000	2,437,491		1,156		7.490	7.795	N/A	41,062		10/06/2022	10/11/2027	
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	2,162,338	77.789	2,100,313	2,700,000	2,188,327		25,989		2.850	6.902	MS	19,451	36,979	12/27/2022	09/30/2028	
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	4,600,000	77.677	3,573,151	4,600,000	4,600,000				3.650	3.650	MS	42,441	167,900	01/13/2020	03/31/2045	
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	2,590,418	74.509	2,049,005	2,750,000	2,603,759		13,341		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	80.178	10,222,685	12,750,000	12,603,725		11,187		4.375	4.530	FA	210,729	278,906	02/10/2022	02/15/2032	
09581J-AG-1	BLUE OWL FINANCE LLC	C		1,2	2.B FE	246,913	80.178	200,445	250,000	247,132		219		4.375	4.530	FA	4,132	5,469	02/10/2022	02/15/2032	
09659T-2A-8	BNP PARIBAS SA	O	C	2	2.A FE	18,041,899	88.531	16,024,080	18,100,000	18,056,681		3,316		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	78.513	392,564	500,000	508,781		(927)		2.871	2.634	AO	2,871	14,355	12/16/2021	04/19/2032	
09681L-AB-6	BOC AVIATION LTD	O	C	2	1.G FE	3,629,135	95.404	3,634,892	3,810,000	3,723,186		23,690		3.875	4.624	AO	26,247	147,638	09/27/2018	04/27/2026	
097023-CV-5	BOEING CO	C		1,2	2.C FE	500,000	95.360	476,801	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	37,000,000	93.103	34,448,170	37,000,000	37,000,000				5.805	5.805	MN	357,975	2,147,850	04/30/2020	05/01/2050	
101137-AE-7	BOSTON SCIENTIFIC CORP	O		1	2.A FE	5,011,716	110.170	4,406,786	4,000,000	4,831,307		(45,731)		6.750	4.593	MN	34,500	270,000	09/27/2018	11/15/2035	
10115P-AA-3	BOSTON UNIVERSITY	C		1,2	1.D FE	1,253,417	108.720	1,087,204	1,000,000	1,140,725		(21,841)		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	108.720	14,949,058	13,750,000	15,685,642		(300,452)		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	467,340	64.125	320,625	500,000	468,928		693		2.772	3.107	MN	1,964	13,860	09/24/2020	11/10/2050	
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	4,739,400	66.338	3,316,879	5,000,000	4,749,523		5,333		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	96.205	6,734,352	7,000,000	7,034,463		(11,338)		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	73.737	528,691	717,000	588,039		2,232		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	113.879	5,124,541	4,500,000	5,970,687		(1,679)		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	113.879	4,754,435	4,175,000	5,539,892		(1,559)		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	108.200	2,164,006	2,000,000	2,290,476		(57,903)		7.500	3.946	JJ	75,000	150,000	04/01/2017	07/01/2027	

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Annual Statement for the Year 2022 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
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	O	C	1	2.B FE	18,920,232	120.067	15,186,062	12,648,000	16,724,128		(421,719)		9.625	4.719	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	120.067	6,003,345	5,000,000	6,617,870		(164,306)		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	95.446	238,616	250,000	249,206		106		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	70.099	2,102,958	3,000,000	2,345,403		3,693		3.750	5.242	FA	42,500		08/18/2022	02/15/2051	
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC		C	2	2.C FE	1,586,643	14.540	923,290	63,500	1,667,445		76,067		4.875	4.897	JAJO	525	69,007	12/09/2021	12/29/2049	
11271L-AA-0	BROOKFIELD FINANCE INC	C	C	1,2	1.G FE	49,518	96.413	48,207	50,000	49,811		50		4.250	4.370	JD	171	2,125	05/25/2016	06/02/2026	
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	8,477,056	80.042	6,563,435	8,200,000	8,457,745		(6,273)		4.700	4.480	MS	108,126	385,400	01/26/2021	09/20/2047	
11271L-AB-8	BROOKFIELD FINANCE INC	O	C	1,2	1.G FE	22,737,749	80.042	17,849,341	22,300,000	22,698,955		(8,863)		4.700	4.577	MS	294,050	1,048,100	01/11/2018	09/20/2047	
11271L-AC-6	BROOKFIELD FINANCE INC	O	C	1,2	1.G FE	764,738	91.962	735,692	800,000	779,854		3,473		3.900	4.461	JJ	13,520	31,200	04/19/2018	01/25/2028	
11271L-AJ-1	BROOKFIELD FINANCE INC	C	C	1,2	1.G FE	231,978	65.448	163,620	250,000	232,250		272		3.625	4.042	FA	3,424	4,808	02/28/2022	02/15/2052	
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	736,610	63.342	443,392	700,000	735,072		(821)		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	95.639	6,694,714	7,000,000	7,031,373		(17,098)		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	81.255	6,361,478	7,829,000	7,172,272		1,996		4.950	5.511	MS	111,955	129,938	11/01/2022	03/17/2052	
115637-AL-4	BROWN-FORMAN CORP			1,2	1.G FE	714,405	79.980	599,851	750,000	721,025		925		3.750	4.033	JJ	12,969	28,125	10/29/2014	01/15/2043	
115637-AT-7	BROWN-FORMAN CORP	C		1,2	1.G FE	1,235,688	88.050	1,100,621	1,250,000	1,238,147		549		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	109.228	17,782,386	16,280,000	18,878,851		(144,264)		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	109.228	1,638,426	1,500,000	1,673,310		(9,316)		6.500	5.248	AO	20,583	97,500	02/14/2014	10/15/2035	
118230-AC-5	BUCKEYE PARTNERS LP	O		1	3.B FE	19,289,636	91.000	17,290,000	19,000,000	19,234,367		(14,851)		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.B FE	4,571,795	73.021	3,651,030	5,000,000	4,604,275		8,348		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	98.191	638,244	650,000	727,499		(2,388)		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	85.163	12,476,445	14,650,000	15,316,556		(16,748)		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	85.163	4,556,245	5,350,000	5,593,607		(6,121)		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	85.499	427,494	500,000	586,990		(2,202)		4.150	3.151	JD	922	20,750	02/24/2021	12/15/2048	
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC	O		1	1.D FE	2,444,610	106.482	2,129,633	2,000,000	2,285,913		(39,720)		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	108.836	7,618,505	7,000,000	8,536,839		(77,431)		6.150	4.108	MN	71,750	430,500	04/01/2017	05/01/2037	
12201P-AB-2	BURLINGTON RESOURCES LLC	O	C	1	1.F FE	2,633,424	113.697	2,273,947	2,000,000	2,424,675		(40,051)		7.200	4.235	FA	54,400	144,000	04/01/2017	08/15/2031	
12316U-AA-5	BUSH FOUNDATION			1,2	1.A FE	250,000	65.353	163,382	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	2.B FE	8,719,020	74.467	6,702,009	9,000,000	8,748,837		7,407		4.850	5.077	JJ	218,250	436,500	07/27/2018	07/01/2042	
12505#-AA-9	CCHM PROPERTY HOLDINGS LP	O		3	3.B PL	3,091,290	91.760	2,598,705	2,832,068	3,014,618		(20,492)		6.340	4.781	MJSD	46,657	319,401	09/27/2018	09/30/2031	
12505B-AD-2	CBRE SERVICES INC	C		1,2	2.A FE	248,100	98.831	247,078	250,000	249,327		192		4.875	4.968	MS	4,063	12,188	08/06/2015	03/01/2026	
125094-AQ-5	GDP FINANCIAL INC	C	C	1	1.A FE	199,252	97.379	194,757	200,000	199,867		82		3.150	3.194	JJ	2,748	6,300	07/21/2014	07/24/2024	
125523-AK-6	CIGNA CORP			1,2	2.A FE	1,995,500	90.768	1,815,368	2,000,000	1,996,473		66		4.900	4.912	JD	4,356	98,000	09/06/2018	12/15/2048	
125523-BD-1	CIGNA CORP			1	2.A FE	18,823,114	104.967	17,844,382	17,000,000	18,536,670		(73,928)		6.150	5.226	MN	133,592	1,045,500	09/27/2018	11/15/2036	
125523-BH-2	CIGNA CORP			1,2	2.A FE	24,970,537	94.150	19,065,280	20,250,000	24,251,906		(144,391)		5.375	3.875	FA	411,188	1,088,438	07/21/2017	02/15/2042	
125523-CD-0	CIGNA CORP			1	2.A FE	21,831,844	103.645	19,998,386	19,295,000	21,517,617		(68,353)		6.125	5.162	MN	151,010	1,181,819	09/27/2018	11/15/2041	
125523-CF-5	CIGNA CORP			1,2	2.A FE	12,206,092	90.288	11,502,644	12,740,000	12,262,362		10,363		4.800	5.075	JJ	281,979	611,520	04/01/2017	07/15/2046	
125523-CQ-1	CIGNA CORP			1,2	2.A FE	994,580	71.387	713,871	1,000,000	994,786		108		3.400	3.429	MS	10,011	34,000	03/01/2021	03/15/2051	
12572Q-AH-8	CME GROUP INC	O		1,2	1.D FE	18,663,938	88.983	16,684,316	18,750,000	18,671,045		1,715		4.150	4.177	JD	34,583	778,125	06/14/2018	06/15/2048	
125896-BN-9	CMS ENERGY CORP			1,2	2.B FE	1,091,720	91.387	913,865	1,000,000	1,083,077		(2,467)		4.875	4.266	MS	16,250	48,750	04/09/2019	03/01/2044	
12626P-AF-0	CRH AMERICA INC	O		1	2.A FE	8,805,888	103.280	8,262,394	8,000,000	8,639,024		(42,672)		6.400	5.413	AO	108,089	512,000	09/27/2018	10/15/2033	
126307-AS-6	CSC HOLDINGS LLC	O		1,2	4.A FE	350,000	80.625	282,188	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			1,2	4.A FE	150,000	80.625	120,938	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	2.A FE	8,090,621	107.460	7,178,321	6,680,000	7,841,896		(56,736)		6.150	4.491	MN	68,470	410,820	09/27/2018	05/01/2037	
126408-GK-3	CSX CORP			1	2.A FE	2,003,050	107.460	1,751,596	1,630,000	1,927,388		(14,607)		6.150	4.418	MN	16,708	100,245	04/01/2017	05/01/2037	
126408-HF-3	CSX CORP	O		1,2	2.A FE	18,607,602	79.080	15,104,238	19,100,000	18,663,088		10,885		3.800	3.949	MN	120,967	725,800	07/11/2017	11/01/2046	

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Annual Statement for the Year 2022 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
126408-HG-1	CSX CORP	O		1,2	2.A FE	2,456,950	79.098	2,167,271	2,740,000	2,464,268		1,825			4.250	4.802	MN	19,408	116,450	09/27/2018	11/01/2066
126408-HP-1	CSX CORP	C		1,2	2.A FE	498,275	87.627	438,134	500,000	498,515		29			4.500	4.519	MS	6,625	22,500	02/21/2019	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC	O			1.G FE	2,045,501	123.594	1,816,838	1,470,000	1,975,108		(13,806)			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	90.377	225,942	250,000	251,152		(26)			4.625	4.588	AO	2,056	5,781	04/20/2022	04/27/2042
12661P-AF-6	CSL FINANCE PLC	C		1,2	1.G FE	11,598,239	89.486	10,290,853	11,500,000	11,597,661		(579)			4.950	4.901	AO	101,200	284,625	04/20/2022	04/27/2062
126650-BR-0	CVS HEALTH CORP			1	2.B FE	7,465,982	103.176	6,298,893	6,105,000	7,235,959		(44,508)			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	806,837	104.232	681,506	653,834	735,419		(9,576)			7.507	4.681	MON	2,863	49,083	02/14/2014	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS	O		1	2.B FE	3,795,988	104.232	3,407,528	3,269,168	3,640,957		(43,003)			7.507	4.922	MON	14,316	245,416	09/27/2018	01/10/2032
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	939,218	90.209	676,569	750,000	931,032		(4,498)			5.050	3.572	MS	10,100	37,875	02/24/2021	03/25/2048
12702*AA-4	CTL - CVS LEASE PASS THROUGH TRUST	O			2.B	6,133,511	85.657	5,253,775	6,133,511	6,133,511					3.901	3.901	MON	13,957	239,268	08/02/2017	10/10/2039
12702*AA-4	CTL - CVS LEASE PASS THROUGH TRUST				2.B	2,450,071	85.657	2,098,655	2,450,071	2,450,071					3.901	3.901	MON	5,575	95,577	08/02/2017	10/10/2039
12717@AA-5	CTL - CVS PASS-THROUGH TRUST				2.B	3,621,836	83.840	3,036,555	3,621,836	3,621,836					3.860	3.860	MON	8,155	139,803	09/18/2019	11/10/2041
1301EF-AA-0	CALIFORNIA ENDOWMENT			1,2	1.A FE	1,500,000	62.045	930,672	1,500,000	1,500,000					2.498	2.498	AO	9,368	37,470	01/20/2021	04/01/2051
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY			1,2	1.D FE	8,747,387	64.261	5,622,832	8,750,000	8,748,560		(3)			3.650	3.651	MS	106,458	319,375	03/16/2020	09/01/2119
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC	O			2.B FE	118,799	97.467	97,467	100,000	116,646		(467)			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	88.590	425,231	480,000	394,270		1,202			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	91.870	349,104	380,000	316,586		740			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	91.870	744,143	810,000	746,307		854			5.572	6.167	AO	11,283	46,248	05/10/2011	10/01/2050
136375-BL-5	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	629,155	109.308	546,538	500,000	591,451		(6,006)			6.250	4.236	FA	13,021	31,250	11/12/2015	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	396,552	108.411	433,642	400,000	397,740		105			6.200	6.263	JD	2,067	24,800	08/21/2008	06/01/2036
136385-AG-6	CANADIAN NATURAL RESOURCES LTD	O	C	1	2.A FE	3,217,309	96.579	2,800,802	2,900,000	3,157,094		(15,315)			5.850	4.871	FA	70,688	169,650	09/27/2018	02/01/2035
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO	O	C	1	2.B FE	7,137,168	100.622	6,037,340	6,000,000	6,972,453		(31,835)			5.750	4.476	JJ	159,083	345,000	04/01/2017	01/15/2042
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	994,780	75.883	758,828	1,000,000	994,989		194			3.000	3.035	JD	2,417	30,000	11/17/2021	12/02/2041
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	4,206,115	88.814	3,658,426	4,119,200	4,175,744		(16,912)			4.500	4.022	JJ	77,750	185,364	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	1.G PL	926,935	83.510	774,138	927,000	926,997		39			3.375	3.375	AO	7,822	34,241	11/04/2021	10/01/2026
141781-AE-4	CARGILL INC	O			1.F FE	6,024,170	107.538	5,376,897	5,000,000	5,517,279		(127,483)			7.500	4.410	MS	125,000	375,000	09/27/2018	09/01/2026
141781-AT-1	CARGILL INC	O		1	1.F FE	2,212,915	106.693	1,952,478	1,830,000	2,131,644		(20,403)			6.125	4.270	AO	22,418	112,088	09/27/2018	04/19/2034
141781-AW-4	CARGILL INC	O		1	1.F FE	10,051,032	109.286	8,742,858	8,000,000	9,730,074		(80,940)			6.625	4.586	MS	156,056	530,000	09/27/2018	09/15/2037
143658-AH-5	CARNIVAL CORP	O			4.C FE	8,675,198	66.375	4,978,125	7,500,000	8,197,609		(120,599)			6.650	4.562	JJ	229,979	498,750	09/27/2018	01/15/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC			1	1.F FE	9,168,056	99.664	7,973,107	8,000,000	8,942,189		(56,829)			5.700	4.443	AO	114,000	456,000	09/27/2018	04/01/2035
144141-DB-1	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,565,183	84.695	3,811,266	4,500,000	4,555,519		(1,939)			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	84.695	4,658,213	5,500,000	5,567,684		(2,363)			4.100	4.006	MN	28,814	225,500	04/01/2017	05/15/2042
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.C FE	3,477,195	71.804	3,259,898	4,540,000	3,483,352		6,158			3.577	5.180	AO	38,795	81,198	09/01/2022	04/05/2050
149123-BE-0	CATERPILLAR INC	O		1,2	1.F FE	48,967,141	121.683	46,117,673	37,900,000	48,075,241		(176,515)			7.375	5.432	MS	931,708	2,795,125	04/01/2017	04/01/2097
15135U-AF-6	GENOVUS ENERGY INC	O	C	1	2.C FE	5,566,770	104.110	5,205,519	5,000,000	5,500,604		(17,118)			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	16,285,430	90.130	14,147,595	15,696,800	16,174,908		(24,739)			4.823	4.336	FMAN	126,176	757,057	03/20/2018	02/01/2038
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST			1	1.C FE	5,267,642	90.130	4,608,074	5,112,672	5,231,888		(7,501)			4.823	4.462	FMAN	41,097	236,310	10/11/2022	02/01/2038
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	O		1,2	2.C FE	5,373,285	97.881	4,894,023	5,000,000	5,307,669		(16,887)			6.384	5.682	AO	60,293	319,200	09/27/2018	10/23/2035
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	993,000	77.697	776,965	1,000,000	993,105		105			5.250	5.296	AO	13,125	28,583	03/10/2022	04/01/2053

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Annual Statement for the Year 2022 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
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC	C		1,2	2.C FE	248,250	77.697	194,241	250,000	248,276		26			5.250	5.296	AO	3,281	7,146	03/10/2022	04/01/2053
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC	C		1,2	1.G FE	867,721	93.875	816,715	870,000	869,019		230			3.400	3.431	JD	2,465	29,580	11/17/2016	12/01/2026
166756-AT-3	CHEVRON USA INC			1,2	1.D FE	4,226,516	109.832	4,338,376	3,950,000	4,195,295		(8,104)			6.000	5.448	MS	79,000	237,000	09/27/2018	03/01/2041
166756-AX-4	CHEVRON USA INC			1,2	1.D FE	518,582	83.309	374,889	450,000	515,792		(1,541)			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	85.230	7,244,578	8,500,000	8,954,731		(11,872)			4.115	3.770	JJ	174,888	349,775	07/11/2017	01/01/2047
16876B-AA-0	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	2,608,505	85.230	2,117,974	2,485,000	2,594,425		(2,831)			4.115	3.829	JJ	51,129	102,258	07/11/2017	01/01/2047
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA	C		1,2	1.C FE	250,000	64.215	160,537	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			1,2	1.C FE	250,000	64.215	160,537	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	9,894,766	107.616	8,582,409	7,975,000	9,386,752		(127,819)			6.800	4.371	MN	69,294	542,300	09/27/2018	11/15/2031
172062-AE-1	CINCINNATI FINANCIAL CORP	O		1	1.G FE	14,187,961	103.371	12,404,460	12,000,000	13,693,217		(105,930)			6.125	4.567	MN	122,500	735,000	09/27/2018	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC			1	2.A FE	1,684,322	96.001	1,440,017	1,500,000	1,633,079		(9,877)			5.400	4.335	JD	3,600	81,000	04/01/2017	06/15/2033
17275R-AF-9	CISCO SYSTEMS INC	O		1	1.D FE	28,272,026	104.858	24,296,652	23,171,000	27,384,707		(169,540)			5.500	4.016	JJ	587,642	1,274,405	04/01/2017	01/15/2040
172967-CC-3	CITIGROUP INC			1	2.B FE	4,300,646	100.353	3,763,219	3,750,000	4,155,725		(28,159)			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	99.985	7,998,835	8,000,000	8,870,391		(53,456)			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	100.601	3,355,049	3,335,000	3,774,571		(22,369)			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	93.989	7,511,895	8,000,000	8,947,271		(45,003)			5.875	4.732	MN	41,778	470,000	04/01/2017	05/29/2037
174610-AJ-4	CITIZENS FINANCIAL GROUP INC	C		2	2.B FE	250,000	96.508	241,271	250,000	250,000					4.350	4.351	FA	4,531	10,875	07/28/2015	08/01/2025
17858P-AB-7	CITY OF HOPE	C		1,2	1.F FE	615,000	81.996	504,274	615,000	615,000					4.378	4.378	FA	10,172	26,925	05/09/2018	08/15/2048
17858P-AB-7	CITY OF HOPE	O		1,2	1.F FE	3,498,041	81.996	2,972,348	3,625,000	3,507,485		2,369			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	99.627	7,970,153	8,000,000	8,901,110		(44,378)			5.950	4.831	JD	21,156	476,000	04/01/2017	12/15/2036
18977W-2C-3	CNO GLOBAL FUNDING	C		1	1.G FE	249,635	84.988	212,471	250,000	249,682		47			2.650	2.673	JJ	3,220	3,313	01/03/2022	01/06/2029
19238V-B@-3	COGECO COMMUNICATIONS INC		C	2	2.C	20,667,406	95.908	20,140,596	21,000,000	20,887,931		42,220			4.300	4.532	JD	37,625	903,000	04/01/2017	06/16/2025
19238V-B@-3	COGECO COMMUNICATIONS INC		C	2	2.C	3,936,649	95.908	3,836,304	4,000,000	3,978,786		7,992			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	85.200	851,996	1,000,000	993,927		149			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	112.817	5,003,411	4,435,000	5,475,646		(88,443)			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	102.174	7,152,151	7,000,000	8,206,003		(56,374)			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	78.424	7,842,419	10,000,000	9,392,620		12,398			4.250	4.661	AO	89,722	425,000	11/06/2018	04/15/2048
195869-AQ-5	COLONIAL PIPELINE CO			1,2	1.G FE	6,092,345	78.424	5,097,573	6,500,000	6,122,489		7,726			4.250	4.643	AO	58,319	276,250	11/06/2018	04/15/2048
20030N-AM-3	COMCAST CORP			1	1.G FE	228,702	110.334	248,250	225,000	227,639		(112)			6.450	6.324	MS	4,273	14,513	11/16/2006	03/15/2037
202795-HG-8	COMMONWEALTH EDISON CO	O		1	1.F FE	8,816,762	103.355	7,859,108	7,604,000	8,531,590		(71,844)			5.875	4.366	FA	186,140	446,735	09/27/2018	02/01/2033
202795-JV-3	COMMONWEALTH EDISON CO			1,2	1.F FE	499,115	80.384	401,918	500,000	499,128		13			3.850	3.860	MS	5,668	9,625	03/08/2022	03/15/2052
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	O	C		1.D FE	15,750,579	82.359	12,652,016	15,362,000	15,710,799		(8,550)			3.900	3.757	JJ	281,253	599,118	12/07/2017	07/12/2047
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	7,476,990	82.359	6,176,938	7,500,000	7,472,454		382			3.900	3.920	JJ	137,313	292,500	03/26/2020	07/12/2047
20449E-EE-2	PNC BANK NA	O		1	1.G FE	855,617	99.796	827,305	829,000	841,813		(3,524)			5.900	5.375	AO	12,228	48,911	09/27/2018	04/01/2026
205887-BS-0	CONAGRA BRANDS INC			1,2	2.C FE	3,901,887	82.893	3,415,197	4,120,000	3,930,214		5,389			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	82.893	4,874,116	5,880,000	5,608,740		7,702			4.650	5.017	JJ	118,482	273,420	04/01/2017	01/25/2043
20825C-AQ-7	CONOCOPHILLIPS	O		1	1.F FE	20,153,304	112.967	17,735,820	15,700,000	19,520,668		(160,862)			6.500	4.377	FA	425,208	1,020,500	10/10/2018	02/01/2039
20825C-AQ-7	CONOCOPHILLIPS			1	1.F FE	499,937	112.967	508,352	450,000	487,136		(1,380)			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	81.492	814,918	1,000,000	998,109		226			2.400	2.426	FA	9,067	24,000	08/10/2020	02/15/2031
20825U-AC-8	CONOCO FUNDING CO			1	1.F FE	21,374,608	114.301	18,288,185	16,000,000	19,621,695		(335,450)			7.250	4.149	AO	244,889	1,160,000	04/01/2017	10/15/2031
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK	C		1	2.A FE	2,271,702	98.405	1,968,092	2,000,000	2,180,618		(12,214)			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	2.A FE	5,025,411	101.494	4,328,724	4,265,000	4,889,010		(34,290)			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	2.A FE	663,592	105.578	554,285	525,000	632,958		(5,873)			6.200	4.185	JD	1,447	32,550	04/01/2017	06/15/2036

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Annual Statement for the Year 2022 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
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	2.A FE	1,622,837	97.055	1,374,293	1,416,000	1,588,261		(8,735)			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	2.A FE	9,954,792	106.852	8,548,174	8,000,000	9,642,220		(78,730)			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	2.A FE	10,144,590	84.193	8,419,272	10,000,000	10,123,433		(4,158)			4.200	4.106	MS	123,667	420,000	04/01/2017	03/15/2042
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	4,596,624	75.708	3,785,396	5,000,000	4,599,381		3,265			3.750	4.223	MN	31,250	150,000	06/28/2022	05/01/2050
21036P-BG-2	CONSTELLATION BRANDS INC	C		1,2	2.C FE	253,139	75.708	189,270	250,000	252,973		(64)			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	95.078	1,426,164	1,500,000	1,644,964		(24,153)			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	73.648	4,359,956	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			1	1.E	2,080,000	73.648	1,531,876	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.E	8,880,000	73.646	6,539,729	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				1.E	3,120,000	73.646	2,297,743	3,120,000	3,120,000					3.860	3.860	N/A	15,389	120,432	08/10/2017	11/15/2052
21685W-CJ-4	COOPERATIEVE RABOBANK UA	O	C		1.D FE	1,245,212	100.594	995,881	990,000	1,206,708		(8,179)			5.250	3.611	MN	5,342	51,975	12/07/2017	05/24/2041
21871X-AL-3	COREBRIDGE FINANCIAL INC			1,2	2.B FE	1,460,400	79.866	1,597,323	2,000,000	1,461,674		1,274			4.400	6.459	AO	21,022		10/19/2022	04/05/2052
219350-BF-1	CORNING INC	O		1,2	2.A FE	14,594,452	77.952	11,380,951	14,600,000	14,594,785		63			4.375	4.377	MN	81,618	638,750	11/06/2017	11/15/2057
219350-BF-1	CORNING INC			1,2	2.A FE	3,698,594	77.952	2,884,214	3,700,000	3,698,821		14			4.375	4.377	MN	20,684	161,875	11/06/2017	11/15/2057
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC	C		2,5	1.C	304,919	94.760	288,941	304,919	304,919					6.250	6.250	JJ	9,529	19,057	10/02/2013	01/01/2044
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC			2,5	1.C	5,227,181	94.760	4,953,277	5,227,181	5,227,181					6.250	6.250	JJ	163,349		12/23/2022	01/01/2044
22160K-AP-0	COSTCO WHOLESALE CORP	C		1,2	1.D FE	219,063	82.090	205,226	250,000	221,474		2,411			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	70.700	176,750	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	111.459	2,413,095	2,165,000	2,663,759		(23,498)			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	111.459	14,305,806	12,835,000	15,791,740		(139,300)			6.550	4.412	AO	177,480	840,693	04/01/2017	10/15/2037
224044-BR-7	COX COMMUNICATIONS INC			1	2.B FE	1,030,525	101.921	1,019,210	1,000,000	1,024,129		(1,073)			6.450	6.188	JD	5,375	64,500	09/23/2015	12/01/2036
224044-BT-3	COX COMMUNICATIONS INC			1	2.B FE	374,171	103.831	363,409	350,000	368,203		(677)			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	121.363	576,475	475,000	496,077		(720)			8.375	7.867	MS	13,260	39,781	09/25/2009	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC	O		1,2	2.B FE	1,770,804	83.153	1,663,066	2,000,000	1,792,698		5,563			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	89.005	890,053	1,000,000	913,787		4,812			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	69.598	173,994	250,000	248,633		27			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	69.598	347,987	500,000	497,266		54			3.600	3.631	JD	800	18,000	05/18/2021	06/15/2051
224399-AP-0	REDCO CORP	O		1	2.B FE	20,670,319	107.902	19,041,485	17,647,000	20,185,830		(123,468)			6.550	5.091	MN	147,696	1,155,879	09/27/2018	11/15/2036
225401-AC-2	CREDIT SUISSE GROUP AG	C	C	1,2	2.B FE	150,000	83.019	124,528	150,000	150,000					4.282	4.282	JJ	3,069	6,423	01/04/2017	01/09/2028
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	O	C		2.B FE	11,956,025	68.767	8,080,135	11,750,000	11,933,890		(4,533)			4.875	4.761	MN	73,193	572,813	04/01/2017	05/15/2045
22822V-AF-8	CROWN CASTLE INC			1,2	2.B FE	888,450	85.390	853,898	1,000,000	889,180		730			4.750	5.588	MN	6,069	23,750	09/08/2022	05/15/2047
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	5,500,000	95.436	5,248,980	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	78.752	13,742,211	17,450,000	17,441,689		203			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	78.752	1,771,918	2,250,000	2,249,005		24			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	89.229	1,338,439	1,500,000	1,497,266		69			4.375	4.388	MS	19,323	65,625	09/10/2015	09/15/2045
239753-DL-7	TARGET CORP	O		1	1.F FE	4,960,712	107.127	4,560,383	4,257,000	4,694,039		(67,334)			6.650	4.547	FA	117,954	283,091	09/27/2018	08/01/2028
247361-ZX-9	DELTA AIR LINES INC			1	2.C FE	4,500,000	102.278	4,602,499	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	98.795	987,953	1,000,000	1,121,684		(7,583)			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	98.795	4,939,765	5,000,000	5,608,649		(37,932)			5.450	4.161	FA	102,944	272,500	04/01/2017	02/15/2035
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	4,088,544	88.160	3,526,381	4,000,000	4,075,804		(2,523)			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	88.160	5,289,572	6,000,000	6,113,516		(3,779)			4.250	4.107	MN	35,417	255,000	04/01/2017	05/11/2042
254687-DT-0	WALT DISNEY CO				1.G FE	4,563,733	113.022	4,119,639	3,645,000	4,228,618		(84,402)			7.625	4.509	MN	23,933	277,931	09/27/2018	11/30/2028
254687-DX-1	WALT DISNEY CO				2.A FE	9,771,048	123.698	8,906,233	7,200,000	9,160,498		(120,134)			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	109.831	549,153	500,000	494,898		243			6.400	6.517	JD	1,422	32,000	09/10/2007	12/15/2035

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Annual Statement for the Year 2022 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
254687-EH-5	WALT DISNEY CO			1	2.A FE	3,129,578	112.790	2,819,757	2,500,000	3,009,929		(23,209)			6.650	4.725	MN	21,243	166,250	04/01/2017	11/15/2037
254687-EK-8	WALT DISNEY CO	C			2.A FE	1,890,840	109.042	1,744,674	1,600,000	1,822,577		(9,427)			6.750	5.387	JJ	108,000	108,000	02/14/2014	01/09/2038
254687-ET-9	WALT DISNEY CO			1	2.A FE	5,456,850	100.369	5,018,445	5,000,000	5,400,378		(11,090)			5.400	4.787	AO	67,500	270,000	04/01/2017	10/01/2043
254687-EZ-5	WALT DISNEY CO				1.G FE	20,325,808	125.622	18,466,377	14,700,000	19,749,300		(113,090)			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	O		1	2.A FE	452,135	81.099	405,494	500,000	457,309		1,327			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	74.896	7,214,684	9,633,000	8,820,878		22,600			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	74.735	12,555,548	16,800,000	16,781,371		364			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	74.735	4,932,537	6,600,000	6,592,862		140			5.200	5.208	MS	96,287	343,200	09/07/2017	09/20/2047
25654#-AB-8	DODGER TICKETS LLC	O			1.G PL	7,152,891	99.491	6,402,849	6,435,593	6,975,888		(45,367)			6.070	4.918	MAR	294,065	390,640	09/27/2018	03/31/2032
256677-AM-7	DOLLAR GENERAL CORP			1,2	2.B FE	13,878,445	99.154	13,633,627	13,750,000	13,878,550		105			5.500	5.435	MN	212,170		09/09/2022	11/01/2052
25746U-AN-9	DOMINION ENERGY INC	O		1	2.B FE	2,319,998	105.554	2,111,077	2,000,000	2,247,072		(18,440)			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	100.989	4,039,563	4,000,000	4,389,132		(22,232)			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	88.796	6,215,719	7,000,000	7,335,491		(11,801)			4.900	4.510	FA	142,917	343,000	04/01/2017	08/01/2041
257559-AK-0	DOMTAR CORP	O		1,2	3.B FE	8,308,136	60.130	4,810,432	8,000,000	8,283,945		(6,473)			6.750	6.437	FA	204,000	540,000	09/27/2018	02/15/2044
25755T-AE-0	DPABS 2015-1 A2 - RMBS	O		4	2.A FE	2,584,899	95.277	2,462,921	2,585,000	2,584,972		9			4.474	4.499	JAJO	21,203	115,653	12/17/2018	10/25/2045
260543-CE-1	DOW CHEMICAL CO	O		1,2	2.A FE	8,471,176	93.738	7,499,042	8,000,000	8,416,875		(13,865)			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	83.284	6,163,024	7,400,000	7,607,171		(6,848)			4.375	4.163	MN	41,368	323,750	07/11/2017	11/15/2042
260543-CG-6	DOW CHEMICAL CO			1,2	2.A FE	2,684,682	83.284	2,165,387	2,600,000	2,672,880		(2,409)			4.375	4.163	MN	14,535	113,750	07/11/2017	11/15/2042
260543-DD-2	DOW CHEMICAL CO			1,2	2.A FE	2,424,069	72.359	2,170,772	3,000,000	2,428,897		4,686			3.600	4.835	MN	13,800	63,000	07/06/2022	11/15/2050
260543-DH-3	DOW CHEMICAL CO			1,2	2.A FE	11,235,038	109.299	12,296,094	11,250,000	11,235,312		275			6.900	6.910	MN	140,156		10/24/2022	05/15/2053
26078J-AE-0	DUPONT DE NEMOURS INC	C		1,2	2.A FE	998,680	96.421	964,210	1,000,000	998,831		46			5.319	5.330	MN	6,797	53,190	11/15/2018	11/15/2038
264399-DK-9	DUKE ENERGY CAROLINAS LLC			1	2.A FE	241,555	105.728	264,320	250,000	246,354		495			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	76.133	11,648,285	15,300,000	15,245,009		1,298			3.950	3.973	FA	228,310	604,350	08/07/2017	08/15/2047
26442C-AA-2	DUKE ENERGY CAROLINAS LLC			1	2.A FE	472,695	103.942	519,712	500,000	480,576		793			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	79.197	989,960	1,250,000	1,225,552		630			3.875	4.005	MS	14,262	48,438	04/01/2017	03/15/2046
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	498,235	79.197	395,984	500,000	498,520		39			3.875	3.894	MS	5,705	19,375	03/08/2016	03/15/2046
26442C-BH-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	1,246,088	75.576	944,704	1,250,000	1,246,161		74			3.550	3.567	MS	13,066	23,543	03/01/2022	03/15/2052
26442E-AE-0	DUKE ENERGY OHIO INC	C		1,2	1.F FE	496,505	74.160	370,799	500,000	496,971		80			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	82.709	827,085	1,000,000	1,026,048		(663)			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	77.546	387,728	500,000	498,839		31			3.750	3.765	MN	2,396	18,750	05/09/2016	05/15/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	254,033	84.430	211,074	250,000	253,700		(83)			4.200	4.105	JJ	4,842	10,500	06/29/2018	07/15/2048
26882P-AR-3	ERAC USA FINANCE LLC	C		1	2.A FE	1,440,621	105.375	1,317,190	1,250,000	1,381,712		(8,139)			6.700	5.448	JD	6,979	83,750	02/14/2014	06/01/2034
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	4,854,788	105.375	4,215,008	4,000,000	4,642,946		(41,325)			6.700	4.850	JD	22,333	268,000	04/01/2017	06/01/2034
26882P-AR-3	ERAC USA FINANCE LLC	O		1	2.A FE	6,161,177	105.375	5,426,822	5,150,000	5,957,385		(51,752)			6.700	4.891	JD	28,754	345,050	09/27/2018	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC	O		1	2.A FE	31,648,615	109.106	27,452,249	25,161,000	30,544,336		(242,405)			7.000	4.943	AO	371,824	1,761,270	09/27/2018	10/15/2037
26931@-AA-5	EXTELL - HARD ROCK NYC			2	1.F PL	19,750,000	80.520	15,902,700	19,750,000	19,750,000					4.000	4.000	MS	263,333	355,000	03/17/2022	03/01/2050
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC			2	2.C PL	4,672,475	23.060	4,289,206	4,650,050	4,653,099		(8,594)			5.000	5.029	MJSD	646	236,689	10/24/2022	05/25/2026
277432-AL-4	EASTMAN CHEMICAL CO	O		1,2	2.B FE	5,682,311	84.542	4,861,163	5,750,000	5,689,616		1,798			4.800	4.884	MS	92,000	276,000	09/27/2018	09/01/2042
278642-AZ-6	EBAY INC			1,2	2.A FE	5,340,250	72.217	5,055,161	7,000,000	5,352,421		12,171			3.650	5.248	MN	36,196	146,000	10/20/2022	05/10/2051
283677-AW-2	EL PASO ELECTRIC CO	O		1	2.B FE	3,371,049	98.457	2,953,723	3,000,000	3,302,471		(17,430)			6.000	4.903	MN	23,000	180,000	09/27/2018	05/15/2035
286857-B*7	ELIZABETHTOWN GAS COMPANY	O			1.G	2,500,000	86.375	2,159,383	2,500,000	2,500,000					4.290	4.290	JD	3,277	107,250	09/19/2018	12/20/2038
286857-B*7	ELIZABETHTOWN GAS COMPANY				1.G	1,750,000	86.375	1,511,568	1,750,000	1,750,000					4.290	4.290	JD	2,294	75,075	09/19/2018	12/20/2038
290408-AB-9	ELWOOD ENERGY LLC	O		1	3.C FE	97,290	88.500	76,876	86,866	91,822		(435)			8.159	3.431	JJ	3,465	7,087	04/01/2017	07/05/2026
290876-AD-3	EMERA INC		C	2,5	3.A FE	2,345,625	96.022	2,184,501	2,275,000	2,298,028		(12,114)			6.750	6.130	JD	6,825	140,063	10/04/2022	06/15/2076
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	357,669	105.257	368,401	350,000	355,804		(207)			6.125	5.964	AO	4,526	21,438	04/23/2009	04/15/2039
29157T-AE-6	EMORY UNIVERSITY			1,2	1.C FE	250,000	68.154	170,385	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	2.B FE	2,295,602	98.587	1,971,745	2,000,000	2,221,267		(14,686)			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	98.587	16,453,223	16,689,000	19,093,193		(163,378)			6.700	4.969	MN	142,876	1,118,163	09/27/2018	

Annual Statement for the Year 2022 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
292480-AJ-9	ENERGY TRANSFER LP	O		1,2	2.C FE	2,677,137	82.005	2,460,140	3,000,000	2,704,058		6,861		5.000	5.812	MN	19,167	150,000	09/27/2018	05/15/2044
29250N-AJ-4	ENBRIDGE INC		C	1,2	2.A FE	1,824,600	83.190	1,663,792	2,000,000	1,826,367		1,767		4.500	5.175	JD	5,250	45,000	08/17/2022	06/10/2044
29250N-BE-4	ENBRIDGE INC		C	1,2	2.A FE	761,190	68.663	686,629	1,000,000	763,636		2,446		3.400	4.955	FA	14,167	17,000	05/06/2022	08/01/2051
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP	O		1	2.A FE	21,277,790	110.303	18,199,967	16,500,000	20,597,610		(173,073)		7.500	5.135	AO	261,250	1,237,500	09/27/2018	04/15/2038
292554-A#-9	ENCORE CAPITAL GROUP INC				2.C FE		97.478							5.625	5.624	FMAN	5,625		08/11/2017	08/11/2024
29266M-AE-9	IBERDROLA INTERNATIONAL BV ENDURANCE SPECIALTY			1	2.A FE	1,171,695	105.707	1,057,074	1,000,000	1,127,324		(8,712)		6.750	5.185	MS	19,875	67,500	04/01/2017	09/15/2033
29267H-AA-7	HOLDINGS LTD	O	C	1	1.G FE	24,529,512	108.285	22,739,747	21,000,000	23,850,178		(174,107)		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	94.409	4,248,398	4,500,000	4,682,435		(5,749)		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	95.137	1,579,274	1,660,000	1,615,421		10,426		4.000	4.779	AO	12,173	66,400	09/27/2018	10/25/2026
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	7,692,360	89.924	7,014,095	7,800,000	7,696,187		3,827		5.000	5.180	JD	17,333	195,000	08/10/2022	06/15/2032
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	12,594,960	83.059	10,590,026	12,750,000	12,596,085		1,125		5.500	5.584	JD	31,167	350,625	06/08/2022	06/15/2052
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV	C	C	1,2	2.A FE	246,960	83.059	207,648	250,000	246,982		22		5.500	5.584	JD	611	6,875	06/08/2022	06/15/2052
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	195,738	106.352	212,703	200,000	195,801		63		7.500	7.811	AO	3,208		10/06/2022	10/14/2032
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.B FE	8,964,900	91.866	8,267,972	9,000,000	8,975,697		3,142		4.950	5.000	JD	37,125	445,500	05/22/2019	06/01/2029
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.B FE	533,942	91.866	459,332	500,000	526,250		(1,745)		4.950	3.966	JD	2,063	20,109	11/19/2020	06/01/2029
29359U-AB-5	ENSTAR GROUP LTD	C	C	1,2	2.B FE	558,470	91.866	459,332	500,000	545,057		(8,513)		4.950	3.322	JD	2,063	29,391	11/19/2020	06/01/2029
29359U-AC-3	ENSTAR GROUP LTD	C	C	1,2	2.C FE	1,028,239	73.262	754,602	1,030,000	1,028,451		155		3.100	3.120	MS	10,643	32,551	08/18/2021	09/01/2031
29360A-AB-6	ENSTAR FINANCE LLC			1,2	3.A FE	631,118	79.929	503,553	630,000	630,927		(192)		5.500	5.458	JJ	15,978	17,421	01/13/2022	01/15/2042
29364G-AK-9	ENERGY CORP			1,2	2.B FE	776,740	74.146	741,457	1,000,000	778,677		1,937		3.750	5.287	JD	1,667	18,750	06/15/2022	06/15/2050
29365T-AM-6	ENERGY TEXAS INC			1,2	1.G FE	3,728,475	92.096	3,453,607	3,750,000	3,728,675		200		5.000	5.037	MS	65,625		08/22/2022	09/15/2052
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC	O		1	2.A FE	3,642,567	105.729	3,171,859	3,000,000	3,515,774		(32,058)		6.650	4.730	AO	42,117	199,500	09/27/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1	2.A FE	6,557,148	97.867	5,872,011	6,000,000	6,443,681		(26,091)		5.750	4.934	MS	115,000	345,000	09/27/2018	03/01/2035
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,201,008	97.867	1,957,337	2,000,000	2,154,495		(9,107)		5.750	4.899	MS	38,333	115,000	04/01/2017	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	O		1	2.A FE	7,019,964	102.920	6,175,221	6,000,000	6,887,076		(33,672)		6.125	4.829	AO	77,583	367,500	09/27/2018	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1	2.A FE	8,543,493	104.776	7,334,287	7,000,000	8,354,782		(47,812)		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	2.A FE	2,055,983	84.500	1,901,248	2,250,000	2,089,414		4,539		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	2.A FE	19,113,728	90.432	16,548,988	18,300,000	19,019,512		(18,622)		5.100	4.806	FA	352,580	933,300	04/01/2017	02/15/2045
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	2,031,180	79.163	1,583,255	2,000,000	2,029,114		(596)		4.200	4.109	JJ	35,233	84,000	06/27/2019	01/31/2050
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	5,018,550	72.655	5,449,115	7,500,000	5,021,498		2,948		3.950	6.250	JJ	124,260		11/03/2022	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	2,168,290	66.090	1,982,696	3,000,000	2,176,055		7,765		3.200	5.001	FA	36,267	48,000	06/13/2022	02/15/2052
29444G-AJ-6	EQUITABLE HOLDINGS INC			1	2.A FE	21,232,520	107.035	18,183,067	16,988,000	19,252,087		(378,956)		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	107.035	1,070,348	1,000,000	1,083,947		(13,613)		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	63.339	3,166,927	5,000,000	2,952,422		7,782		3.000	6.067	JJ	69,167	15,000	10/21/2022	07/15/2050
29736R-AR-1	ESTEE LAUDER COMPANIES INC	C		1,2	1.E FE	216,521	81.146	202,865	250,000	218,726		2,205		1.950	3.735	MS	1,435	2,438	04/25/2022	03/15/2031
29977A-C*4	EVERCORE INC				2.A	1,000,000	85.334	853,343	1,000,000	1,000,000				4.540	4.540	AO	7,693	45,400	07/17/2019	08/01/2033
29977G-AA-0	TIAA FSB HOLDINGS INC	C		2	2.B FE	100,000	98.237	98,237	100,000	100,000				5.750	5.750	JJ	2,859	5,750	06/26/2015	07/02/2025
29977G-AA-0	TIAA FSB HOLDINGS INC			2	2.B FE	100,000	98.237	98,237	100,000	100,000				5.750	5.749	JJ	2,859	5,750	06/26/2015	07/02/2025
29980H-AH-8	EVEREST REINSURANCE HOLDINGS INC		C	1,2	1.G FE	4,225,852	68.206	2,898,765	4,250,000	4,226,913		467		3.500	3.530	AO	31,403	148,750	10/09/2020	10/15/2050
30231G-AW-2	EXXON MOBIL CORP	O		1,2	1.D FE	24,531,075	85.327	19,497,310	22,850,000	24,325,562		(41,059)		4.114	3.691	MS	313,350	940,049	07/20/2017	03/01/2046

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Annual Statement for the Year 2022 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
30231G-AW-2	EXXON MOBIL CORP	C		1,2	1.D FE	1,000,000	85.327	853,274	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	85.327	7,039,510	8,250,000	8,782,983		(14,831)			4.114	3.691	MS	113,135	339,405	07/20/2017	03/01/2046
30231G-BF-8	EXXON MOBIL CORP			1,2	1.D FE	745,809	90.265	676,986	750,000	746,197		144			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	90.265	225,662	250,000	245,771		162			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	103.328	4,133,105	4,000,000	4,870,284		(30,358)			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	101.941	31,601,565	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	84.244	210,610	250,000	248,674		254			3.250	3.377	JJ	3,747	3,995	01/10/2022	07/15/2027
302635-AL-1	FS KKR CAPITAL CORP			1,2	2.C FE	496,840	84.244	421,219	500,000	497,347		507			3.250	3.377	JJ	7,493	7,990	01/10/2022	07/15/2027
30306V-A#6	FLNG LIQUEFACTION 3 LLC			1,2	2.C FE	2,773,200	77.180	2,140,359	2,773,200	2,773,200					3.080	3.080	JD	43,938	85,415	04/15/2021	06/30/2039
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	C	C	1,2	2.B FE	245,615	94.670	236,675	250,000	246,043		428			4.850	5.196	AO	2,492	6,063	05/04/2022	04/17/2028
313309-AP-1	FEDEX CORP			1,2	2.B FE	13,406,490	108.855	10,885,470	10,000,000	13,394,270		(2,942)			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	73.723	4,791,997	6,500,000	5,800,684		4,655			4.500	5.126	FA	121,875	292,500	09/27/2018	02/01/2065
31428X-BG-0	FEDEX CORP	O		1,2	2.B FE	9,051,224	81.620	6,962,222	8,530,000	8,991,804		(11,997)			4.550	4.179	AO	97,029	388,115	07/12/2017	04/01/2046
31428X-BG-0	FEDEX CORP			1,2	2.B FE	2,028,497	81.620	1,550,788	1,900,000	2,013,805		(2,967)			4.550	4.141	AO	21,613	86,450	07/12/2017	04/01/2046
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	3,611,000	76.350	3,817,516	5,000,000	3,614,858		3,858			4.050	6.250	FA	76,500		11/02/2022	02/15/2048
31428X-BZ-8	FEDEX CORP	C		1,2	2.B FE	249,395	94.314	235,785	250,000	249,545		52			4.250	4.279	MN	1,358	10,625	04/03/2020	05/15/2030
31428X-CA-2	FEDEX CORP			1,2	2.B FE	20,233,375	91.713	18,434,267	20,100,000	20,228,550		(3,145)			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	69.305	1,559,364	2,250,000	2,234,716		615			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	91.844	8,036,388	8,750,000	8,746,208		58			5.625	5.628	JJ	229,688		07/06/2022	07/15/2052
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	1,299,760	58.592	1,171,846	2,000,000	1,304,339		4,579			3.200	5.667	MS	18,489	32,000	08/03/2022	09/17/2051
316500-AC-1	FIDUS INVESTMENT CORP			1,2	1.G PL	1,513,377	82.040	1,279,830	1,560,000	1,515,856		2,461			3.500	4.257	MN	6,977	54,093	11/04/2022	11/15/2026
316773-CH-1	FIFTH THIRD BANCORP	O			2.B FE	16,496,173	124.277	14,391,293	11,580,000	15,601,700		(174,459)			8.250	4.963	MS	318,450	955,350	04/01/2017	03/01/2038
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	9,708,240	124.277	8,469,487	6,815,000	9,182,285		(102,696)			8.250	4.963	MS	187,413	562,238	04/01/2017	03/01/2038
316773-DJ-6	FIFTH THIRD BANCORP	C		1,2,5	2.A FE	250,000	103.047	257,618	250,000	250,000					6.361	6.365	AO	2,827		10/24/2022	10/27/2028
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP	C		1	2.B FE	242,555	99.897	249,743	250,000	249,915		991			4.300	4.712	FA	4,479	10,750	02/21/2014	02/01/2023
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE	600,000	92.813	556,880	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	112.491	1,124,905	1,000,000	1,246,461		(14,419)			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	112.491	2,249,810	2,000,000	2,492,923		(28,837)			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	81.747	298,377	365,000	362,916		41			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	89.279	446,394	500,000	591,649		(2,336)			5.350	3.917	JJ	12,335	26,750	10/10/2019	07/15/2047
33829T-AA-4	FIVE CORNERS FUNDING TRUST	C		1	1.G FE	200,000	99.133	198,267	200,000	200,000					4.419	4.419	MN	1,129	8,838	11/18/2013	11/15/2023
341081-EQ-6	FLORIDA POWER & LIGHT CO			1	1.E FE	10,880,046	104.190	9,377,127	9,000,000	10,377,421		(95,761)			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	104.190	6,251,418	6,000,000	6,918,234		(63,837)			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	105.567	5,278,345	5,000,000	5,783,016		(56,857)			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	98.753	5,431,416	5,500,000	6,243,064		(44,224)			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	98.753	7,406,476	7,500,000	8,512,998		(60,288)			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	103.607	5,180,364	5,000,000	5,984,680		(49,937)			5.850	4.028	MN	48,750	292,500	04/01/2017	05/01/2037
341081-FE-2	FLORIDA POWER & LIGHT CO			1,2	1.E FE	11,544,000	95.246	9,524,579	10,000,000	11,293,527		(48,135)			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	80.819	606,139	750,000	744,685		127			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	110.126	5,126,362	4,655,000	5,880,311		(55,939)			6.400	4.086	JD	13,241	297,920	04/01/2017	06/15/2038
34110Q-AL-2	DUKE ENERGY FLORIDA LLC	O		1	2.A FE	1,151,831	103.152	1,031,524	1,000,000	1,090,773		(15,459)			6.750	4.721	FA	28,125	67,500	09/27/2018	02/01/2028
34489*-AE-9	FOOTBALL CLUB TERM NOTES	O			1.F FE	2,250,000	88.802	1,998,047	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-XI-F TR CTF				1.F FE	6,879,000	77.549	5,334,596	6,879,000	6,879,000					3.850	3.849	OCT	255,768	73,346	07/17/2020	10/05/2040
34490@-AK-0	FOOTBALL CLUB SER 2020-XI-J TR CTF				1.F FE	516,000	77.549	400,153	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.F FE	1,000,000	88.231	882,314	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.B FE	18,250,958	71.824	15,801,183	22,000,000	18,583,500		85,347			4.750	6.104	JJ	481,861	1,045,000	09/27/2018	01/15/2043

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Annual Statement for the Year 2022 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
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC			1	1.F FE	2,492,900	95.022	1,818,265	1,913,520	2,434,812		(18,579)		6.090	4.381	JJ	53,735	116,533	03/26/2020	01/15/2051	
347382-AA-1	FTGORD 6.124 5/51				2.B FE	1,336,530	96.375	963,751	1,000,000	1,318,414		(5,763)		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.F FE	314,785	96.444	357,168	370,336	323,981		883		5.815	7.119	MON	957	21,535	03/11/2010	02/15/2052	
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.F FE	777,242	96.444	803,627	833,255	786,563		857		5.815	6.356	MON	2,154	48,454	11/14/2016	02/15/2052	
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.G FE	860,290	93.720	869,802	928,087	871,740		1,107		5.915	6.516	MON	2,440	54,896	02/16/2012	02/15/2052	
349553-A@-6	FORTIS INC	O	A		2.A	7,519,558	108.564	7,056,660	6,500,000	7,368,877		(38,469)		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	75.246	3,273,204	4,350,000	3,475,911		5,842		4.500	5.957	MS	52,200	97,875	09/16/2022	03/25/2052	
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC			1	2.B FE	2,485,187	116.983	2,690,604	2,300,000	2,379,685		(1,629)		8.250	7.901	JD	8,433	189,750	05/11/2010	12/15/2053	
360271-AJ-9	FULTON FINANCIAL CORP	C			2.A FE	47,729	97.861	46,973	48,000	47,940		30		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	79.434	198,584	250,000	249,625		35		2.900	2.919	JJ	3,524	3,625	01/03/2022	01/06/2032	
36143L-2H-7	GA GLOBAL FUNDING TRUST				1.F FE	249,590	79.434	198,584	250,000	249,625		35		2.900	2.919	JJ	3,524	3,625	01/03/2022	01/06/2032	
361448-BC-6	GATX CORP	O		1,2	2.B FE	2,500,000	95.855	2,396,363	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			1,2	2.B FE	749,910	95.226	714,197	750,000	750,001		-		4.700	4.700	AO	8,813	35,250	01/30/2019	04/01/2029	
361448-BE-2	GATX CORP	C		1,2	2.B FE	249,970	95.226	238,066	250,000	250,000		-		4.700	4.700	AO	2,938	11,750	01/30/2019	04/01/2029	
361448-BH-5	GATX CORP			1,2	2.B FE	3,194,678	60.280	2,109,790	3,500,000	3,196,643		2,265		3.100	3.540	JD	9,042	93,000	06/22/2022	06/01/2051	
36158F-AA-8	SWISS RE AMERICA HOLDING CORP	O			1.F FE	2,904,455	104.811	2,620,271	2,500,000	2,687,046		(54,739)		7.000	4.408	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	112.237	3,928,277	3,500,000	4,176,124		(74,335)		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.B FE	1,703,617	96.582	1,670,441	1,729,560	1,715,091		1,766		4.634	4.916	JJ	33,618	80,148	09/27/2018	07/31/2029	
36244*-AA-8	CTL - BOND BUILDING (DC)				1.B	1,423,720	93.010	1,324,202	1,423,720	1,423,720				3.350	3.350	MON	2,782		12/23/2022	09/10/2029	
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	250,000	77.319	193,297	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	4,832,650	80.290	3,880,123	4,832,650	4,832,650				2.940	2.940	MS	35,915	142,080	02/09/2021	09/30/2040	
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.G FE	249,125	74.416	186,041	250,000	249,182		33		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	83.945	11,660,791	13,891,000	13,925,723		(1,133)		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	83.945	4,197,247	5,000,000	5,012,704		(415)		4.150	4.131	FA	78,389	207,500	07/07/2017	02/15/2043	
372546-AS-0	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	216,175	85.414	213,536	250,000	221,884		737		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	63.452	3,172,595	5,000,000	5,000,000				3.500	3.500	JJ	80,694	175,000	12/29/2020	07/15/2046	
373334-JW-2	GEORGIA POWER CO			1	2.A FE	3,845,012	86.371	3,454,819	4,000,000	3,867,413		4,246		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	86.371	5,182,229	6,000,000	5,800,972		6,373		4.300	4.561	MS	75,967	258,000	04/01/2017	03/15/2042	
37362@-AA-0	GEORGIA TRANSMISSION CORP	O		1.D		3,366,749	101.514	3,146,925	3,100,000	3,286,252		(20,325)		5.590	4.637	MJSD	481	173,290	09/27/2018	06/30/2030	
37513#-AB-4	GIES LLC			2	2.C PL	17,000,000	82.599	14,041,813	17,000,000	17,000,000				3.750	3.750	FMAN	99,167	476,354	02/08/2022	02/07/2032	
375558-AS-2	GILEAD SCIENCES INC	O		1,2	2.A FE	5,103,633	102.596	4,555,273	4,440,000	5,025,093		(19,887)		5.650	4.583	JD	20,905	250,860	09/27/2018	12/01/2041	
376535-AC-4	GLADSTONE CAPITAL CORP			1,2	1.G PL	2,779,598	93.125	2,497,613	2,682,000	2,744,130		(20,180)		5.125	4.250	JJ	57,654	137,453	03/05/2021	01/31/2026	
376546-80-0	GLADSTONE INVESTMENT CORP			2	2.B PL	1,635,439	23.000	1,504,591	1,635,425	1,635,423		(17)		5.000	5.001	FMAN	13,629	88,347	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 SUB			2	2.A PL	6,708,000	92.750	6,221,670	6,708,000	6,708,000						JD			03/21/2022	06/30/2045	
37677@-AB-8	GLAM MILHSG FEE LLC SENIOR			2	1.E PL	48,760,198	84.470	41,187,739	48,760,198	48,760,198				4.150	4.147	JD	2,109,234		03/21/2022	12/30/2051	
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR-2 5.10			2	1.E PL	33,228,349	92.520	30,742,868	33,228,349	33,228,349				5.100	5.171	JD	695,235		06/01/2022	12/30/2059	
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	O		1	1.F FE	28,809,242	113.133	24,889,193	22,000,000	27,498,050		(251,239)		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	113.133	2,828,317	2,500,000	2,982,641		(21,195)		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	113.133	22,626,539	20,000,000	24,999,124		(228,447)		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	71.651	716,513	1,000,000	680,878		778		4.150	6.747	FA	15,678		10/27/2022	08/15/2049	

E10.33

Annual Statement for the Year 2022 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
37940X-AH-5	GLOBAL PAYMENTS INC			1,2	2.C FE	498,495	79.244	396,218	500,000	498,640		131			2.900	2.935	MN	1,853	14,218	11/16/2021	11/15/2031
37959E-30-0	GLOBE LIFE INC			2	2.C FE	4,000,000	18.067	2,890,784	4,000,000	4,000,000					4.250	4.250	MJSD	7,556	170,000	06/09/2021	06/15/2061
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO			1,2	2.B FE	255,403	73.605	184,013	250,000	254,764		(508)			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	76.167	967,318	1,270,000	1,273,411		(853)			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	97.903	979,029	1,000,000	999,766		147			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	88.957	4,447,848	5,000,000	5,535,562		(15,934)			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	2,021,346	88.957	1,601,225	1,800,000	1,992,897		(5,739)			4.800	4.039	JJ	41,520	86,400	07/20/2017	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC	O		1	2.B FE	12,339,380	106.386	10,638,546	10,000,000	11,898,483		(85,940)			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	104.943	918,253	875,000	1,064,328		(6,674)			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	104.943	5,559,890	5,298,000	6,444,745		(40,424)			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	88.202	2,500,528	2,835,000	2,968,980		(3,474)			4.750	4.415	AO	26,184	134,663	04/01/2017	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC	C		2	2.A FE	508,492	101.747	508,733	500,000	504,374		(1,144)			6.124	5.953	JAJO	5,528	14,526	05/23/2019	10/28/2027
38141G-WB-6	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	250,365	95.182	237,955	250,000	250,141		(43)			3.850	3.830	JJ	4,144	9,625	02/13/2017	01/26/2027
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	500,000	72.472	362,362	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	73.958	924,475	1,250,000	1,250,000					3.436	3.436	FA	15,152	25,054	01/19/2022	02/24/2043
38143Y-AC-7	GOLDMAN SACHS GROUP INC	O		1	2.B FE	7,854,867	104.192	7,032,931	6,750,000	7,668,633		(47,387)			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	93.836	731,920	780,000	779,133		205			3.500	3.531	MN	3,413	27,301	11/10/2016	11/16/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,491,202	82.613	3,221,907	3,900,000	3,531,583		15,164			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	82.613	4,543,715	5,500,000	5,500,000					4.017	4.017	AO	37,436	220,935	10/24/2017	10/31/2038
38173M-AC-6	GOLUB CAPITAL BDC INC			1,2	2.C FE	673,992	81.431	679,946	835,000	687,435		13,442			2.050	7.068	FA	6,467	8,559	07/21/2022	02/15/2027
386088-AH-1	DIAGEO INVESTMENT CORP	C			1.G FE	2,030,289	118.846	1,717,323	1,445,000	1,888,962		(27,091)			7.450	4.219	AO	22,727	107,653	04/01/2017	04/15/2035
39121J-A@-9	GREAT RIVER ENERGY				1.G	6,459,662	100.808	5,973,825	5,925,926	6,190,589		(68,102)			6.060	4.662	JJ	179,556	359,111	09/27/2018	07/01/2026
40049J-AZ-0	GRUPO TELEVISIA SAB	O	C	1	2.B FE	3,783,339	103.165	3,456,028	3,350,000	3,732,262		(13,174)			6.625	5.579	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	89.271	8,927,108	10,000,000	11,220,496		(29,194)			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	89.942	5,171,681	5,750,000	5,759,460		(408)			5.125	5.109	JD	13,097	294,688	06/07/2019	06/15/2039
404119-CG-2	HCA INC			1,2	2.C FE	7,242,895	78.384	5,682,825	7,250,000	7,243,051		156			4.625	4.631	MS	98,731	173,245	03/02/2022	03/15/2052
40414E-AE-9	HEALTHPEAK PROPERTIES INC	O		1,2	2.A FE	6,175,780	103.341	5,167,023	5,000,000	6,033,893		(36,125)			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	93.636	18,727,252	20,000,000	21,752,012		(119,782)			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	93.636	11,704,533	12,500,000	13,595,498		(74,900)			6.000	4.945	MN	125,000	750,000	04/01/2017	11/01/2033
404280-AJ-8	HSBC HOLDINGS PLC	O	C		2.A FE	18,716,757	100.873	14,929,124	14,800,000	18,046,845		(140,026)			6.800	4.773	JD	83,867	1,006,400	09/27/2018	06/01/2038
404280-AJ-8	HSBC HOLDINGS PLC		C		2.A FE	16,909,702	100.873	13,315,165	13,200,000	16,232,370		(131,666)			6.800	4.690	JD	74,800	897,600	04/01/2017	06/01/2038
404280-AT-6	HSBC HOLDINGS PLC		C	2	2.C FE	2,185,538	96.908	2,131,970	2,200,000	2,186,571		253			6.375	6.407	MS	35,452	140,250	10/25/2018	12/29/2049
40440V-A@-4	HPS CORPORATE LENDING FUND				2.C PL	2,126,000	100.000	2,126,000	2,126,000	2,126,000					8.430	8.430	MN	23,398		10/28/2022	11/14/2027
40480*-AA-3	HS WILDCAT LLC				2.A PL	998,792	74.776	746,860	998,792	998,792					3.830	3.830	JAJO	7,013	38,765	12/22/2020	12/31/2050
406216-AS-0	HALLIBURTON CO	O			2.A FE	5,033,628	94.154	3,766,140	4,000,000	5,030,522		(760)			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	105.489	12,526,763	11,875,000	14,288,154		(100,747)			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	113.064	2,261,283	2,000,000	2,587,164		(22,379)			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	92.953	278,859	300,000	305,250		(308)			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	88.887	666,652	750,000	749,799		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	88.887	11,999,738	13,500,000	14,141,971		(16,046)			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	94.800	16,259,148	17,151,000	16,899,345		47,660			5.875	6.289	FA	419,842	517,805	03/02/2022	01/26/2027
409322-AD-6	HAMPTON ROADS PPV LLC				3.B FE	3,388,070	85.062	2,466,792	2,900,000	3,375,434		(5,946)			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	104.772	10,760,062	10,270,000	11,106,426		(276,087)			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	104.772	2,095,436	2,000,000	2,162,884		(53,764)			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	84.370	1,054,621	1,250,000	1,250,000					4.230	4.230	JD	3,525	52,875	08/08/2018	06/07/2038
41242*-BN-1	HARDWOOD FUNDING LLC	O			1.G FE	1,250,000	84.370	1,054,621	1,250,000	1,250,000					4.230	4.229	JD	3,525	52,875	08/08/2018	06/07/2038
41242*-BQ-4	HARDWOOD FUNDING LLC				1.G FE	1,000,000	83.127	831,267	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	82.588	825,877	1,000,000	1,000,000					2.830	2.830	N/A	1,887	28,300	06/07/2021	06/07/2031

Annual Statement for the Year 2022 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
413831-AA-6	HARRINGTON REINSURANCE HOLDINGS LTD		C		2.B PL	9,800,000	98.206	9,820,599	10,000,000	9,821,551		14,554		7.250	7.542	MS	366,031	544,247	06/29/2021	06/29/2031	
413875-AN-5	L3HARRIS TECHNOLOGIES INC	O		1	2.B FE	6,555,840	102.559	5,640,749	5,500,000	6,405,851		(31,377)		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	101.478	9,867,672	9,724,000	11,351,528		(52,974)		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	99.992	13,998,841	14,000,000	15,730,919		(87,441)		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	104.634	5,231,717	5,000,000	6,012,913		(36,801)		6.625	4.874	MS	83,733	331,250	09/27/2018	03/30/2040	
41652P-AB-5	HARTFORD HEALTHCARE CORP	O		1	1.F FE	1,023,155	98.421	762,761	775,000	1,006,350		(7,060)		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	98.421	15,255,218	15,500,000	17,412,970		(50,870)		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	100.087	2,001,733	2,000,000	2,336,127		(11,533)		6.500	5.052	MS	38,278	130,000	09/27/2018	03/15/2041	
42218S-AH-1	HEALTH CARE SERVICE CORP	O		1,2	1.G FE	1,386,095	69.611	1,044,159	1,500,000	1,388,162		1,995		3.200	3.630	JD	4,000	48,000	02/28/2022	06/01/2050	
42218S-AH-1	HEALTH CARE SERVICE CORP	C		1,2	1.G FE	247,758	69.611	174,027	250,000	247,877		47		3.200	3.247	JD	667	8,000	05/28/2020	06/01/2050	
42307T-AH-1	KRAFT HEINZ FOODS CO	O		1	2.C FE	45,527,546	110.584	40,363,255	36,500,000	44,160,621		(285,466)		7.125	5.217	FA	1,083,594	2,600,625	09/27/2018	08/01/2039	
427096-AH-5	HERCULES CAPITAL INC	O		1,2	2.C FE	1,570,365	84.444	1,579,098	1,870,000	1,591,619		21,254		2.625	7.285	MS	14,317	23,231	09/14/2022	09/16/2026	
427096-AJ-1	HERCULES CAPITAL INC	O		1,2	2.C FE	507,597	85.851	506,519	590,000	514,285		6,688		3.375	7.074	JJ	8,905		08/17/2022	01/20/2027	
42809H-AD-9	HESS CORP	O		1	2.C FE	8,352,616	94.234	7,727,176	8,200,000	8,333,618		(4,262)		5.600	5.457	FA	173,476	459,200	02/14/2018	02/15/2041	
42809H-AD-9	HESS CORP	O		1	2.C FE	6,009,258	94.234	5,654,031	6,000,000	6,009,064		(283)		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	99.941	1,937,859	1,939,000	1,981,684		(876)		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	97.881	30,196,282	30,850,000	32,133,213		(41,599)		6.125	5.746	MN	241,444	1,889,563	09/27/2018	05/15/2041	
431282-AQ-5	HIGHWOODS REALTY LP	O		1,2	2.B FE	3,557,448	90.469	3,256,896	3,600,000	3,575,722		4,087		4.125	4.271	MS	43,725	148,500	02/22/2018	03/15/2028	
43474T-AB-9	HOLCIM US FINANCE (LUXEMBOURG) SA	O	C	1	2.A FE	7,721,966	99.954	6,746,919	6,750,000	7,605,145		(29,948)		6.875	5.691	MS	118,594	464,063	09/27/2018	09/29/2039	
437076-AS-1	HOME DEPOT INC	C		1	1.F FE	1,904,645	107.474	1,719,586	1,600,000	1,821,149		(11,156)		5.875	4.528	JD	3,917	94,000	02/14/2014	12/16/2036	
437076-BA-9	HOME DEPOT INC	O		1,2	1.F FE	20,608,300	88.024	17,604,798	20,000,000	20,520,080		(17,013)		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	82.757	413,782	500,000	511,407		(290)		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	106.210	531,052	500,000	507,305		(331)		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.F FE	438,648	81.508	407,540	500,000	443,367		4,720		1.800	3.545	JD	500	9,000	04/12/2022	06/11/2030	
440452-AJ-9	HORMEL FOODS CORP	O		1,2	1.F FE	248,200	69.462	173,655	250,000	248,259		38		3.050	3.087	JD	593	7,625	05/25/2021	06/03/2051	
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP	O		2	2.B PL	25,491	23.372	26,223	28,050	25,572		81		6.250	250.000	MJSD	5	438	10/13/2022	06/15/2027	
44107T-AZ-9	HOST HOTELS & RESORTS LP	C		1,2	2.C FE	305,976	82.771	256,590	310,000	306,801		354		3.500	3.655	MS	3,195	10,850	08/11/2020	09/15/2030	
44329H-AD-6	HP CMNTYS LLC	O		1	1.C FE	339,954	93.426	280,278	300,000	336,209		(671)		5.820	4.986	MS	5,141	17,460	07/18/2016	09/15/2053	
44329H-AK-0	HP CMNTYS LLC	O		1	1.C FE	683,250	95.044	570,262	600,000	676,267		(1,284)		5.860	5.002	MS	10,353	35,160	10/06/2016	09/15/2053	
44329H-AT-1	HP CMNTYS LLC	O		1	1.D FE	171,069	101.346	152,019	150,000	165,549		(973)		5.930	4.764	MS	2,619	8,895	07/18/2016	09/15/2034	
44329H-AU-8	HP CMNTYS LLC	O		1	1.D FE	374,115	96.145	336,506	350,000	370,554		(651)		6.080	5.559	MS	6,266	21,280	07/18/2016	03/15/2046	
44329H-AV-6	HP CMNTYS LLC	O		1	1.D FE	206,482	92.217	184,434	200,000	206,037		(88)		6.160	5.934	MS	3,628	12,320	07/18/2016	09/15/2053	
444859-AZ-5	HUMANA INC	O		1	2.C FE	7,457,544	116.735	6,420,395	5,500,000	7,185,511		(69,460)		8.150	5.233	JD	19,922	448,250	09/27/2018	06/15/2038	
448579-AG-7	HYATT HOTELS CORP	O		1,2	2.C FE	998,660	91.740	917,400	1,000,000	999,217		118		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	91.740	917,400	1,000,000	999,198		121		4.375	4.391	MS	12,882	43,750	08/07/2018	09/15/2028	
448579-AH-5	HYATT HOTELS CORP	C		1,2	2.C FE	269,800	99.301	248,252	250,000	260,223		(4,347)		5.625	3.486	AO	2,656	13,750	09/30/2020	04/23/2025	
448579-AJ-1	HYATT HOTELS CORP	O		1,2	2.C FE	5,106,505	98.074	4,903,722	5,000,000	5,082,564		(9,327)		6.000	5.477	AO	56,667	293,750	04/24/2020	04/23/2030	
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC	O		1	2.B FE	3,692,817	106.725	3,420,525	3,205,000	3,498,106		(49,679)		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	76.631	7,663,110	10,000,000	9,732,063		6,709		4.050	4.233	MS	135,000	405,000	04/01/2017	03/01/2046	
45475Q-AQ-6	INDIANA GAS COMPANY INC	O		1	2.A FE	7,689,591	102.733	7,191,278	7,000,000	7,430,684		(65,960)		6.550	5.248	MS	135,003	458,500	09/27/2018	06/30/2028	
454889-AM-8	INDIANA MICHIGAN POWER CO	O		1	1.G FE	3,684,114	104.133	3,134,391	3,010,000	3,545,249		(26,745)		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	104.133	4,154,891	3,990,000	4,699,399		(35,447)		6.050	4.358	MS	71,077	241,395	04/01/2017	03/15/2037	
456837-AM-5	ING GROEP NV	O	C		1.G FE	1,494,870	95.647	1,434,706	1,500,000	1,496,779		479		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	95.647	4,495,411	4,700,000	4,689,882		1,506		4.550	4.593	AO	52,868	213,850	09/25/2018	10/02/2028	
456866-AL-6	TRANE TECHNOLOGIES CO LLC	O			2.B FE	174,921	102.938	160,583	156,000	162,286		(2,376)		7.200	5.397	JD	936	11,232	04/01/2017	06/01/2025	

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Annual Statement for the Year 2022 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
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN	O		1	2.B FE	11,489,160	98.774	9,877,376	10,000,000	11,338,764		(38,213)			5.750	4.722	JD	25,556	575,000	09/27/2018	06/15/2043
458140-AY-6	INTEL CORP	O		1,2	1.E FE	24,717,161	81.277	18,612,501	22,900,000	24,518,680		(42,102)			4.100	3.653	MN	130,403	938,900	12/07/2017	05/11/2047
458140-AY-6	INTEL CORP			1,2	1.E FE	5,903,435	81.277	4,470,251	5,500,000	5,860,390		(9,352)			4.100	3.684	MN	31,319	225,500	03/26/2020	05/11/2047
458140-BG-4	INTEL CORP	O		1,2	1.E FE	446,695	75.517	377,584	500,000	450,869		1,070			3.734	4.386	JD	1,193	18,670	11/01/2018	12/08/2047
458140-BQ-2	INTEL CORP	C		1,2	1.E FE	693,645	96.544	670,983	695,000	694,139		184			3.750	3.782	MS	6,950	26,063	03/20/2020	03/25/2027
458140-CB-4	INTEL CORP			1,2	1.E FE	249,493	88.975	222,438	250,000	249,496		3			4.900	4.913	FA	4,968		08/02/2022	08/05/2052
458140-CC-2	INTEL CORP			1,2	1.E FE	4,926,360	88.425	5,305,497	6,000,000	4,927,653		1,293			5.050	6.278	FA	122,883		11/03/2022	08/05/2062
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	O		1,2	1.G FE	9,432,360	84.200	7,999,000	9,500,000	9,438,202		1,297			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	84.200	2,694,400	3,200,000	3,179,240		436			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	93.331	3,733,224	4,000,000	3,945,057		657			4.950	5.040	JD	8,800	111,100	05/12/2022	06/15/2052
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	54,730,800	122.900	55,304,959	45,000,000	54,028,219		(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	83.351	9,752,004	11,700,000	11,705,062		(169)			4.000	3.997	JD	14,300	468,000	09/13/2017	06/20/2042
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP	C		1	1.G FE	994,690	94.360	943,595	1,000,000	997,623		536			3.300	3.363	JJ	14,117	33,000	01/24/2017	01/27/2027
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	499,905	70.593	352,962	500,000	499,907		2			3.430	3.431	FA	6,765	8,575	02/02/2022	02/09/2052
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	500,610	85.477	427,386	500,000	500,639		(12)			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	68.258	2,047,734	3,000,000	2,099,604		5,154			3.468	5.601	JD	8,670	52,020	10/27/2022	12/01/2050
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	2,244,865	70.563	1,587,672	2,250,000	2,245,219		188			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	106.450	1,383,855	1,300,000	1,557,952		(18,627)			6.450	4.149	AO	17,702	83,850	04/01/2017	10/15/2033
46284V-AL-5	IRON MOUNTAIN INC			1,2	3.C FE	13,995,313	86.662	12,132,626	14,000,000	13,996,109		300			5.625	5.628	JJ	363,125	787,500	06/18/2020	07/15/2032
46590X-AE-6	JBS USA LUX SA			1,2	2.C FE	4,498,515	70.484	3,171,791	4,500,000	4,498,537		22			4.375	4.377	FA	81,484	100,688	01/19/2022	02/02/2052
46590X-AH-9	JBS USA LUX SA	C		1,2	2.C FE	246,445	95.378	238,445	250,000	246,548		103			5.750	5.932	AO	7,587		06/06/2022	04/01/2033
46590X-AJ-5	JBS USA LUX SA			1,2	2.C FE	20,238,830	95.157	19,507,109	20,500,000	20,239,267		437			6.500	6.598	JD	111,042	592,222	06/06/2022	12/01/2052
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS L L C			1	1.C FE	925,000	104.480	966,440	925,000	925,000					6.100	6.102	MON	2,508	56,425	08/27/2010	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO			1	1.F FE	19,374,210	108.610	16,291,563	15,000,000	18,542,357		(160,054)			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	108.610	5,430,521	5,000,000	6,180,552		(53,339)			6.400	4.287	MN	40,889	320,000	04/01/2017	05/15/2038
46625H-JB-7	JPMORGAN CHASE & CO			1	1.F FE	15,379,840	100.507	13,311,113	13,244,000	15,106,277		(63,461)			5.600	4.475	JJ	341,990	741,664	09/27/2018	07/15/2041
46625H-JZ-4	JPMORGAN CHASE & CO	C		1	1.G FE	500,745	96.728	483,640	500,000	500,289		(66)			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	78.180	390,901	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	93.523	233,807	250,000	249,964		2			5.670	5.672	JD	906	7,088	06/02/2022	06/08/2032
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	C		1	1.F FE	499,030	96.070	480,352	500,000	499,631		141			3.875	3.907	JD	1,076	19,375	06/06/2018	06/11/2025
47102X-AJ-4	JANUS HENDERSON US (HOLDINGS) INC	C		1,2	2.B FE	247,563	98.415	246,039	250,000	249,241		269			4.875	5.002	FA	5,078	12,188	07/28/2015	08/01/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	O		1	1.D FE	8,550,350	81.238	6,794,710	8,364,000	8,529,026		(4,377)			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	81.238	81,238	100,000	96,141		97			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	81.238	2,437,127	3,000,000	3,059,274		(1,572)			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	81.049	8,631,662	10,650,000	10,835,827		(5,262)			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	81.049	4,040,266	4,985,000	5,097,746		(3,428)			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	111.518	14,032,326	12,583,000	15,676,996		(144,479)			5.850	3.748	JJ	339,426	736,106	04/01/2017	07/15/2038

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Annual Statement for the Year 2022 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
478160-AT-1	JOHNSON & JOHNSON	O		1	1.A FE	16,453,214	111.518	14,045,708	12,595,000	15,691,387		(144,587)			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	96.408	23,595,957	24,475,000	26,638,630		(84,588)			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	84.516	9,296,772	11,000,000	10,788,966		5,584			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	84.516	16,058,060	19,000,000	18,634,981		9,658			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	61.719	462,890	750,000	661,167		1,266			2.450	2.975	MS	6,125	18,375	03/11/2021	09/01/2060
478165-AF-0	S C JOHNSON & SON INC	O			1.G FE	5,572,995	104.498	4,963,643	4,750,000	5,377,571		(49,025)			5.750	4.139	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	91.417	18,374,901	20,100,000	21,170,273		(34,612)			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	82.792	5,381,453	6,500,000	6,587,123		(2,064)			4.500	4.408	FA	110,500	292,500	04/01/2017	02/15/2047
48128G-YQ-7	JPMORGAN CHASE & CO	@			1.G FE	1,668,671	11.780	1,376,375	11,684,000	1,669,709		1,039				13.065	N/A			12/19/2022	11/27/2068
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE	1,734,250	67.363	1,178,851	1,750,000	1,734,975		316			3.500	3.549	FA	21,438	61,250	08/18/2020	08/25/2050
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	C		1,2	1.F FE	247,750	67.363	168,407	250,000	247,854		45			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	3,540,359	63.798	3,489,774	5,470,000	3,545,191		4,831			3.250	5.730	JD	7,901	97,328	10/27/2022	12/15/2051
48255B-AA-4	KKR CORE SR SECURED NOTES - ABS		C	2	2.B PL	9,730,383	85.786	8,347,325	9,730,383	9,730,383					4.000	3.999	FA	147,037	114,803	10/19/2022	08/12/2031
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	O		1,2	1.D FE	17,953,988	85.336	14,400,478	16,875,000	17,833,630		(24,432)			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	85.336	213,340	250,000	256,510		(161)			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	85.336	5,120,170	6,000,000	6,340,979		(8,690)			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	102.380	3,189,136	3,115,000	3,616,247		(28,433)			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	102.380	3,977,461	3,885,000	4,509,977		(35,451)			6.050	4.400	MN	30,033	235,043	04/01/2017	11/15/2035
485170-BE-3	KANSAS CITY SOUTHERN			1,2	2.B FE	774,430	71.696	716,956	1,000,000	776,554		2,124			3.500	5.010	MN	5,833	17,500	06/13/2022	05/01/2050
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1.F FE	118,283	99.308	134,680	135,618	125,721		656			6.093	7.725	MN	1,056	8,263	10/13/2009	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC			1	1.C FE	706,451	109.957	776,795	706,451	706,451					7.750	7.745	MN	6,996	54,750	02/03/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC			1	1.D FE	1,250,000	78.939	986,741	1,250,000	1,250,000					4.166	4.166	MN	6,654	52,075	04/03/2019	11/15/2048
487836-BQ-0	KELLOGG CO			1	2.B FE	4,145,492	85.856	3,434,227	4,000,000	4,131,561		(3,268)			4.500	4.275	AO	45,000	180,000	03/26/2020	04/01/2046
487836-BQ-0	KELLOGG CO	O		1	2.B FE	12,114,859	85.856	10,216,825	11,900,000	12,089,421		(4,825)			4.500	4.388	AO	133,875	535,500	09/27/2018	04/01/2046
488401-AD-2	KEMPER CORP	C		1,2	2.C FE	249,320	83.851	209,626	250,000	249,369		49			3.800	3.833	FA	3,378	4,750	02/15/2022	02/23/2032
491674-BG-1	KENTUCKY UTILITIES CO	O		1,2	1.F FE	13,919,928	95.179	11,421,530	12,000,000	13,593,861		(62,422)			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	69.196	1,902,877	2,750,000	2,191,328		2,724			3.350	4.609	MS	27,126	58,625	09/08/2022	03/15/2051
49271V-AR-1	KEURIG DR PEPPER INC			1,2	2.B FE	23,785,440	83.799	20,111,805	24,000,000	23,787,610		2,170			4.500	4.555	AO	228,000	519,000	04/07/2022	04/15/2052
49271V-AR-1	KEURIG DR PEPPER INC	C		1,2	2.B FE	247,765	83.799	209,498	250,000	247,788		23			4.500	4.555	AO	2,375	5,406	04/07/2022	04/15/2052
49337W-AC-4	NATIONAL GRID USA			1	2.B FE	6,650,895	109.616	5,480,802	5,000,000	6,078,549		(110,985)			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	96.777	3,871,074	4,000,000	4,682,395		(23,857)			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	66.736	333,682	500,000	500,000					3.586	3.586	JJ	8,118	8,965	01/12/2022	01/18/2052
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP	O		1	2.B FE	7,546,240	111.061	6,791,366	6,115,000	7,196,391		(89,181)			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	108.292	4,331,663	4,000,000	4,566,678		(38,353)			7.300	5.519	FA	110,311	292,000	09/27/2018	08/15/2033
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	1,642,260	98.064	1,470,958	1,500,000	1,613,111		(6,608)			5.800	4.968	MS	25,617	87,000	02/15/2018	03/15/2035
49549*-AB-1	KJ FDG SEC TLA-2				1.G PL	9,000,000	94.432	8,498,862	9,000,000	9,000,000					5.750	5.750	JD	181,125		09/01/2022	12/06/2056
50075N-AT-1	MONDELEZ INTERNATIONAL INC	O		2	2.A FE	19,034,001	105.464	16,735,967	15,868,959	18,575,578		(115,603)			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	106.196	4,247,821	4,000,000	4,634,175		(24,331)			6.875	5.388	JJ	118,403	275,000	09/27/2018	01/26/2039
50076Q-AR-7	KRAFT HEINZ FOODS CO			2	2.C FE	10,840,740	109.510	9,516,440	8,690,000	10,477,509		(71,136)			6.875	4.998	JJ	257,230	597,438	04/01/2017	01/26/2039
50076Q-AR-7	KRAFT HEINZ FOODS CO	O			2.C FE	2,881,716	109.510	2,529,687	2,310,000	2,784,990		(18,902)			6.875	4.998	JJ	68,378	158,813	04/01/2017	01/26/2039
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	2.C FE	4,000,000	96.245	3,849,813	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	96.126	2,114,781	2,200,000	2,247,140		(1,686)			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	86.415	2,592,435	3,000,000	3,165,064		(4,565)			4.700	4.306	FA	58,750	141,000	07/21/2017	02/01/2045
524660-BA-4	LEGGETT & PLATT INC			1,2	2.B FE	2,262,320	70.546	2,116,389	3,000,000	2,268,496		6,176			3.500	5.128	MN	13,417	69,611	06/28/2022	11/15/2051

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Annual Statement for the Year 2022 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
524671-AA-2	LEGRAND FRANCE SA	C	C		1.G FE	1,834,256	108.200	1,514,795	1,400,000	1,502,356		(44,775)			8.500	4.832	FA	44,956	119,000	02/14/2014	02/15/2025
52532X-AF-2	LEIDOS INC			1,2	2.C FE	740,370	90.427	742,535	750,000	742,535		836			4.375	4.535	MN	4,193	32,813	05/07/2020	05/15/2030
53079E-AG-9	LIBERTY MUTUAL GROUP INC	O		1	2.B FE	7,067,156	101.439	6,137,083	6,050,000	6,877,079		(82,400)			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	83.501	6,554,803	7,850,000	7,883,589		(870)			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	70.459	3,890,760	5,522,000	3,661,096		3,875			3.951	6.618	AO	46,059		11/02/2022	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	5,303,667	65.848	3,522,891	5,350,000	5,305,040		500			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	90.317	15,353,899	17,000,000	16,963,042		612			5.500	5.515	JD	41,556	490,875	06/01/2022	06/15/2052
53079E-BN-3	LIBERTY MUTUAL GROUP INC	C		1,2	2.B FE	249,448	90.317	225,793	250,000	249,457		9			5.500	5.515	JD	611	7,219	06/01/2022	06/15/2052
532457-BU-1	ELI LILLY AND CO			1,2	1.F FE	2,944,650	87.769	2,633,062	3,000,000	2,946,981		610			4.150	4.246	MS	36,658	124,500	02/27/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP	O		1	2.A FE	11,486,033	94.918	9,558,196	10,070,000	11,243,891		(61,422)			6.150	4.941	AO	144,505	619,305	09/27/2018	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP	O		1	2.A FE	11,171,297	98.210	9,329,901	9,500,000	10,917,471		(64,320)			6.300	4.871	AO	136,325	598,500	09/27/2018	10/09/2037
534187-BA-6	LINCOLN NATIONAL CORP	O		1	2.A FE	2,166,672	104.734	1,675,738	1,600,000	2,079,143		(17,753)			7.000	4.504	JD	4,978	112,000	07/20/2017	06/15/2040
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	744,794	104.734	576,035	550,000	714,743		(6,104)			7.000	4.504	JD	1,711	38,500	07/20/2017	06/15/2040
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	8,122,846	74.917	6,090,747	8,130,000	8,123,646		118			4.375	4.380	JD	15,808	355,688	05/08/2020	06/15/2050
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2.A FE	12,710,132	96.660	12,096,011	12,514,000	12,589,497		(23,582)			4.582	4.361	JD	33,448	573,391	04/01/2017	12/10/2025
539439-AM-1	LLOYDS BANKING GROUP PLC	O	C		2.A FE	12,869,593	96.660	12,247,767	12,671,000	12,747,038		(23,750)			4.582	4.362	JD	33,867	580,585	04/01/2017	12/10/2025
53944Y-AA-1	LLOYDS BANKING GROUP PLC	C	C		2.A FE	248,588	97.572	243,929	250,000	249,690		158			4.500	4.571	MN	1,781	11,250	10/29/2014	11/04/2024
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	3,276,369	95.858	2,957,225	3,085,000	3,231,742		(8,557)			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	94.393	471,964	500,000	499,568		8			3.900	3.911	JD	867	11,917	04/21/2022	06/15/2032
539830-BX-6	LOCKHEED MARTIN CORP			1	1.G FE	991,800	105.925	1,059,245	1,000,000	992,287		487			5.700	5.756	MN	10,608		10/19/2022	11/15/2054
540424-AP-3	LOEWS CORP	O		1	1.G FE	2,286,471	103.779	1,971,798	1,900,000	2,192,611		(18,074)			6.000	4.348	FA	47,500	114,000	04/01/2017	02/01/2035
541098-AB-5	LOGAN RIDGE FINANCE CORP			1,2	2.C FE	16,532,600	90.405	15,251,324	16,870,000	16,603,768		61,430			5.250	5.715	AO	150,073	888,135	11/02/2021	10/30/2026
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	1,757,159	98.397	1,475,948	1,500,000	1,713,379		(11,045)			5.800	4.412	AO	18,367	87,000	09/27/2018	10/15/2036
548661-EB-9	LOWE'S COMPANIES INC			1,2	2.A FE	4,257,604	70.656	3,956,754	5,600,000	4,268,275		10,671			3.500	5.097	AO	49,000	98,000	08/22/2022	04/01/2051
548661-EF-0	LOWE'S COMPANIES INC			1,2	2.A FE	5,131,980	78.385	5,486,976	7,000,000	5,133,823		1,843			4.450	6.288	AO	77,875		11/03/2022	04/01/2062
548661-EN-3	LOWE'S COMPANIES INC			1,2	2.A FE	19,104,470	96.699	18,614,593	19,250,000	19,104,962		492			5.800	5.849	MS	350,457		09/06/2022	09/15/2062
549271-AF-1	LUBRIZOL CORP	O		1	1.C FE	10,000,296	114.521	8,989,862	7,850,000	9,557,534		(110,877)			6.500	4.142	AO	127,563	510,250	09/27/2018	10/01/2034
55336V-AN-0	MPLX LP			1,2	2.B FE	7,621,200	79.395	7,939,538	10,000,000	7,627,229		6,029			4.700	6.651	AO	99,222		11/02/2022	04/15/2048
55336V-AT-7	MPLX LP			1,2	2.B FE	824,990	88.526	885,259	1,000,000	825,524		534			5.500	6.958	FA	20,778		10/19/2022	02/15/2049
55608J-AN-8	MACQUARIE GROUP LTD	O	C	2,5	1.G FE	6,600,000	93.506	6,171,404	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.G FE	13,000,000	94.265	12,254,403	13,000,000	13,000,000					5.033	5.034	JJ	301,700	654,290	10/04/2018	01/15/2030
55608J-AP-3	MACQUARIE GROUP LTD		C	2,5	1.G FE	6,500,000	94.265	6,127,202	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)			3.A		1,076,333	93.680	1,008,309	1,076,333	1,076,333					6.020	6.020	MON	2,880	24,920	12/23/2022	03/15/2037
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)	C		3.A		82,795	93.680	77,562	82,795	82,795					6.020	6.020	MON	222	4,984	10/27/2011	03/15/2037
55903V-AN-3	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	16,022,035	76.882	12,301,115	16,000,000	16,021,488		(548)			5.050	5.039	MS	237,911	404,000	03/10/2022	03/15/2042
55903V-AN-3	WARNERMEDIA HOLDINGS INC	C		1,2	2.C FE	250,000	76.882	192,205	250,000	250,000					5.050	5.050	MS	3,717	6,313	03/09/2022	03/15/2042
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP	O		1	2.A FE	16,318,824	100.445	14,062,274	14,000,000	15,893,525		(88,251)			6.400	5.061	MN	149,333	896,000	09/27/2018	05/01/2037
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	6,470,134	100.445	5,524,465	5,500,000	6,283,007		(36,665)			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.A FE	5,957,436	75.465	4,527,915	6,000,000	5,961,605		864			4.200	4.242	AO	61,600	252,000	10/10/2017	10/03/2047
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	863,020	75.465	754,652	1,000,000	864,162		1,142			4.200	5.180	AO	10,267	21,000	08/04/2022	10/03/2047
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	1,008,801	73.699	736,994	1,000,000	1,006,887		(825)			3.950	3.883	MS	13,167	34,563	08/15/2022	03/01/2050
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST	O			1.F FE	4,160,080	98.121	3,924,856	4,000,000	4,024,694		(25,457)			4.040	3.366	JD	9,427	161,600	04/01/2017	12/10/2023
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST				1.F FE	3,120,060	98.121	2,943,642	3,000,000	3,018,550		(19,123)			4.040	3.366	JD	7,070	121,200	04/01/2017	12/10/2023
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST	O			1.F FE	1,200,000	81.105	973,254	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			1,2	1.G FE	3,000,000	88.266	2,647,974	3,000,000	3,000,000					4.430	4.430	JD	7,753	132,900	11/29/2018	12/10/2043
56585A-AM-4	MARATHON PETROLEUM CORP			1,2	2.B FE	964,420	91.024	910,236	1,000,000	968,221		623			5.850	6.109	JD	2,600	58,500	12/21/2015	12/15/2045

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Annual Statement for the Year 2022 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
570535-AG-9	MARKEL CORP	O			2.B FE	26,109,486	105.862	21,966,405	20,750,000	24,931,910		(259,380)			7.350	5.037	FA	576,158	1,525,125	09/27/2018	08/15/2034
570535-AS-3	MARKEL CORP	O		1,2	2.B FE	4,472,235	78.659	3,539,647	4,500,000	4,474,858		555			4.300	4.337	MN	32,250	193,500	10/30/2017	11/01/2047
570535-AS-3	MARKEL CORP	O		1,2	2.B FE	2,981,490	78.659	2,359,765	3,000,000	2,983,315		368			4.300	4.337	MN	21,500	129,000	10/30/2017	11/01/2047
570535-AX-2	MARKEL CORP	C		1,2	2.B FE	248,585	68.025	170,062	250,000	248,628		27			3.450	3.480	MN	1,294	8,625	05/04/2021	05/07/2052
570535-AX-2	MARKEL CORP	O		1,2	2.B FE	3,170,881	68.025	3,129,819	4,601,000	3,176,772		5,891			3.450	5.599	MN	23,810	79,367	10/20/2022	05/07/2052
571676-AH-8	MARS INC	O		1,2	1.F FE	293,074	81.233	239,637	295,000	293,181		21			4.200	4.233	AO	3,098	12,390	03/26/2019	04/01/2059
57169*-AM-9	MARS INC	O			1.F	11,789,631	100.638	10,566,980	10,500,000	10,711,845		(269,297)			6.720	3.997	AO	166,600	705,600	09/27/2018	10/06/2023
57169*-BB-2	MARS INC	O			1.F	2,577,350	76.198	1,904,953	2,500,000	2,569,051		(2,608)			3.570	3.370	MS	23,304	89,250	08/01/2019	09/27/2041
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	O		1,2	2.A FE	3,715,754	84.497	2,915,151	3,450,000	3,685,753		(6,007)			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	2.A FE	1,346,288	84.497	1,056,214	1,250,000	1,335,471		(2,178)			4.350	3.904	JJ	22,807	54,375	07/20/2017	01/30/2047
571903-BD-4	MARRIOTT INTERNATIONAL INC	O		1,2	2.B FE	108,711	100.934	106,990	106,000	107,319		(538)			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	100.380	15,057,007	15,000,000	16,695,196		(78,527)			6.250	5.127	MN	156,250	937,500	04/01/2017	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC	O		1,2	2.B FE	11,955,510	81.041	11,345,774	14,000,000	12,099,427		36,409			4.250	5.230	JD	26,444	595,000	09/27/2018	12/15/2047
573284-AX-4	MARTIN MARIETTA MATERIALS INC	O		1,2	2.B FE	1,434,220	68.032	1,360,631	2,000,000	1,437,391		3,171			3.200	5.077	JJ	29,511		08/22/2022	07/15/2051
574599-BM-7	MASCO CORP	O		1,2	2.B FE	7,500,955	78.707	7,477,197	9,500,000	7,509,634		8,679			4.500	6.162	MN	54,625	213,750	10/26/2022	05/15/2047
574599-BM-7	MASCO CORP	O		1,2	2.B FE	2,576,970	78.707	2,361,220	3,000,000	2,606,760		7,569			4.500	5.481	MN	17,250	135,000	09/27/2018	05/15/2047
574599-BR-6	MASCO CORP	O		1,2	2.B FE	4,577,482	62.484	3,458,487	5,535,000	4,582,070		4,561			3.125	4.067	FA	65,344	109,375	10/21/2022	02/15/2051
575634-AS-9	MASSACHUSETTS ELECTRIC CO	O		1	2.A FE	1,270,742	99.675	1,270,850	1,275,000	1,272,148		(37,407)			5.900	5.921	MN	245,612	458,725	09/27/2018	11/15/2039
57636Q-AT-1	MASTERCARD INC	O		1,2	1.E FE	247,633	71.383	178,458	250,000	247,726		51			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	109.203	546,015	500,000	598,405		(4,615)			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	93.919	2,347,966	2,500,000	2,623,686		(4,569)			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	87.811	1,668,416	1,900,000	2,076,064		(5,250)			4.883	4.208	MS	27,318	92,777	08/24/2017	03/15/2044
58155Q-AE-3	MCKESSON CORP	O		1,2	2.A FE	1,161,519	101.565	1,015,649	1,000,000	1,136,876		(4,817)			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	101.565	6,855,628	6,750,000	7,353,715		(20,427)			6.000	5.219	MS	135,000	405,000	09/27/2018	03/01/2041
58501W-AX-9	MEDIUM-TERM STRUCTURED ENHANCED RETURN T	O			1.D	30,855,000	100.687	30,206,010	30,000,000	30,799,742		(12,206)			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	93.725	18,135,783	19,350,000	21,399,619		(57,432)			4.625	3.906	MS	263,509	894,938	09/11/2017	03/15/2045
585055-BU-9	MEDTRONIC INC	O		1	1.G FE	6,804,988	93.725	5,857,811	6,250,000	6,736,720		(13,358)			4.625	4.087	MS	85,113	289,063	07/24/2017	03/15/2045
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER	O		1,2	1.D FE	500,000	66.792	333,958	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	105.647	3,275,063	3,100,000	3,746,225		(26,969)			5.850	4.099	JD	504	181,350	04/01/2017	06/30/2039
59156R-AM-0	METLIFE INC	O		1	1.G FE	1,200,069	105.004	1,050,042	1,000,000	1,152,117		(9,183)			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	105.004	3,911,407	3,725,000	4,175,357		(26,611)			5.700	4.427	JD	9,437	212,325	09/27/2018	06/15/2035
59156R-AP-3	METLIFE INC	O		1,2,5	2.B FE	9,542,160	96.710	8,703,900	9,000,000	9,409,953		(34,186)			6.400	5.742	JD	25,600	576,000	09/27/2018	12/15/2066
59156R-AV-0	METLIFE INC	O		1,2,5	2.B FE	1,836,100	132.656	1,558,708	1,175,000	1,713,615		(32,831)			10.750	5.378	FA	52,630	126,313	10/08/2019	08/01/2069
59156R-AY-4	METLIFE INC	O		1	1.G FE	499,829	103.298	464,840	450,000	495,819		(1,527)			5.875	5.013	FA	10,648	26,438	03/26/2020	02/06/2041
59156R-BD-9	METLIFE INC	O		1	1.G FE	2,726,069	85.196	2,385,477	2,800,000	2,736,910		2,016			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	85.196	3,407,824	4,000,000	3,909,698		2,886			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	93.715	20,448,707	21,820,000	24,467,869		(79,944)			4.875	4.011	MN	141,830	1,063,725	09/08/2017	11/13/2043
59156R-BG-2	METLIFE INC	O		1	1.G FE	10,350,555	93.715	8,823,308	9,415,000	10,235,246		(24,664)			4.875	4.236	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	116.494	232,988	200,000	271,647		(5,294)			9.250	4.791	AO	4,265	18,500	12/08/2017	04/08/2068
59156R-BS-6	METLIFE INC	O		1,2,5	2.B FE	2,483,810	116.494	2,213,383	1,900,000	2,379,060		(28,735)			9.250	5.932	AO	40,520	152,625	08/25/2022	04/08/2068
59190#-AA-0	METROPOLITAN FINANCING VII, LLC	O		5	1.G	1,915,991	98.400	1,918,916	1,950,118	1,918,160		2,169			8.475	9.084	N/A	54,630	12,268	12/09/2022	02/12/2026
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	O	C	1	2.B FE	1,600,202	96.000	1,541,976	1,606,225	1,601,823		378			5.500	5.558	JD	6,135	88,342	09/27/2018	12/06/2032
594918-AX-2	MICROSOFT CORP	O		1,2	1.A FE	2,155,508	97.870	1,896,229	1,937,500	2,132,135		(5,955)			4.875	4.142	JD	4,198	94,453	10/15/2018	12/15/2043
594918-AX-2	MICROSOFT CORP	C		1,2	1.A FE	556,260	97.870	489,349	500,000	550,228		(1,537)			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	88.942	1,778,841	2,000,000	2,030,430		(1,829)			3.450	3.306	FA	27,408	69,000	08/17/2016	08/08/2036

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Annual Statement for the Year 2022 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
594918-BT-0	MICROSOFT CORP	O		1,2	1.A FE	15,435,992	85.622	13,185,714	15,400,000	15,431,632		(896)			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	85.622	4,709,183	5,500,000	5,511,941		(337)			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	93.963	5,872,666	6,250,000	6,898,551		(17,224)			4.250	3.594	FA	106,988	265,625	03/27/2019	02/06/2047
595620-AE-5	MIDAMERICAN ENERGY CO			1	1.E FE	386,299	104.104	416,416	400,000	390,676		450			5.750	6.008	MN	3,833	23,000	09/25/2009	11/01/2035
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	484,100	105.350	526,749	500,000	489,418		497			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	103.774	337,266	325,000	315,847		377			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	103.774	2,594,352	2,500,000	2,883,163		(18,639)			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	106.149	344,983	325,000	323,145		73			6.500	6.561	MS	6,220	21,125	11/02/2007	09/15/2037
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	2,011,406	90.560	1,811,209	2,000,000	2,008,754		(1,226)			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	8,719,517	104.294	8,394,139	8,048,520	8,559,439		(40,711)			6.000	4.812	MJSD	125,986	267,043	09/27/2018	06/30/2032
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	79.880	399,402	500,000	500,000					2.852	2.852	JJ	6,417	7,130	01/11/2022	01/19/2033
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	94.407	472,035	500,000	500,000					4.080	4.079	AO	4,080	10,200	04/11/2022	04/19/2028
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	C	C		1.G FE	300,000	93.964	281,892	300,000	300,000					4.018	4.018	MS	3,884	12,054	02/28/2018	03/05/2028
60871R-AD-2	MOLSON COORS BEVERAGE CO	O		1	2.C FE	13,903,652	89.203	12,488,481	14,000,000	13,914,428		2,566			5.000	5.050	MN	116,667	700,000	09/27/2018	05/01/2042
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.C FE	1,117,413	89.203	892,034	1,000,000	1,109,038		(3,611)			5.000	4.173	MN	8,333	50,000	07/29/2020	05/01/2042
60871R-AD-2	MOLSON COORS BEVERAGE CO			1,2	2.C FE	1,288,663	78.059	975,740	1,250,000	1,286,457		(949)			4.200	4.005	JJ	24,208	52,500	07/28/2020	07/15/2046
610335-AB-7	MONROE CAPITAL CORP			1,2	2.A PL	2,736,914	88.876	2,446,758	2,753,000	2,742,466		2,918			4.750	4.883	FA	49,401	130,293	08/24/2022	02/15/2026
615369-AE-5	MOODY'S CORP	C		1	2.A FE	1,016,630	96.639	966,392	1,000,000	1,014,486		(362)			5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
61746B-DQ-6	MORGAN STANLEY	C		1	1.G FE	991,240	98.482	984,816	1,000,000	998,634		986			3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61747Y-DY-8	MORGAN STANLEY	O		1	1.G FE	22,858,540	85.524	19,764,596	23,110,000	22,890,468		5,821			4.300	4.368	JJ	425,096	993,730	04/01/2017	01/27/2045
61747Y-EL-5	MORGAN STANLEY	C		1,2,5	1.E FE	2,237,600	81.180	2,029,490	2,500,000	2,249,799		12,199			2.943	4.163	JJ	32,700	36,174	04/13/2022	01/21/2033
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	7,747,895	94.257	7,740,397	7,500,000	7,740,397		(7,498)			4.889	4.473	JJ	163,985	163,985	08/11/2022	07/20/2033
617482-V9-2	MORGAN STANLEY	O			1.G FE	3,915,733	108.133	3,298,056	3,050,000	3,794,676		(23,384)			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	76.080	23,394,600	30,750,000	30,700,104		6,931			1.500	1.525	JAJO	84,563	307,073	11/12/2019	10/23/2029
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT	C			1.E FE	250,000	76.080	190,200	250,000	250,000					1.500	1.500	JAJO	688	2,497	10/17/2019	10/23/2029
61774A-A*4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	3,640,000	100.000	3,640,000	3,640,000	3,640,000					7.550	7.550	N/A	82,446		09/12/2022	09/13/2028
620076-BE-8	MOTOROLA SOLUTIONS INC	O		1	2.C FE	1,874,434	90.603	1,812,056	2,000,000	1,884,475		2,559			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	1.G FE	11,230,000	74.313	8,345,357	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	79.591	8,755,028	11,000,000	10,522,581		11,569			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	83.462	14,689,389	17,600,000	18,479,679		(24,974)			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	83.462	6,969,114	8,350,000	8,641,228		(8,295)			4.368	4.122	JJ	182,364	364,728	03/26/2020	07/01/2047
631103-AM-0	NASDAQ INC			1,2	2.A FE	1,599,560	76.621	1,532,425	2,000,000	1,602,802		3,242			3.950	5.294	MS	25,017	39,500	06/14/2022	03/07/2052
632525-BB-6	NATIONAL AUSTRALIA BANK LTD		C	2	2.A FE	1,000,000	76.323	763,225	1,000,000	1,000,000					3.347	3.347	JJ	15,712	16,735	01/04/2022	01/12/2037
637071-AK-7	NOV INC			2	2.B FE	3,036,635	70.126	2,454,400	3,500,000	3,077,349		12,302			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	88.081	1,268,359	1,440,000	1,377,839		7,562			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.F FE	1,990,160	70.214	1,404,281	2,000,000	1,990,750		191			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.F FE	1,990,160	70.214	1,404,281	2,000,000	1,990,750		191			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	108.883	26,676,237	24,500,000	28,977,628		(162,790)			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	108.883	543,324	499,000	604,026		(3,918)			6.400	4.616	AO	5,411	31,936	05/23/2019	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	5,743,557	108.883	4,899,717	4,500,000	5,541,007		(39,121)			6.400	4.468	AO	48,800	288,000	04/01/2017	04/30/2040

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Annual Statement for the Year 2022 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
64318@-AA-9	NEW CARDINALS STADIUM LLC	O			2.B PL	9,497,837	98.354	8,566,795	8,710,200	9,294,688		(51,418)		6.180	4.658	JUN	270,640	538,307	09/27/2018	06/30/2032	
644188-BG-8	NEW ENGLAND POWER CO			1,2	1.G FE	2,631,325	60.965	2,850,712	4,676,000	2,636,042		4,716		2.807	6.080	AO	30,991		11/01/2022	10/06/2050	
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	3,572,000	90.785	3,242,842	3,572,000	3,572,000				5.750	5.747	AO	34,802	205,390	04/27/2021	04/30/2026	
649757-AA-9	NEW YORK PUBLIC LIBRARY			1	1.D FE	900,000	84.904	764,137	900,000	900,000				4.305	4.305	JJ	19,373	38,745	02/25/2015	07/01/2045	
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	C		1,2	1.G FE	992,820	94.227	942,267	1,000,000	996,906		728		3.250	3.335	JD	2,708	32,500	11/21/2016	12/01/2026	
650119-AR-1	NEW YORK UNIVERSITY			2	1.D FE	499,500	92.192	460,962	500,000	499,686		16		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.B FE	19,472,580	71.135	14,049,072	19,750,000	19,478,549		3,040		4.200	4.283	MN	110,600	808,500	07/28/2022	05/13/2050	
65120F-AE-4	NEWCREST FINANCE PTY LTD	C	C	1,2	2.B FE	248,690	71.135	177,836	250,000	248,751		24		4.200	4.231	MN	1,400	10,500	05/07/2020	05/13/2050	
651639-AM-8	NEWMONT CORPORATION	O		1	2.A FE	1,160,269	104.911	1,049,110	1,000,000	1,134,630		(5,019)		6.250	5.049	AO	15,625	62,500	04/01/2017	10/01/2039	
652526-60-9	NEWTEK BUSINESS SERVICES CORP			2	2.A PL	80,439	24.900	81,149	81,475	80,420		(19)		5.750	250.000	FMAN	781		11/28/2022	08/01/2024	
652526-70-8	NEWTEK BUSINESS SERVICES CORP			1,2	2.A PL	1,404,820	24.650	1,380,154	1,399,750	1,398,035		(3,516)		5.500	22.961	FMAN	12,831	79,772	12/19/2022	02/01/2026	
65364U-AS-5	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	7,000,000	100.213	7,014,890	7,000,000	7,000,000				5.783	5.783	MS	118,070		09/12/2022	09/16/2052	
65473Q-AW-3	NISOURCE INC	O		1	2.B FE	6,371,277	98.291	5,405,994	5,500,000	6,270,005		(25,855)		6.250	5.054	JD	15,278	343,750	09/27/2018	12/15/2040	
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)				1.B	151,979	97.540	147,903	151,634	151,976		(3)		4.090	3.996	MON	276		12/23/2022	07/15/2025	
655422-AV-5	GLENORE CANADA CORP	O	C	1	2.A FE	5,902,578	96.979	5,527,794	5,700,000	5,868,316		(8,970)		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	108.757	22,295,122	20,500,000	25,984,189		(267,620)		7.050	4.497	MN	240,875	1,445,250	04/01/2017	05/01/2037	
655844-AK-4	NORFOLK SOUTHERN CORP			1	2.A FE	11,593,480	124.345	9,947,589	8,000,000	11,577,737		(3,544)		7.900	5.427	MN	80,756	632,000	04/01/2017	05/15/2097	
655844-CJ-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,493,425	69.764	1,744,109	2,500,000	2,493,442		5		4.100	4.111	MN	13,097	102,500	05/03/2021	05/15/2121	
656531-AC-4	EQUINOR ASA	O	C		1.D FE	177,456	101.914	142,679	140,000	142,975		(6,428)		7.750	2.992	JD	482	10,850	04/01/2017	06/15/2023	
656531-AD-2	EQUINOR ASA	O	C	1	1.D FE	76,313	105.293	63,176	60,000	65,976		(1,948)		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	107.038	3,478,722	3,250,000	3,626,848		(65,827)		6.800	4.221	JJ	101,906	221,000	09/27/2018	01/15/2028	
656531-AM-2	EQUINOR ASA	O	C		1.D FE	3,741,504	111.822	3,354,662	3,000,000	3,421,952		(79,767)		7.250	3.956	MS	59,208	217,500	09/27/2018	09/23/2027	
66516X-AB-1	NORTHERN GROUP HSG LLC	C			1.C FE	300,000	103.157	309,470	300,000	300,000				6.503	6.504	MON	867	19,509	07/25/2013	08/15/2043	
66516X-AB-1	NORTHERN GROUP HSG LLC				1.C FE	600,000	103.157	618,940	600,000	600,000				6.503	6.504	MON	1,734	39,018	07/25/2013	08/15/2043	
66516X-AC-9	NORTHERN GROUP HSG LLC	C			1.C FE	122,785	104.850	104,850	100,000	120,614		(366)		6.803	5.336	MON	302	6,803	10/28/2015	08/15/2053	
66516X-AC-9	NORTHERN GROUP HSG LLC				1.C FE	3,081,923	104.850	3,093,072	2,950,000	3,075,980		(2,813)		6.803	6.432	MON	8,919	200,689	10/21/2020	08/15/2053	
66516X-AC-9	NORTHERN GROUP HSG LLC	O			1.C FE	1,232,687	104.850	1,048,499	1,000,000	1,210,337		(4,039)		6.803	5.284	MON	3,024	68,030	07/22/2016	08/15/2053	
665228-H#-2	NICOR GAS				1.D	500,000	60.277	301,387	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.F FE	247,790	67.908	169,770	250,000	247,865		43		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.F FE	16,822,712	97.601	14,152,136	14,500,000	16,264,953		(106,535)		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	77.509	581,316	750,000	746,062		106		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	75.027	1,035,366	1,380,000	1,376,672		79		3.750	3.765	JD	4,313	51,750	11/27/2017	12/01/2047	
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	6,148,511	93.002	5,307,617	5,707,000	6,089,020		(11,563)		4.750	4.256	JD	22,590	271,083	04/01/2017	06/01/2043	
666807-BS-0	NORTHROP GRUMMAN CORP	C		1,2	2.A FE	1,493,985	96.250	1,443,749	1,500,000	1,495,450		515		4.400	4.449	MN	11,000	66,000	03/19/2020	05/01/2030	
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1,2	1.C FE	484,975	63.891	319,454	500,000	485,319		335		2.633	2.783	JJ	6,071	11,958	12/16/2021	07/15/2051	
668444-AP-7	NORTHWESTERN UNIVERSITY	O		2	1.B FE	24,461,204	81.768	19,955,445	24,405,000	24,456,902		(1,039)		3.812	3.784	JD	77,527	930,319	12/12/2017	12/01/2050	
668444-AP-7	NORTHWESTERN UNIVERSITY			2	1.B FE	11,164,069	81.768	9,076,232	11,100,000	11,143,181		(7,905)		3.812	3.724	JD	35,261	423,132	03/26/2020	12/01/2050	
67059T-AH-8	NUSTAR LOGISTICS LP			1,2	3.C FE	5,128,500	92.467	4,715,790	5,100,000	5,123,523		(2,574)		6.375	6.293	AO	81,281	325,125	03/03/2021	10/01/2030	
67077M-AQ-1	NUTRIEN LTD	O	C	1,2	2.B FE	2,232,520	102.335	2,046,692	2,000,000	2,205,177		(7,013)		6.125	5.225	JJ	56,486	122,500	09/27/2018	01/15/2041	
67103B-70-4	OFS CAPITAL CORP			2	2.B PL	1,991,817	20.080	1,602,023	1,994,550	1,991,736		(81)		4.950	6.162	FAJO	16,729	99,028	10/25/2022	10/31/2028	
67103B-AA-8	OFS CAPITAL CORP			1,2	2.B PL	109,531	86.319	107,899	109,992	109,992		461		4.750	9.283	FA	2,326		11/18/2022	02/10/2026	
674599-CN-3	OCCIDENTAL PETROLEUM CORP	O		1,2	3.A FE	19,627,201	76.696	15,185,778	19,800,000	19,642,423		3,410		4.200	4.252	MS	244,860	831,600	11/01/2018	03/15/2048	
674599-CN-3	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	694,904	76.696	536,871	700,000	695,384		101		4.200	4.243	MS	8,657	29,400	02/28/2018	03/15/2048	
674599-CX-1	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	348,184	79.958	279,852	350,000	348,411		64		4.300	4.339	FA	5,686	15,050	08/06/2019	08/15/2039	
674599-DH-5	OCCIDENTAL PETROLEUM CORP			1	3.A FE	121,000	108.445	108,445	100,000	119,772		(687)		7.950	6.038	JD	353	7,950	02/23/2021	06/15/2039	
674599-DX-0	OCCIDENTAL PETROLEUM CORP				3.A FE	5,201,360	101.216	4,048,632	4,000,000	5,198,783		(1,006)		7.500	5.750	MN	50,000	300,000	09/18/2019	11/01/2096	

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Annual Statement for the Year 2022 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
675553-AA-9	OCHSNER CLINIC FOUNDATION	O		1,2	1.G FE	8,334,431	101.462	7,102,318	7,000,000	8,210,224		(31,457)		5.897	4.631	MN	52,745	412,790	09/27/2018	05/15/2045	
677071-AG-7	OHANA MILITARY CMNTYS LLC			1	1.D FE	2,002,368	101.400	1,774,500	1,750,000	1,953,554		(10,398)		5.780	4.627	AO	25,288	101,150	12/13/2018	10/01/2036	
677071-AK-8	OHANA MILITARY COMMUNITIES LLC	O			1.F FE	2,892,984	93.996	2,936,629	3,124,206	2,931,821		6,444		5.880	6.498	AO	45,926	183,703	02/14/2012	10/01/2051	
677071-AU-6	OHANA 2007A I - RMBS	C		1	1.D FE	380,935	100.061	425,789	425,531	388,853		1,127		6.000	6.890	AO	6,383	25,532	03/11/2010	10/01/2051	
677071-AU-6	OHANA 2007A I - RMBS			1	1.D FE	1,492,960	100.061	1,721,670	1,720,626	1,531,499		5,462		6.000	7.153	AO	25,809	103,238	05/11/2010	10/01/2051	
677071-AU-6	OHANA 2007A I - RMBS	O		1	1.D FE	562,441	100.061	740,503	740,054	589,970		3,867		6.000	8.332	AO	11,101	44,403	02/06/2009	10/01/2051	
677071-AV-4	OHANA 2007A II - RMBS				1.G FE	661,804	96.342	670,182	695,625	668,117		1,000		6.150	6.547	AO	10,695	42,781	02/22/2012	10/01/2051	
67777J-AK-4	OHIOHEALTH CORP			1,2	1.B FE	250,000	70.576	176,439	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	75.596	1,511,925	2,000,000	2,006,597		(172)		3.850	3.829	FA	29,089	77,000	08/23/2017	08/15/2047	
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	O		1,2	1.G FE	14,653,254	75.596	11,112,650	14,700,000	14,658,278		1,000		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	75.596	4,006,602	5,300,000	5,285,148		356		3.850	3.868	FA	77,086	204,050	08/08/2017	08/15/2047	
680033-AC-1	OLD NATIONAL BANCORP	C			1.G FE	2,000,000	97.696	1,953,910	2,000,000	2,000,000				4.125	4.125	FA	31,167	82,500	08/12/2014	08/15/2024	
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	3,201,430	69.094	2,763,771	4,000,000	3,207,470		6,040		3.850	5.190	JD	8,556	96,250	07/21/2022	06/11/2051	
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC	C		1	1.F FE	1,742,476	116.567	1,573,650	1,350,000	1,601,692		(19,034)		7.250	4.879	JJ	45,131	97,875	02/14/2014	01/15/2033	
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC	O		1	1.F FE	7,347,841	116.567	6,411,168	5,500,000	6,905,050		(111,016)		7.250	4.117	JJ	183,868	398,750	09/27/2018	01/15/2033	
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC	O		1	1.F FE	4,724,050	113.028	4,148,138	3,670,000	4,455,157		(67,458)		7.000	4.204	MN	42,817	256,900	09/27/2018	05/01/2032	
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPANY LLC	O		1,2	1.F FE	9,968,035	100.025	8,379,129	8,377,000	9,724,897		(46,572)		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	82.411	412,053	500,000	494,949		101		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	82.411	5,356,693	6,500,000	6,434,331		1,312		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	82.411	1,648,213	2,000,000	1,979,850		402		4.500	4.567	MN	15,000	90,000	11/01/2018	11/01/2048	
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS INC			1	1.G FE	6,742,020	100.220	5,623,336	5,611,000	6,451,454		(56,974)		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	497,768	71.655	358,277	500,000	497,869		38		4.250	4.276	AO	4,486	21,250	09/14/2020	10/15/2050	
68268N-AC-7	ONEOK PARTNERS LP	O		1	2.B FE	7,550,035	100.539	6,484,791	6,450,000	7,372,775		(45,108)		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	94.800	9,479,948	10,000,000	10,884,058		(29,730)		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	104.119	11,192,807	10,750,000	13,488,467		(125,378)		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	92.572	1,851,435	2,000,000	2,268,709		(10,116)		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	80.799	3,959,134	4,900,000	5,319,122		(12,583)		4.500	3.900	JJ	105,963	220,500	09/13/2017	07/08/2044	
68389X-BH-7	ORACLE CORP			1,2	2.B FE	406,384	82.204	320,596	390,000	404,139		(843)		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	73.425	10,793,467	14,700,000	14,846,113		(3,841)		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	73.425	3,891,522	5,300,000	5,352,920		(1,391)		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	73.626	736,261	1,000,000	995,779		97		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	73.626	368,130	500,000	454,929		953		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	73.626	736,261	1,000,000	909,895		1,905		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	67.794	1,186,393	1,750,000	1,775,657		(571)		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	74.160	222,480	300,000	227,456		1,187		3.650	5.820	MS	2,920	5,475	06/22/2022	03/25/2041	
690742-AB-7	OWENS CORNING	O		1	2.B FE	2,567,442	106.261	2,230,420	2,099,000	2,475,285		(18,092)		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	77.309	15,461,793	20,000,000	16,397,495		66,583		4.300	5.668	JJ	396,556	860,000	09/27/2018	07/15/2047	
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	12,023,315	95.142	11,612,105	12,205,000	12,107,128		34,416		6.750	7.106	JD	2,288	816,919	07/28/2022	06/30/2025	
691205-AC-2	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	1,273,186	90.631	1,241,640	1,370,000	1,282,131		8,945		4.750	7.199	JD	2,892	32,538	10/26/2022	12/15/2025	
691205-AE-8	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	78,794	87.557	78,801	90,000	79,504		710		3.750	7.652	JD	131	1,688	09/22/2022	06/17/2026	

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Annual Statement for the Year 2022 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
691205-AG-3	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	738,135	81.631	734,679	900,000	748,240		10,105			2.500	7.408	JJ	10,375		09/06/2022	01/15/2027
69120V-AF-8	OWL ROCK CORE INCOME CORP			1	2.C FE	411,994	90.292	415,345	460,000	415,408		3,414			4.700	7.484	FA	8,588	7,050	09/27/2022	02/08/2027
69120V-AL-5	OWL ROCK CORE INCOME CORP			1	2.C FE	75,525	97.008	77,607	80,000	75,962		438			5.500	8.031	MS	1,222		09/26/2022	03/21/2025
69120V-AM-3	OWL ROCK CORE INCOME CORP			1,2	2.C FE	25,087	85.204	25,561	30,000	25,270		183			3.125	8.115	MS	255		10/31/2022	09/23/2026
69120V-AN-1	OWL ROCK CORE INCOME CORP			1,2	2.C FE	3,656,038	99.821	3,663,411	3,670,000	3,656,661		623			7.750	7.844	MS	82,957		10/20/2022	09/16/2027
69121K-AE-4	OWL ROCK CAPITAL CORP			1,2	2.C FE	97,630	87.437	100,553	115,000	98,418		788			3.400	8.175	JJ	1,803		10/20/2022	07/15/2026
69121K-AF-1	OWL ROCK CAPITAL CORP			1,2	2.C FE	462,477	82.582	458,328	555,000	468,929		6,453			2.625	7.111	JJ	6,718		12/12/2022	01/15/2027
69121K-AG-9	OWL ROCK CAPITAL CORP			1,2	2.C FE	935,455	78.488	957,548	1,220,000	944,940		9,485			2.875	8.075	JD	1,949	17,538	10/13/2022	06/11/2028
691543-70-6	OXFORD LANE CAPITAL CORP			2	2.B PL	16,315,618	22.110	14,809,057	16,744,750	16,369,126		32,121			6.750	7.205	MJSD	285,707	848,931	10/25/2022	03/31/2031
691543-88-8	OXFORD LANE CAPITAL CORP			2	2.B PL	267,570	21.980	241,516	274,700	267,712		142			5.000	26.570	MJSD	3,472	8,959	10/25/2022	01/31/2027
69181V-30-5	OXFORD SQUARE CAPITAL CORP			2	2.B PL	1,819,620	23.750	1,797,614	1,892,225	1,836,854		13,288			6.250	9.729	JAJO	20,039	116,955	12/09/2022	04/30/2026
69181V-50-3	OXFORD SQUARE CAPITAL CORP			2	2.B PL	7,859,201	21.420	6,867,123	8,014,850	7,887,160		18,464			5.500	6.206	JAJO	74,694	440,107	11/07/2022	07/31/2028
693304-AV-9	PECO ENERGY CO	C		1,2	1.E FE	998,200	78.970	789,697	1,000,000	998,391		39			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	84.769	847,694	1,000,000	994,863		112			4.150	4.183	JD	1,844	41,500	06/11/2018	06/15/2048
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	1,196,019	102.030	1,122,335	1,100,000	1,163,719		(3,366)			6.120	5.484	AO	14,212	67,320	09/30/2009	10/15/2035
693627-AY-7	DUKE ENERGY INDIANA LLC	C		1	2.A FE	3,633,537	102.030	2,958,883	2,900,000	3,393,789		(28,311)			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	102.030	6,121,826	6,000,000	7,028,609		(59,035)			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	353,739	91.590	348,139	380,107	358,148		353			5.578	6.145	JJ	9,777	21,202	10/24/2012	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - RMBS			1	2.B FE	1,122,871	92.139	1,240,827	1,346,692	1,116,467		3,924			5.628	7.417	JJ	34,948	75,792	07/26/2013	07/15/2051
694476-AA-0	PACIFIC LIFECORP	O		1	1.G FE	10,600,308	107.499	9,674,864	9,000,000	10,255,531		(87,381)			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	95.903	8,871,013	9,250,000	9,236,366		56			5.400	5.410	MS	147,075		09/08/2022	09/15/2052
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC			1	1.D FE	232,600	94.580	189,160	200,000	230,904		(527)			5.912	4.884	JD	526	11,824	07/24/2019	06/15/2050
69478X-AC-9	PACIFIC PREMIER BANCORP INC			1	2.B FE	1,031,250	99.500	995,002	1,000,000	1,006,998		(3,914)			5.750	5.306	MS	18,847	57,500	09/22/2015	09/03/2024
698900-AG-2	OVINTIV INC	O		1	2.C FE	9,754,296	105.274	8,421,939	8,000,000	9,300,367		(115,159)			7.200	4.909	MN	96,000	576,000	09/27/2018	11/01/2031
701094-AP-9	PARKER-HANNIFIN CORP	C		1,2	2.A FE	499,655	79.120	395,598	500,000	499,678		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	78.526	10,365,491	13,200,000	13,219,245		(468)			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	78.526	4,907,903	6,250,000	6,095,749		3,436			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	69.380	173,449	250,000	250,000					3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049
70450Y-AL-7	PAYPAL HOLDINGS INC	C		1,2	1.G FE	249,135	94.422	236,055	250,000	249,180		45			4.400	4.443	JD	917	5,744	05/16/2022	06/01/2032
70450Y-AM-5	PAYPAL HOLDINGS INC			1,2	1.G FE	17,443,475	91.267	15,971,742	17,500,000	17,444,224		749			5.050	5.071	JD	73,646	461,514	05/16/2022	06/01/2052
706451-BG-5	PETROLEOS MEXICANOS	O		1	3.C FE	3,762,756	72.590	2,765,682	3,810,000	3,770,790		1,959			6.625	6.748	JD	11,218	252,413	09/27/2018	06/15/2035
708062-AC-8	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	1,804,890	86.999	1,579,031	1,815,000	1,808,066		1,884			4.500	4.625	MN	13,613	81,675	04/14/2021	05/01/2026
708062-AD-6	PENNANTPARK INVESTMENT CORP			1,2	2.B PL	3,098,529	83.542	2,655,800	3,179,000	3,106,306		7,222			4.000	4.635	MN	21,193	120,248	11/16/2022	11/01/2026
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	2.B FE	399,140	100.065	400,261	400,000	399,472		19			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	1.E	10,300,000	74.042	7,626,326	10,300,000	10,300,000					3.770	3.770	JD	134,149	233,893	11/02/2017	12/01/2047
711123-D@5	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	3,700,000	74.042	2,739,554	3,700,000	3,700,000					3.770	3.770	JD	11,624	99,752	11/02/2017	12/01/2047
713448-EH-7	PEPSICO INC			1	1.E FE	7,740,532	100.988	6,564,206	6,500,000	7,439,193		(57,665)			5.500	4.007	MN	45,681	357,500	04/01/2017	05/15/2035
714046-AJ-8	PERKINELMER INC			1,2	2.B FE	1,249,988	69.837	872,957	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	99.891	7,441,858	7,450,000	8,418,001		(31,680)			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	80.039	43,220,947	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.E FE	1,422,585	80.650	1,209,743	1,500,000	1,429,394		6,809			1.750	2.356	FA	9,698	26,250	01/24/2022	08/18/2031
71742W-30-1	PHENIXFIN CORP			2	2.B PL	1,715,180	21.550	1,484,321	1,721,950	1,714,910		(58)			5.250	9.025	FMAN	15,067	86,411	11/07/2022	11/01/2028
718546-AH-7	PHILLIPS 66			1	2.A FE	2,252,316	103.057	1,700,442	1,650,000	2,210,824		(20,151)			5.875	3.450	MN	16,156	96,938	02/24/2021	05/01/2042
718546-AK-0	PHILLIPS 66	C		1,2	2.A FE	175,955	93.678	166,746	178,000	176,565		88			4.650	4.740	MN	1,058	8,277	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66	O		1,2	2.A FE	8,638,407	91.984	7,372,551	8,015,000	8,564,212		(15,284)			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	91.984	2,621,556	2,850,000	3,045,406		(5,438)			4.875	4.378	MN	17,753	138,938	08/17/2017	11/15/2044

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Annual Statement for the Year 2022 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
722844-AA-5	PINE STREET TRUST I			1,2	2.A FE	4,000,000	92.695	3,707,811	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	92.695	231,738	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	88.668	4,433,415	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.C FE	5,554,656	78.438	4,706,281	6,000,000	5,591,697		9,375			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	17,779,005	101.506	16,146,585	15,907,076	17,268,813		(100,877)			5.951	4.653	MN	134,106	946,630	09/27/2018	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO	O		1	1.F FE	11,650,660	101.324	10,132,424	10,000,000	11,391,549		(65,260)			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	37,124,473	88.584	33,643,475	37,979,000	37,385,398		162,535			4.875	5.393	AO	313,722	1,851,476	06/23/2021	04/30/2026
73939V-AA-2	ARTERA SERVICES LLC			1,2	5.A FE	751,875	83.309	624,818	750,000	751,303		(333)			9.033	8.970	AO	14,302	67,748	06/30/2020	12/04/2025
74170*-AV-1	PRIME PROPERTY FUND LLC	O			1.F	3,500,000	89.458	3,131,027	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.F	1,000,000	89.458	894,579	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	102.708	5,428,139	5,285,000	6,055,132		(39,245)			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	109.365	295,286	270,000	327,698		(5,330)			7.000	4.091	AO	3,203	18,900	04/01/2017	10/30/2031
743315-AQ-6	PROGRESSIVE CORP				1.F FE	18,054,978	77.856	14,792,678	19,000,000	18,177,101		22,891			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	84.273	11,376,837	13,500,000	14,011,926		(13,050)			4.125	3.878	AO	117,563	556,875	11/01/2018	04/15/2047
743315-BA-0	PROGRESSIVE CORP			1,2	1.F FE	1,994,940	77.110	1,542,195	2,000,000	1,995,028		88			3.700	3.714	MS	21,789	38,233	03/02/2022	03/15/2052
743674-AY-9	PROTECTIVE LIFE CORP	O		1	1.G FE	13,904,530	118.139	11,813,885	10,000,000	13,420,605		(123,515)			8.450	5.339	AO	178,389	845,000	09/27/2018	10/15/2039
743862-AA-2	UNUM GROUP	O		1	2.C FE	3,552,975	105.228	3,156,832	3,000,000	3,334,214		(55,339)			7.250	4.804	MS	64,042	217,500	09/27/2018	03/15/2028
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	719,110	95.065	689,221	725,000	720,083		232			5.200	5.258	MS	11,101	37,700	10/22/2018	03/15/2044
744320-AY-8	PRUDENTIAL FINANCIAL INC	O		1,2	1.G FE	435,660	80.258	401,288	500,000	440,448		1,233			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	96.999	2,298,865	2,370,000	2,388,004		(513)			6.000	5.892	MS	52,930		08/15/2022	09/01/2052
74432Q-AC-9	PRUDENTIAL FINANCIAL INC	O			1.G FE	3,533,376	102.686	3,080,586	3,000,000	3,385,015		(28,473)			5.750	4.228	JJ	79,542	172,500	04/01/2017	07/15/2033
74432Q-AH-8	PRUDENTIAL FINANCIAL INC	O			1.G FE	14,988,022	96.765	13,547,113	14,000,000	14,805,525		(46,434)			5.400	4.781	JD	37,800	756,000	09/27/2018	06/13/2035
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC	O			1.G FE	5,685,685	103.718	5,185,902	5,000,000	5,572,056		(28,752)			5.700	4.581	JD	13,458	285,000	09/27/2018	12/14/2036
74432Q-BD-6	PRUDENTIAL FINANCIAL INC	O			1.G FE	9,266,565	108.825	8,161,849	7,500,000	8,998,847		(67,840)			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	95.795	9,579,535	10,000,000	11,757,886		(58,673)			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	89.407	9,834,762	11,000,000	11,927,250		(27,020)			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	89.407	3,576,277	4,000,000	4,337,321		(9,830)			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	85.341	426,704	500,000	498,891		21			4.350	4.364	FA	7,613	21,750	02/20/2019	02/25/2050
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO	O		1	1.F FE	6,616,230	110.545	5,527,252	5,000,000	6,310,729		(58,606)			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	83.433	208,582	250,000	249,386		13			4.100	4.116	JD	456	10,250	06/14/2018	06/15/2048
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA	O		1	2.A FE	25,644,780	105.235	21,046,999	20,000,000	24,552,178		(211,076)			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	101.582	50,791	50,000	58,370		(438)			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	79.726	1,195,884	1,500,000	1,504,859		(109)			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.G FE	921,868	107.832	808,740	750,000	860,731		(15,340)			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	99.009	9,900,881	10,000,000	11,926,821		(72,417)			5.638	4.101	AO	119,024	563,800	04/01/2017	04/15/2041
747262-AM-5	QVC INC	O		1	3.B FE	9,350,551	49.000	5,052,390	10,311,000	9,428,211		20,133			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	94.284	10,418,395	11,050,000	11,099,142		(18,983)			5.875	5.669	MN	88,362	649,188	05/12/2020	12/29/2049
74728G-AE-0	QBE INSURANCE GROUP LTD	C	C	2	2.C FE	253,438	94.284	235,710	250,000	251,740		(672)			5.875	5.553	MN	1,999	14,688	05/07/2020	12/29/2049
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE	5,376,907	107.328	5,366,385	5,000,000	5,280,427		(11,515)			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	107.328	16,206,484	15,100,000	17,359,703		(100,236)			6.950	5.444	JJ	524,725	1,049,450	09/27/2018	07/01/2037
74992*-AG-0	RXR REALTY LLC			2	2.A PL	5,748,240	96.715	5,802,912	6,000,000	5,861,413		48,890			5.250	6.246	AO	78,750	324,000	07/23/2020	07/17/2025
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,227,218	106.969	4,599,648	4,300,000	5,072,731		(39,413)			6.800	4.958	JJ	146,200	292,400	09/27/2018	07/01/2036
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP				2.A FE	13,147,932	110.637	11,616,852	10,500,000	12,766,744		(97,177)			7.000	4.967	AO	155,167	735,000	09/27/2018	04/15/2038

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Annual Statement for the Year 2022 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
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP	C		1,2	2.A FE	744,413	79.162	593,718	750,000	745,324		127			4.200	4.244	JD	1,400	31,500	11/24/2014	12/15/2044
75574U-20-0	READY CAPITAL CORP				2.A PL	4,063,966	24.830	3,962,098	3,989,225	3,993,623	(8,798)				7.000	6.816	FMAN	35,681	279,343	06/15/2022	08/15/2023
75574U-60-6	READY CAPITAL CORP				2.A PL	1,237,527	23.080	1,135,374	1,229,825	1,225,139	(11,753)				5.750	17.295	JAJO	11,982	58,469	11/22/2022	02/15/2026
75574U-AD-3	READY CAPITAL CORP			1,2	2.A PL	3,769,338	94.584	3,617,842	3,825,000	3,772,589	3,251				7.375	7.735	JJ	123,024		09/16/2022	07/31/2027
756109-AR-5	REALTY INCOME CORP	C		1,2	1.G FE	994,990	97.394	973,944	1,000,000	998,163	439				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	34,301,846	112.966	30,975,379	27,420,000	33,122,675	(244,792)				7.375	5.337	JD	117,963	2,022,225	09/27/2018	12/10/2037
75932T-AA-9	REIGN EXCHANGE LLC NOTES		C		1.G Z	27,750,000	81.778	22,693,395	27,750,000	27,750,000					4.920	4.920	MN	117,568		10/27/2022	05/30/2049
75932T-AA-9	REIGN EXCHANGE LLC NOTES	C	C		1.G Z	500,000	81.778	408,890	500,000	500,000					4.920	4.920	MN	2,118		10/27/2022	05/30/2049
759351-AL-3	REINSURANCE GROUP OF AMERICA INC	C		1	2.A FE	268,982	99.519	268,700	270,000	269,912	121				4.700	4.748	MS	3,737	12,690	09/19/2013	09/15/2023
759950-FZ-6	RAMC 2005-4 A5 - RMBS	O		4	1.A FM	11,991,696	74.228	10,763,085	14,500,000	12,700,647	1,003,467				6.066	4.951	MON	73,298	449,303	09/27/2018	02/25/2036
760759-AF-7	REPUBLIC SERVICES INC	O		1	2.B FE	3,452,526	104.570	3,137,095	3,000,000	3,366,567	(21,737)				6.086	4.755	MS	53,760	182,580	09/27/2018	03/15/2035
76125G-AA-2	REST LLC	C			3.C PL	26,875	99.000	26,606	26,875	26,875					5.000	5.000	JJ	657	3,846	09/09/2014	01/02/2023
76125G-AA-2	REST LLC				3.C PL	577,816	99.000	572,038	577,816	577,816					5.000	5.000	JJ	14,124	82,698	09/09/2014	01/02/2023
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	2,994,682	85.662	1,927,405	2,250,000	2,947,865	(19,914)				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	404,047	105.630	426,795	404,047	404,047					6.365	6.365	MON	1,143	23,685	03/23/2010	01/15/2039
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA				1.F	448,052	105.630	473,277	448,052	448,052					6.365	6.365	MON	1,267		12/23/2022	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	C	1	1.F FE	1,643,083	110.285	1,433,709	1,300,000	1,458,846	(24,659)				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	103.341	1,550,117	1,500,000	1,668,007	(11,676)				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	103.341	1,550,117	1,500,000	1,668,084	(11,682)				6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033
771367-CA-5	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	850,000	118.703	1,008,972	850,000	850,000					8.000	7.999	JD	3,022	68,000	12/19/2008	12/15/2033
773903-AE-9	ROCKWELL AUTOMATION INC	O		1	1.G FE	6,115,265	106.655	5,332,767	5,000,000	5,942,711	(43,558)				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	2,995,410	84.909	2,547,279	3,000,000	2,995,730	88				4.200	4.209	MS	42,000	126,000	02/27/2019	03/01/2049
77509N-AF-0	ROGERS COMMUNICATIONS INC	O	C	1	2.A FE	9,703,109	116.778	8,244,525	7,060,000	8,925,128	(152,328)				8.750	5.149	MN	102,958	617,750	04/01/2017	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC	O	C	1	2.A FE	1,314,365	111.756	1,117,559	1,000,000	1,270,278	(11,211)				7.500	4.989	FA	28,333	75,000	09/27/2018	08/15/2038
775109-BP-5	ROGERS COMMUNICATIONS INC	C		1,2	2.A FE	4,312,657	68.284	3,755,644	5,500,000	4,325,470	12,813				3.700	5.181	MN	26,003	166,500	05/13/2022	11/15/2049
775109-BZ-3	ROGERS COMMUNICATIONS INC	C		1,2	2.A FE	3,811,385	82.139	3,162,350	3,850,000	3,812,385	1,001				4.500	4.577	MS	51,013	433,410	03/07/2022	03/15/2042
780099-CK-1	NATWEST GROUP PLC		C	2	2.C FE	842,320	98.375	787,000	800,000	817,232	(6,607)				8.000	7.089	MJSD	16,178	48,000	04/28/2020	12/29/2049
780099-EH-0	NATWEST GROUP PLC	O	C	2,5	1.G FE	7,946,430	94.422	7,553,772	8,000,000	7,963,042	4,331				5.076	5.157	JJ	173,712	406,080	10/09/2018	01/27/2030
780099-EH-0	NATWEST GROUP PLC		C	2,5	1.G FE	990,260	94.422	944,222	1,000,000	993,344	780				5.076	5.192	JJ	21,714	50,760	10/09/2018	01/27/2030
78016F-ZU-1	ROYAL BANK OF CANADA	C	C	1	1.E FE	249,505	104.121	260,302	250,000	249,522	17				6.000	6.046	MN	2,750		10/20/2022	11/01/2027
78081B-AM-5	ROYALTY PHARMA PLC			1,2	2.C FE	4,319,140	64.380	4,506,613	7,000,000	4,325,157	6,017				3.550	6.562	MS	82,143		10/31/2022	09/02/2050
78081B-AP-8	ROYALTY PHARMA PLC			1,2	2.C FE	7,170,700	61.786	6,178,560	10,000,000	7,189,284	18,584				3.350	5.259	MS	110,736	167,500	08/02/2022	09/02/2051
78081B-AP-8	ROYALTY PHARMA PLC	C		1,2	2.C FE	244,498	61.786	154,464	250,000	244,659	110				3.350	3.468	MS	2,768	9,213	07/19/2021	09/02/2051
78163D-20-9	RUNWAY GROWTH FINANCE CORP			2	2.A PL	422,630	24.948	422,985	423,875	422,300	(330)				7.500	250.000	MJSD	2,649	10,153	10/19/2022	07/28/2027
78163D-30-8	RUNWAY GROWTH FINANCE CORP			2	2.A FE	70,726	25.030	71,861	71,775	71,125	400				8.000	250.000	MJSD	383		12/09/2022	12/31/2027
78409V-AB-0	S&P GLOBAL INC	O		1	1.G FE	10,810,404	107.086	9,637,731	9,000,000	10,474,474	(65,667)				6.550	4.978	MN	75,325	589,500	04/01/2017	11/15/2037
78409V-BD-5	S&P GLOBAL INC			1,2	1.G FE	1,475,970	77.731	1,165,958	1,500,000	1,476,297	327				3.700	3.790	MS	18,500	25,129	03/04/2022	03/01/2052
785592-A*-7	SABINE PASS LIQUEFACTION				2.B FE	3,250,000	91.546	2,975,242	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	324,730	22.702	312,788	344,450	327,164	5,235				7.750	9.860	MJSD	74	28,569	12/18/2020	09/30/2025
78646U-AA-7	SAFEHOLD OPERATING PARTNERSHIP LP	C		1,2	2.A FE	248,824	76.997	192,493	250,000	248,999	103				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	112.757	11,275,726	10,000,000	12,768,588	(151,862)				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	63.979	319,893	500,000	498,422	21				3.050	3.064	JJ	7,032	15,377	06/29/2021	07/15/2061
79466L-AM-6	SALESFORCE INC	C		1,2	1.F FE	249,195	63.979	159,947	250,000	249,211	11				3.050	3.064	JJ	3,516	7,689	06/29/2021	07/15/2061
795830-AS-7	SALVATION ARMY				1.E FE	751,494	99.618	876,642	880,000	788,168	3,947				5.707	6.899	MS	16,741	50,222	03/31/2009	09/01/2036

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Annual Statement for the Year 2022 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
795830-AV-0	SALVATION ARMY SAMMONS FINANCIAL GROUP INC			1	1.E FE	421,289	100.388	471,824	470,000	454,772		3,563		5.637	6.649	MS	8,831	26,494	03/31/2009	09/01/2026	
79588T-AA-8	SAMMONS FINANCIAL GROUP INC	O		1	2.A FE	29,195,410	103.583	25,771,444	24,880,000	28,811,257		(98,541)		7.000	5.688	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	103.583	4,143,319	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	76.352	190,881	250,000	249,515		50		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	83.771	15,078,771	18,000,000	17,983,901		1,001		4.750	4.762	AO	197,125	427,500	04/05/2022	04/08/2032	
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,180,114	104.215	3,403,656	3,266,000	4,015,326		(31,567)		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	92.562	939,500	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.A FE	2,123,960	76.918	1,603,746	2,085,000	2,120,285		(769)		5.625	5.494	MS	34,533	117,281	04/01/2017	09/15/2045	
80283L-AJ-2	SANTANDER UK PLC	C	C		1.E FE	248,330	98.446	246,116	250,000	249,765		188		4.000	4.081	MS	3,000	10,000	03/10/2014	03/13/2024	
80349A-80-2	SARATOGA INVESTMENT CORP			2	2.A PL	1,041,128	22.860	971,641	1,062,600	1,033,539		(7,589)		6.000	137.623	FMAN	5,490	37,399	12/05/2022	04/30/2027	
80349A-87-7	SARATOGA INVESTMENT CORP			2	2.A FE	1,029,588	24.940	1,048,074	1,050,600	1,029,738		150		8.125	250.000	FMAN	4,268		12/06/2022	12/31/2027	
80349A-AF-6	SARATOGA INVESTMENT CORP			1,2	2.A PL	1,226,565	84.695	1,045,979	1,235,000	1,227,894		1,329		4.350	4.486	FA	18,355	32,681	01/13/2022	02/28/2027	
80414L-2E-4	SAUDI ARABIAN OIL CO	C	C		1.F FE	668,250	89.270	602,575	675,000	669,109		245		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.B FE	9,045,450	82.397	7,415,682	9,000,000	9,043,696		(713)		6.500	6.460	FA	243,750	585,000	09/27/2018	08/01/2047	
806605-AH-4	MERCK & CO INC	O		1	1.E FE	8,041,944	114.325	6,859,511	6,000,000	7,626,470		(79,413)		6.550	4.080	MS	115,717	393,000	04/01/2017	09/15/2037	
81373P-AA-1	SECURIAN FINANCIAL GROUP INC	O		1	1.G FE	8,722,263	80.526	7,046,004	8,750,000	8,724,606		506		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	86.153	9,907,584	11,500,000	11,391,277		1,833		5.375	5.443	MS	206,042	618,125	03/05/2019	03/01/2049	
816851-BM-0	SEMPRA ENERGY			2	2.C FE	1,030,245	78.026	803,670	1,030,000	1,030,191		(46)		4.125	4.120	AO	10,622	36,823	11/16/2021	04/01/2052	
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	500,000	61.611	308,057	500,000	500,000				2.680	2.680	FA	5,583	13,400	09/17/2020	08/01/2050	
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	O	C	1	1.E FE	12,263,664	102.490	10,761,489	10,500,000	11,970,470		(56,437)		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	93.125	93,125	100,000	100,240		(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	82.080	4,350,251	5,300,000	5,370,994		(1,833)		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	82.080	2,831,767	3,450,000	3,496,308		(1,196)		4.000	3.912	MN	19,550	138,000	08/25/2017	05/10/2046	
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	C	C	1,2	1.D FE	268,585	72.265	180,663	250,000	267,612		(433)		3.250	2.871	AO	1,918	8,125	09/10/2020	04/06/2050	
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.C FE	2,011,396	91.592	1,831,833	2,000,000	2,007,716		(1,051)		5.200	5.126	AO	26,000	104,000	03/28/2019	04/01/2029	
83367T-BT-5	SOCIETE GENERALE SA	O	C		2.C FE	1,034,663	82.977	817,325	985,000	1,029,749		(989)		5.625	5.281	MN	5,695	55,406	04/01/2017	11/24/2045	
83368R-AM-4	SOCIETE GENERALE SA	O	C		2.B FE	15,958,400	94.673	15,147,697	16,000,000	15,973,926		3,895		4.750	4.783	MS	225,889	760,000	09/10/2018	09/14/2028	
83368R-AM-4	SOCIETE GENERALE SA		C		2.B FE	5,984,400	94.673	5,680,386	6,000,000	5,990,364		1,440		4.750	4.783	MS	84,708	285,000	09/10/2018	09/14/2028	
83368R-BJ-0	SOCIETE GENERALE SA	C	C	2,5	2.B FE	250,000	79.027	197,568	250,000	250,000				3.337	3.337	JJ	3,708	4,218	01/11/2022	01/21/2033	
83368R-BJ-0	SOCIETE GENERALE SA		C	2,5	2.B FE	500,000	79.027	395,136	500,000	500,000				3.337	3.337	JJ	7,416	8,435	01/11/2022	01/21/2033	
83416W-AA-1	SOLAR STAR FUNDING LLC	O		1	2.B FE	7,219,101	97.450	6,899,440	7,079,980	7,188,709		(7,800)		5.375	5.111	JD	1,057	380,549	09/27/2018	06/30/2035	
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC	O		1	1.F FE	6,621,615	93.443	6,073,817	6,500,000	6,599,154		(5,771)		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	105.445	369,056	350,000	398,539		(2,170)		6.050	4.749	JJ	9,764	21,175	04/01/2017	01/15/2038	
84250Q-AT-0	GOLDEN STATE WATER CO	O			1.E FE	13,502,771	104.746	12,045,749	11,500,000	12,664,018		(162,512)		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	116.151	2,439,171	2,100,000	2,494,159		(21,410)		7.500	5.421	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	105.108	3,153,240	3,000,000	3,412,680		(39,834)		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	61.551	2,462,025	4,000,000	2,803,353		10,243		3.180	5.200	FA	48,053	63,600	06/22/2022	08/15/2051	
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	2,746,313	69.583	1,913,525	2,750,000	2,746,530		78		3.150	3.157	MN	14,438	86,625	03/03/2021	05/01/2050	

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Annual Statement for the Year 2022 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
85253#AH-4	STAG INDL OPER PARTNERSHIP SR GTD NT SER	O			2.B FE	7,750,000	91.335	7,078,424	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	106.326	6,379,559	6,000,000	7,120,732		(103,724)			8.000	5.227	MN	41,333	480,000	04/01/2017	05/30/2031
853254-BH-2	STANDARD CHARTERED PLC		C	2	3.A FE	824,160	99.414	795,314	800,000	801,527		(5,907)			7.750	6.850	AO	15,328	62,000	10/01/2018	12/29/2040
853254-BP-4	STANDARD CHARTERED PLC		C	2.5	1.G FE	8,500,000	88.918	7,558,056	8,500,000	8,500,000					4.305	4.306	MN	40,658	365,925	05/16/2019	05/21/2039
854403-AD-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	1,079,440	87.082	870,822	1,000,000	1,070,455		(2,512)			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	85.614	552,208	645,000	643,899		21			4.450	4.461	FA	10,843	28,703	05/02/2019	08/15/2049
857477-AL-7	STATE STREET CORP				1.G FE	185,565	99.331	198,661	200,000	199,328		1,771			3.100	4.026	MN	792	6,200	12/04/2013	05/15/2023
858155-AE-4	STEELCASE INC			1,2	3.C FE	15,241,942	87.114	13,363,288	15,340,000	15,274,917		8,917			5.125	5.208	JJ	355,963	786,175	02/04/2019	01/18/2029
858568-AB-4	STELLUS CAPITAL INVESTMENT CORP			1,2	2.B FE	226,443	89.011	226,978	255,000	228,239		1,795			4.875	8.658	MS	3,142	731	09/29/2022	03/30/2026
860630-60-7	STIFEL FINANCIAL CORP	O		2	2.C FE	4,864,020	19.790	3,957,980	5,000,000	4,826,787		3,227			5.200	5.456	JAJO	54,889	260,000	09/27/2018	10/15/2047
86171#AA-6	STONE POINT CAPITAL LLC				1.F PL	8,500,000	71.023	6,036,913	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	92.456	924,555	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	70.333	351,663	500,000	500,000					3.050	3.050	JJ	7,074	7,625	01/05/2022	01/14/2042
86668@AA-8	SCA 2019-1 A				1.G PL		91.279								4.180	4.114	JD	8,589		11/19/2019	12/15/2027
86722T-AB-8	SUNCOR ENERGY INC	O	C	1	2.A FE	3,825,420	105.438	3,163,131	3,000,000	3,714,073		(28,218)			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	23.510	9,265,644	9,852,875	9,678,521		36,283			6.000	6.504	MJSD	1,642	612,580	02/03/2022	12/30/2026
87089H-AB-9	SWISS RE TREASURY US CORP	O		1	1.D FE	3,059,799	84.263	2,521,149	2,992,000	3,050,653		(1,872)			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.D FE	2,224,286	84.263	1,832,720	2,175,000	2,217,733		(1,364)			4.250	4.105	JD	6,419	92,438	07/31/2017	12/06/2042
87165B-AP-8	SYNCHRONY FINANCIAL			1,2	2.C FE	997,840	94.865	948,652	1,000,000	998,555		193			5.150	5.178	MS	14,592	51,500	03/14/2019	03/19/2029
871829-AJ-6	SYSCO CORP			1	2.B FE	4,484,316	97.820	3,912,808	4,000,000	4,373,041		(21,476)			5.375	4.409	MS	59,722	215,000	04/01/2017	09/21/2035
871829-BL-0	SYSCO CORP			1,2	2.B FE	748,440	103.764	778,228	750,000	748,781		131			5.950	5.978	AO	11,156	44,625	03/30/2020	04/01/2030
871829-BL-0	SYSCO CORP	C		1,2	2.B FE	249,480	103.764	259,409	250,000	249,594		44			5.950	5.978	AO	3,719	14,875	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORP			1,2	2.B FE	11,227,725	107.693	12,115,415	11,250,000	11,229,344		628			6.600	6.618	AO	185,625	742,500	03/30/2020	04/01/2040
871829-BM-8	SYSCO CORP	C		1,2	2.B FE	249,505	107.693	269,231	250,000	249,541		14			6.600	6.618	AO	4,125	16,500	03/30/2020	04/01/2040
871829-BN-6	SYSCO CORP			1,2	2.B FE	2,505,580	109.711	1,919,936	1,750,000	2,470,531		(14,704)			6.600	4.062	AO	28,875	115,500	07/09/2020	04/01/2050
87264A-CT-0	T-MOBILE USA INC	C		1,2	2.C FE	248,555	67.649	169,122	250,000	248,617		55			3.400	3.430	AO	1,794	9,964	12/01/2021	10/15/2052
87264A-CW-3	T-MOBILE USA INC			1,2	2.C FE	3,989,400	97.597	3,903,874	4,000,000	3,989,136		(264)			5.650	5.669	JJ	66,544		09/12/2022	01/15/2053
87305Q-CB-5	TTX CO	O		1	1.F FE	11,845,070	101.504	10,150,407	10,000,000	11,617,758		(57,478)			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	79.607	7,960,690	10,000,000	9,221,871		20,372			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	105.461	421,842	400,000	481,791		(4,380)			6.550	4.498	MN	3,348	26,200	04/01/2017	05/15/2036
875127-BE-1	TAMPA ELECTRIC CO			1,2	1.G FE	994,640	81.456	814,561	1,000,000	995,137		103			4.300	4.332	JD	1,911	43,000	06/04/2018	06/15/2048
87612E-AF-3	TARGET CORP	C		1	1.F FE	1,305,142	112.832	1,128,319	1,000,000	1,203,354		(19,485)			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	87.660	4,383,017	5,000,000	5,087,725		(2,967)			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	87.660	8,853,694	10,100,000	10,073,693		850			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	82.060	19,694,505	24,000,000	23,912,823		2,041			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	82.060	656,484	800,000	797,118		67			3.900	3.923	MN	3,987	31,200	10/16/2017	11/15/2047
87927V-AF-5	TELECOM ITALIA CAPITAL SA	O	C	1	4.A FE	6,500,000	81.809	5,317,585	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	C		1	2.C FE	1,236,643	103.119	1,031,189	1,000,000	1,188,105		(9,523)			7.045	5.097	JD	2,153	70,450	04/01/2017	06/20/2036
87938W-AC-7	TELEFONICA EMISIONES SAU	O	C	1	2.C FE	30,155,580	103.119	25,779,732	25,000,000	29,311,421		(215,804)			7.045	5.243	JD	53,816	1,761,250	09/27/2018	06/20/2036
87938W-AV-5	TELEFONICA EMISIONES SAU	O	C	1	2.C FE	3,500,000	79.110	2,768,851	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	84.218	421,089	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.A PL	9,450,304	18.850	7,254,366	9,621,175	9,484,120		33,886			6.000	6.459	MJSD	1,604	577,271	12/10/2021	06/30/2026
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP	O		1,2	3.C FE	3,570,375	93.750	3,328,125	3,550,000	3,551,910		(10,333)			6.125	5.776	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	93.750	93,750	100,000	99,411		163			6.125	6.333	MS	2,042	6,125	06/05/2020	03/01/2026
882389-CC-1	TEXAS EASTERN TRANSMISSION LP			1	1.G FE	16,928,228	109.490	15,377,914	14,045,000	16,235,822		(175,514)			7.000	4.930	JJ	453,341	983,150	09/27/2018	07/15/2032
88240T-AD-3	ERCOTT 2022 A4				1.A FE	7,999,176	95.688	7,655,051	8,000,000	8,005,415		6,239			5.160	5.228	MON	224,747		06/08/2022	02/01/2052

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Annual Statement for the Year 2022 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
88240T-AD-3	ERCOTT 2022 A4	C			1.A FE	249,974	95.688	239,220	250,000	250,169		195			5.160	5.228	MON	7,023		06/08/2022	02/01/2052
883556-BG-6	THERMO FISHER SCIENTIFIC INC.	O		1,2	1.G FE	11,347,480	101.180	10,118,036	10,000,000	11,170,334		(34,274)			5.300	4.428	FA	220,833	530,000	04/01/2017	02/01/2044
884903-AY-1	THOMSON REUTERS CORP	O	C	1	2.B FE	21,191,845	95.343	19,528,092	20,482,000	21,066,907		(32,135)			5.500	5.189	FA	425,570	1,126,510	09/27/2018	08/15/2035
884903-BH-7	THOMSON REUTERS CORP TIME WARNER CABLE ENTERPRISES LLC	C	C	1	2.B FE	1,314,201	96.890	1,211,123	1,250,000	1,301,580		(1,757)			5.850	5.478	AO	15,438	73,125	02/14/2014	04/15/2040
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC	O			2.C FE	10,549,892	111.439	8,840,449	7,933,000	9,857,621		(133,271)			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	111.439	13,809,510	12,392,000	15,453,794		(212,371)			8.375	5.287	JJ	478,555	1,037,830	04/01/2017	07/15/2033
88732J-AJ-7	TIME WARNER CABLE LLC	O		1	2.C FE	246,598	95.590	191,180	200,000	233,551		(1,583)			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	94.867	1,897,340	2,000,000	2,261,937		(9,570)			6.750	5.528	JD	6,000	135,000	04/01/2017	06/15/2039
889175-BD-6	TOLEDO EDISON CO	O		1	1.G FE	612,065	103.922	519,610	500,000	592,493		(4,533)			6.150	4.399	MN	3,929	30,750	04/24/2018	05/15/2037
891092-AE-8	TORO CO	O		1	2.B FE	7,961,667	102.616	7,183,146	7,000,000	7,817,684		(36,901)			6.625	5.441	MN	77,292	463,750	09/27/2018	05/01/2037
89117F-8Z-5	TORONTO-DOMINION BANK	O	C	2	2.A FE	3,625,200	104.000	3,744,000	3,600,000	3,625,004		(196)			8.125	7.950	JAJO	60,938		12/13/2022	10/31/2082
891490-AS-3	CONOCOPHILLIPS CO	O		1	1.F FE	13,840,490	125.675	12,567,459	10,000,000	13,483,386		(70,598)			7.900	5.315	JJ	395,000	790,000	04/01/2017	01/01/2047
891906-AB-5	GLOBAL PAYMENTS INC	C		1,2	2.C FE	342,888	99.362	347,766	350,000	349,646		830			3.750	3.998	JD	1,094	13,125	05/29/2013	06/01/2023
891906-AB-5	GLOBAL PAYMENTS INC	C		1,2	2.C FE	917,318	99.362	943,935	950,000	948,292		4,004			3.750	4.193	JD	2,969	35,625	02/04/2014	06/01/2023
893526-DF-7	TRANSCANADA PIPELINES LTD	O	C	1	2.A FE	1,097,140	98.304	983,044	1,000,000	1,076,987		(5,092)			5.600	4.710	MS	14,156	56,000	09/27/2018	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD	O	C	1	2.A FE	11,443,960	101.079	10,107,890	10,000,000	11,268,187		(44,826)			6.100	5.001	JD	50,833	610,000	09/27/2018	06/01/2040
89352H-AD-1	TRANSCANADA PIPELINES LTD	O	C	1	2.A FE	7,880,396	102.388	6,911,207	6,750,000	7,708,598		(43,533)			6.200	4.844	AO	88,350	418,500	09/27/2018	10/15/2037
89352L-AG-5	TRANSCANADA PIPELINES LTD	O	C	1	2.A FE	3,746,316	108.988	3,269,629	3,000,000	3,493,268		(64,021)			7.700	4.715	JD	10,267	231,000	09/27/2018	06/15/2029
89356B-AA-6	TRANSCANADA TRUST	O	C	2,5	2.C FE	1,468,828	94.500	1,356,075	1,435,000	1,449,029		(6,837)			5.625	5.082	MN	9,193	80,719	12/18/2019	05/20/2075
89417E-AD-1	TRAVELERS COMPANIES INC	C		1	1.F FE	650,046	108.446	542,232	500,000	618,924		(5,949)			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	108.446	4,229,407	3,900,000	4,827,608		(46,401)			6.250	4.059	JD	10,833	243,750	04/01/2017	06/15/2037
89417E-AH-2	TRAVELERS COMPANIES INC TRAVELERS PROPERTY	O		1	1.F FE	10,878,326	99.585	9,027,366	9,065,000	10,579,808		(57,158)			5.350	4.027	MN	80,830	484,978	04/01/2017	11/01/2040
89420G-AE-9	CASUALTY CORP	O		1	1.F FE	5,569,146	110.402	4,968,102	4,500,000	5,317,213		(63,117)			6.375	4.171	MS	84,469	286,875	09/27/2018	03/15/2033
89641U-AB-7	TRINITY ACQUISITION PLC	O	C	1	2.B FE	5,543,490	95.935	4,796,755	5,000,000	5,493,271		(12,904)			6.125	5.331	FA	115,694	306,250	09/27/2018	08/15/2043
896442-50-6	TRINITY CAPITAL INC	O		2	2.B FE	635,923	25.100	614,574	612,125	612,435		(10,480)			7.000	5.307	MJSD	1,904	43,526	11/03/2022	01/16/2025
896442-AE-0	TRINITY CAPITAL INC	O		1	2.B PL	14,999,799	97.376	14,999,799	15,404,000	15,154,592		77,989			6.000	6.639	MN	154,040	924,240	12/04/2020	12/11/2025
896442-AG-5	TRINITY CAPITAL INC TRIPLEPOINT VENTURE GROWTH BDC CORP	O		1,2	2.B PL	1,373,656	84.893	1,196,984	1,410,000	1,375,657		2,001			4.375	5.083	FA	23,304	48,415	09/29/2022	08/24/2026
89677Y-A@9	TRITON CONTAINER INTERNATIONAL LTD	O	C	1,2	2.C FE	498,000	77.269	386,345	500,000	498,186		186			3.250	3.296	MS	4,785	10,653	01/11/2022	03/15/2032
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC	C		1,2	2.B FE	248,190	86.495	216,237	250,000	248,305		115			4.625	4.716	AO	2,441	6,295	03/22/2022	04/15/2032
898813-AT-7	TUCSON ELECTRIC POWER CO	O		1,2	1.G FE	247,870	66.325	165,813	250,000	247,939		43			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	37,144,436	113.862	31,881,335	28,000,000	35,712,957		(360,685)			7.125	4.542	AO	498,750	1,995,000	09/27/2018	10/01/2037
902613-AT-5	UBS GROUP AG	O	C	2	1.G FE	9,105,700	92.902	8,593,444	9,250,000	9,109,330		3,630			4.988	5.176	FA	187,119		08/25/2022	08/05/2033
903192-AA-0	UNUM GROUP	O		1	2.C FE	8,550,443	104.606	7,845,445	7,500,000	8,175,546		(95,306)			6.750	4.983	JD	22,500	506,250	09/27/2018	12/15/2028
907818-CU-0	UNION PACIFIC CORP	O		1	1.G FE	2,392,146	107.658	2,153,151	2,000,000	2,310,487		(20,628)			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	82.324	18,193,657	22,100,000	22,714,546		(15,632)			4.000	3.821	AO	186,622	884,000	07/11/2017	04/15/2047
907818-EN-4	UNION PACIFIC CORP	O		1,2	1.G FE	8,147,349	82.324	6,503,615	7,900,000	8,119,737		(5,589)			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	85.880	429,402	500,000	496,734		66			4.300	4.342	MS	7,167	21,500	02/11/2019	03/01/2049
907818-FY-9	UNION PACIFIC CORP	O		1,2	1.G FE	249,675	79.752	199,381	250,000	249,685		10			3.375	3.384	FA	3,211	4,219	02/09/2022	02/14/2042
90983V-AA-1	UNITED COMMUNITIES LLC	C		1	2.B FE	153,170	91.000	164,952	181,266	157,582		476			5.611	6.978	MS	2,995	10,171	05/14/2010	09/15/2051
911312-AJ-5	UNITED PARCEL SERVICE INC	O		1	1.F FE	204,316	110.637	221,274	200,000	203,109		(124)			6.200	6.041	JJ	5,718	12,400	06/03/2008	01/15/2038
911312-BQ-8	UNITED PARCEL SERVICE INC	C		1,2	1.F FE	499,665	88.513	442,562	500,000	499,688		6			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.F FE	250,000	104.166	260,415	250,000	250,000					5.850	5.851	AO	2,844		10/18/2022	10/21/2033
911684-88-4	UNITED STATES CELLULAR CORP RAYTHEON TECHNOLOGIES CORP	O		2	3.B FE	569,723	14.327	326,563	569,850	569,686		(14)			5.500	5.499	MJSD	2,612	31,342	05/28/2021	06/01/2070
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP	O		1	2.A FE	451,770	100.305	501,522	500,000	468,152		1,687			5.400	6.144	MN	4,500	27,000	04/07/2009	05/01/2035
913017-BP-3	RAYTHEON TECHNOLOGIES CORP	O		1	2.A FE	407,749	107.062	401,481	375,000	398,774		(948)			6.125	5.512	JJ	10,591	22,969	02/02/2010	07/15/2038

E1048

Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

E10.49

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
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,291,820	90.648	4,532,416	5,000,000	5,249,331		(8,249)			4.500	4.124	JD	18,750	225,000	04/01/2017	06/01/2042
913017-BT-5	RAYTHEON TECHNOLOGIES CORP	O		1	2.A FE	10,583,640	90.648	9,064,833	10,000,000	10,498,223		(16,484)			4.500	4.125	JD	37,500	450,000	04/01/2017	06/01/2042
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1.F FE	592,150	105.867	529,335	500,000	563,255		(3,440)			5.800	4.517	MS	8,539	29,000	09/28/2012	03/15/2036
91324P-AR-3	UNITEDHEALTH GROUP INC	O		1	1.F FE	12,985,522	105.867	11,645,360	11,000,000	12,627,727		(89,861)			5.800	4.318	MS	187,856	638,000	09/27/2018	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP INC			1	1.F FE	3,895,869	113.574	3,407,213	3,000,000	3,754,624		(35,570)			6.625	4.315	MN	25,396	198,750	09/27/2018	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC	O		1	1.F FE	14,983,656	117.849	13,081,278	11,100,000	14,281,898		(147,055)			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	117.849	2,946,234	2,500,000	3,044,655		(23,999)			6.875	4.828	FA	64,931	171,875	02/14/2014	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	7,339,847	117.849	6,363,865	5,400,000	6,963,357		(72,387)			6.875	4.259	FA	140,250	371,250	04/01/2017	02/15/2038
91324P-CA-8	UNITEDHEALTH GROUP INC			1	1.F FE	21,389,962	84.838	18,664,247	22,000,000	21,479,292		16,758			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	80.123	11,858,256	14,800,000	14,677,231		2,940			3.750	3.802	AO	117,167	555,000	10/18/2017	10/15/2047
91412N-BE-9	UNIVERSITY OF CHICAGO			1,2	1.C FE	1,000,000	67.104	671,036	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	69.318	5,372,137	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	81.792	408,961	500,000	519,120		(3,790)			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	90.373	7,636,545	8,450,000	9,891,634		(45,315)			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	90.373	2,756,386	3,050,000	3,570,530		(16,363)			5.750	4.438	FA	66,253	175,375	07/20/2017	08/15/2042
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	O	C	1,2	4.C FE	1,439,125	84.952	1,231,799	1,450,000	1,445,513		1,425			5.500	5.620	MN	13,292	79,750	02/22/2018	11/01/2025
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	347,238	112.727	281,817	250,000	338,764		(8,143)			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	106.861	1,870,075	1,750,000	2,154,511		(19,614)			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	106.861	6,411,684	6,000,000	7,056,226		(49,230)			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	138.990	385,001	277,000	453,192		(7,055)			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	6,557,785	71.128	6,045,872	8,500,000	6,575,488		17,703			3.650	5.167	JD	25,854	275,068	06/22/2022	12/01/2051
91913Y-BE-9	VALERO ENERGY CORP			1,2	2.B FE	17,205,792	75.482	14,718,996	19,500,000	17,213,814		8,023			4.000	4.706	JD	65,000	548,333	10/31/2022	06/01/2052
92259R-AA-3	VELOCITY COMMERCIAL CAPITAL LLC			1,2	2.B PL	4,354,427	93.862	4,097,075	4,365,000	4,354,838		412			7.125	7.188	MS	91,574	151,763	10/14/2022	03/15/2027
92277G-AB-3	VENTAS REALTY LP	O		1,2	2.A FE	5,455,520	91.613	4,580,641	5,000,000	5,410,433		(11,450)			5.700	5.048	MS	72,042	285,000	09/27/2018	09/30/2043
92343V-GC-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	13,610,988	70.356	9,673,965	13,750,000	13,613,767		1,584			3.700	3.749	MS	139,906	508,750	03/11/2021	03/22/2061
92344G-AX-4	VERIZON COMMUNICATIONS INC	C		1	2.A FE	1,441,557	101.685	1,321,911	1,300,000	1,400,700		(5,555)			5.850	5.018	MS	22,393	76,050	02/14/2014	09/15/2035
925524-AH-3	PARAMOUNT GLOBAL			1	2.B FE	16,274,316	106.978	12,837,384	12,000,000	14,724,499		(297,909)			7.875	4.329	JJ	396,375	945,000	04/01/2017	07/30/2030
925524-AV-2	PARAMOUNT GLOBAL	O		1	2.B FE	6,142,154	90.547	5,216,433	5,761,000	6,039,146		(20,161)			5.500	4.901	MN	40,487	316,855	04/01/2017	05/15/2033
925524-AV-2	PARAMOUNT GLOBAL			1	2.B FE	9,850,261	90.547	8,365,671	9,239,000	9,685,494		(32,364)			5.500	4.900	MN	64,930	508,145	04/01/2017	05/15/2033
92553P-AP-7	PARAMOUNT GLOBAL	O		1	2.B FE	433,595	69.194	345,971	500,000	439,956		1,620			4.375	5.355	MS	6,441	21,875	09/27/2018	03/15/2043
92556H-AB-3	PARAMOUNT GLOBAL			1,2	2.B FE	11,764,320	89.120	10,694,443	12,000,000	11,811,930		18,433			4.950	5.191	JJ	273,900	594,000	03/27/2020	01/15/2031
92556H-AB-3	PARAMOUNT GLOBAL	C		1,2	2.B FE	245,090	89.120	222,801	250,000	246,082		384			4.950	5.191	JJ	5,706	12,375	03/27/2020	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL			1,2	2.B FE	20,659,673	73.217	15,924,620	21,750,000	20,701,889		16,798			4.950	5.285	MN	125,606	1,076,625	05/12/2020	05/19/2050
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	530,295	103.272	516,361	500,000	520,389		(1,042)			6.000	5.556	JJ	13,833	30,000	12/04/2009	01/15/2036
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	3,244,132	131.413	2,496,854	1,900,000	2,884,387		(42,411)			8.875	4.328	MN	21,547	168,625	09/25/2012	11/15/2038
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO	C		1,2	2.A FE	997,080	93.312	933,122	1,000,000	998,766		297			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	94.771	947,711	1,000,000	1,046,707		(2,911)			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	91.816	1,331,328	1,450,000	1,474,837		(657)			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	82.551	3,302,031	4,000,000	3,985,180		364			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	112.986	2,542,180	2,250,000	2,708,890		(53,575)			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	104.941	10,494,121	10,000,000	11,187,855		(92,034)			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	101.735	8,138,787	8,000,000	8,961,575		(45,956)			6.150	4.958	FA	169,467	492,000	04/01/2017	02/27/2037
92857W-BS-8	VODAFONE GROUP PLC	O	C	1	2.B FE	9,825,100	84.298	8,429,779	10,000,000	9,835,303		2,951			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	103.627	2,590,675	2,500,000	2,822,601		(13,275)			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	83.539	3,341,557	4,000,000	3,611,440		7,742			4.500	5.207	JD	8,000	180,000	09/27/2018	06/15/2047
929218-AA-3	CTL - VZ REPACK TRUST			2	2.B PL	1,145,576	40.200	1,567,800	3,900,000	1,955,044		(46,861)			6.500	15.628	MON	28,871	1,731	12/11/2015	05/20/2035

Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

E10.50

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
92936M-AD-9	WPP FINANCE 2010	O	C	1	2.B FE	10,501,133	79.915	8,764,278	10,967,000	10,547,283		11,690			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	83.161	2,494,843	3,000,000	3,061,268		(1,547)			5.625	5.460	MN	21,563	168,750	09/27/2018	11/15/2043
92940P-AG-9	WRKCO INC	C		1,2	2.B FE	99,764	79.760	79,760	100,000	99,804		16			3.000	3.022	JD	133	3,000	06/01/2020	06/15/2033
92976G-AG-6	WELLS FARGO BANK NA	O			2.A FE	6,061,219	101.269	5,098,871	5,035,000	5,847,182		(41,191)			5.850	4.310	FA	122,728	294,548	04/01/2017	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA	O			2.A FE	11,047,540	108.859	9,160,455	8,415,000	10,535,649		(98,526)			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	108.859	11,794,834	10,835,000	13,564,856		(126,825)			6.600	4.307	JJ	329,745	715,110	04/01/2017	01/15/2038
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)				2.B	444,303	93.010	413,246	444,303	444,303					5.440	5.440	MON	1,074	6,909	12/23/2022	06/30/2033
931142-CK-7	WALMART INC	C			1.C FE	1,340,486	117.395	1,173,952	1,000,000	1,270,572		(13,358)			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	117.395	22,929,048	19,531,500	24,816,180		(260,905)			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	113.668	1,705,020	1,500,000	1,767,180		(11,866)			6.200	4.568	AO	19,633	93,000	02/14/2014	04/15/2038
931142-CM-3	WALMART INC	O			1.C FE	10,373,912	113.668	9,070,706	7,980,000	9,906,162		(89,407)			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	113.668	30,923,377	27,205,000	33,771,395		(304,791)			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	107.383	2,147,651	2,000,000	2,258,140		(9,697)			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	107.383	8,590,602	8,000,000	9,531,147		(60,260)			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	108.458	11,211,293	10,337,000	12,372,057		(73,670)			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	89.146	445,732	500,000	494,043		130			4.050	4.126	JD	113	20,250	06/20/2018	06/29/2048
931422-AK-5	WALGREEN CO	O		1	2.B FE	9,024,905	77.335	7,010,428	9,065,000	9,030,710		879			4.400	4.427	MS	117,442	398,860	07/20/2017	09/15/2042
931422-AK-5	WALGREEN CO	O		1	2.B FE	1,695,656	77.335	1,276,029	1,650,000	1,689,491		(1,265)			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.B FE	9,334,406	84.186	7,387,297	8,775,000	9,266,889		(13,655)			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.B FE	6,382,500	84.186	5,051,143	6,000,000	6,336,588		(9,344)			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.B FE	1,559,611	74.094	1,593,028	2,150,000	1,560,639		1,247			4.100	6.169	AO	18,609	6,150	10/27/2022	04/15/2050
94973V-AH-0	ELEVANCE HEALTH INC	O		1	2.B FE	7,836,443	104.687	7,328,090	7,000,000	7,661,197		(39,970)			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	91.483	17,061,512	18,650,000	19,873,686		(41,316)			4.625	4.126	MN	110,216	862,563	09/27/2018	05/15/2042
94973V-AY-3	ELEVANCE HEALTH INC	O		1	2.B FE	6,191,609	91.483	5,168,769	5,650,000	6,114,294		(15,610)			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	96.904	969,036	1,000,000	1,006,854		(1,840)			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	100.658	5,032,882	5,000,000	5,840,770		(44,447)			5.950	4.308	FA	103,299	297,500	04/01/2017	08/26/2036
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC	O		1	1.F FE	564,858	101.576	507,878	500,000	547,234		(3,414)			5.750	4.608	JJ	13,257	28,750	04/01/2017	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC	C		1	1.F FE	2,259,432	101.576	2,031,512	2,000,000	2,188,937		(13,655)			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	101.576	507,878	500,000	558,022		(4,256)			5.750	4.364	JJ	13,257	28,750	09/27/2018	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP	O		1	1.C FE	3,242,437	102.709	3,226,630	3,141,526	3,236,928		(2,056)			6.750	6.462	MS	62,438	212,053	05/13/2020	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	C		1	1.C FE	434,973	102.709	397,124	386,649	429,764		(762)			6.750	5.811	MS	7,685	26,099	10/28/2015	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	O		1	1.C FE	1,224,387	102.709	1,241,012	1,208,279	1,222,631		(254)			6.750	6.638	MS	24,015	81,559	10/28/2015	03/15/2057
959802-AM-1	WESTERN UNION CO	O		1	2.B FE	5,935,356	95.109	5,706,526	6,000,000	5,942,871		1,759			6.200	6.291	JD	10,333	372,000	09/27/2018	06/21/2040
961214-DF-7	WESTPAC BANKING CORP	C	C	2	2.A FE	250,000	94.239	235,597	250,000	250,000					4.322	4.321	MN	1,141	10,805	11/23/2016	11/23/2031
961214-EG-4	WESTPAC BANKING CORP	C	C		2.A FE	3,800,000	82.193	3,123,329	3,800,000	3,800,000					4.421	4.421	JJ	73,266	167,998	07/16/2019	07/24/2039
961548-AV-6	WESTROCK MWV LLC				2.B FE	387,738	113.038	339,113	300,000	360,074		(7,019)			8.200	4.812	JJ	11,343	24,600	09/27/2018	01/15/2030
963320-AW-6	WHIRLPOOL CORP	C		1,2	2.B FE	248,898	97.447	243,617	250,000	249,261		101			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	11,292,973	80.510	8,936,600	11,100,000	11,286,270		(4,319)			4.600	4.485	MN	65,243	510,600	03/02/2021	05/15/2050
96926G-AC-7	RICE UNIVERSITY	O		1	1.A FE	459,835	82.150	410,748	500,000	466,838		1,029			3.574	4.055	MN	2,283	17,870	05/11/2015	05/15/2045
96926G-AE-3	RICE UNIVERSITY	O		1	1.A FE	24,300,000	77.540	18,842,179	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	O		1	1.A FE	8,800,000	77.540	6,823,505	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.B	109,773	99.790	109,543	109,773	109,773					6.800	6.800	MON	332	8,090	10/13/2009	06/15/2034
96928*-CF-2	CTL - WALGREENS POOL II				2.B	277,738	99.790	276,048	276,629	277,737		(1)			6.800	6.750	MON	836		12/23/2022	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)	C			2.B	176,032	98.410	173,233	176,032	176,032					6.540	6.540	MON	512	12,427	06/17/2010	10/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)				2.B	304,670	98.410	299,826	304,670	304,670					6.540	6.540	MON	886		12/23/2022	10/15/2034

Annual Statement for the Year 2022 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
96928*EB-9	CTL - WALMART (ANAHEIM CA)				2.B	20,427	99.500	20,325	20,427	20,427					4.710	4.710	MON	43	962	04/20/2011	01/15/2023
96928*EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)				2.B	862,643	97.720	842,975	862,643	862,643					5.440	5.440	MON	782		12/23/2022	10/15/2031
96949L-AE-5	WILLIAMS COMPANIES INC			1.2	2.B FE	1,990,300	84.950	1,699,005	2,000,000	1,991,152		176		4.850	4.881	MS	32,333	97,000	02/26/2018	03/01/2048	
96950F-AF-1	WILLIAMS COMPANIES INC	O		1	2.B FE	14,741,337	102.685	13,349,062	13,000,000	14,532,196		(53,379)		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	83.910	839,099	1,000,000	996,722		61		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	83.910	3,356,395	4,000,000	3,987,017		242		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	83.910	9,230,086	11,000,000	10,963,938		672		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	70.263	702,634	1,000,000	998,943		24		3.300	3.306	MS	11,000	33,000	08/07/2019	09/01/2049	
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP			1.2	1.F FE	1,996,380	64.494	1,289,871	2,000,000	1,996,482		89		2.850	2.859	JD	4,750	59,058	11/10/2021	12/01/2051	
97770*AA-2	WOLFENT 2021-1 A - ABS			2	2.B PL	304,524	95.880	291,978	304,524	304,524				2.990	3.011	FMAN	1,012	9,677	04/01/2021	05/20/2045	
97770*AB-0	WOLFENT 2021-1 B - ABS			2	3.B PL	500,000	92.341	461,705	500,000	500,000				4.980	5.031	FMAN	2,767	24,900	04/01/2021	05/20/2045	
983024-AG-5	WYETH LLC	C		1	1.E FE	709,031	112.520	618,862	550,000	666,441		(8,151)		6.500	4.103	FA	14,896	35,750	04/01/2017	02/01/2034	
983024-AN-0	WYETH LLC			1	1.E FE	198,642	107.928	215,856	200,000	199,121		38		5.950	5.996	AO	2,975	11,900	03/22/2007	04/01/2037	
983024-AN-0	WYETH LLC	C		1	1.E FE	2,469,468	107.928	2,158,558	2,000,000	2,371,761		(18,732)		5.950	4.203	AO	29,750	119,000	04/01/2017	04/01/2037	
98417E-AC-4	GLENCORE FINANCE CANADA LTD	O	C	1	2.A FE	946,660	105.677	897,196	849,000	933,260		(3,468)		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	95.043	5,702,604	6,000,000	6,272,875		(6,442)		5.500	5.154	MS	83,417	330,000	09/27/2018	03/31/2045	
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP			1.2	1.D FE	868,770	60.195	541,753	900,000	869,514		726		2.496	2.669	JJ	11,232	22,464	12/16/2021	07/01/2050	
98462Y-AD-2	YAMANA GOLD INC	O	C	1.2	2.C FE	699,930	93.758	656,309	700,000	699,966		6		4.625	4.626	JD	1,439	32,375	11/29/2017	12/15/2027	
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC	O		1	2.B FE	14,391,065	96.549	12,551,392	13,000,000	14,214,038		(45,135)		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	90.376	7,311,383	8,090,000	8,315,806		(7,206)		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	90.376	4,166,313	4,610,000	4,685,938		(2,358)		4.700	4.572	FA	90,279	216,670	04/01/2017	02/01/2043	
98978V-AK-9	ZOETIS INC	C		1.2	2.A FE	249,423	99.415	248,537	250,000	249,807		62		4.500	4.529	MN	1,500	11,250	11/09/2015	11/13/2025	
9AMBDK-UF-7	LOGAN RIDGE FIN CV 5.250% 4/01/32				2.C FE	875,130	81.355	765,551	941,000	878,768		3,638		5.250	6.201	N/A	12,351	24,564	04/06/2022	04/01/2032	
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY				1.E	252,868	86.410	210,338	243,418	252,376		(268)		4.450	4.183	MON	2,150	7,399	02/11/2021	08/20/2043	
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED				1.E	258,800	91.430	205,087	224,310	256,252		(1,383)		4.494	3.384	N/A	1,441	5,880	02/11/2021	11/10/2039	
BGH6P7-UB-3	PRICEWATERHOUSECOOPERS LLP				1.D	2,000,000	81.742	1,634,842	2,000,000	2,000,000				3.730	3.730	N/A	22,173	111,900	06/09/2020	09/14/2035	
BGH6PF-Y8-8	DYAL III ISSUER A			2	1.G PL	11,113,695	81.692	9,078,977	11,113,695	11,113,695				4.400	4.400	N/A	21,733	489,003	06/11/2020	06/15/2040	
BGH6PL-E9-5	DYAL III ISSUER B			2	1.G PL	6,386,305	81.692	5,217,088	6,386,305	6,386,305				4.400	4.400	N/A	12,489	280,997	06/11/2020	06/15/2040	
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS	@	C		2.B	607,200	220.518	1,455,421	6,600	611,985		2,109			0.348	N/A				08/21/2020	09/30/2045
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L			2	2.C FE	27,000,000	78.066	21,077,739	27,000,000	27,000,000				3.520	3.520	JD	477,840	950,400	08/11/2020	12/31/2039	
BGH6XU-WX-3	GEORGETOWN 11TH AVE BR LLC CLASS A				1.E PL	4,500,000	54.470	2,451,146	4,500,000	4,500,000				3.000	3.000	JJ	62,250	135,000	12/29/2020	07/15/2053	
BGH704-UL-3	LENDEASE AAFHHC PRA TL 2021			2	1.E PL	10,474,000	75.390	7,896,349	10,474,000	10,474,000				4.720	4.718	JJ	247,186	669,724	12/23/2022	07/01/2056	
BGH70H-7E-6	WOLFENT 2021-1 B - ABS			2	3.B PL	14,000,000	92.341	12,927,726	14,000,000	14,000,000				4.980	5.278	FMAN	116,200	697,200	03/19/2021	05/20/2045	
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP				1.D PL	3,900,000	68.739	2,680,821	3,900,000	3,900,000				2.840	2.840	AO	23,383	110,760	02/10/2021	04/15/2036	
BGH72R-GB-8	STONE POINT CAPITAL LLC				1.F PL	10,000,000	71.023	7,102,250	10,000,000	10,000,000				3.200	3.200	N/A	111,111	320,000	02/26/2021	02/26/2036	
BGH74T-8C-9	CEAMER FINANCE LLC - ABS			2	2.B PL	4,988,798	91.592	4,662,597	5,090,610	5,067,930		41,728		3.690	4.642	MN	31,307	188,357	03/12/2021	03/22/2031	
BGH7BE-C2-1	STADCO LA LLC				2.C PL	17,000,000	69.028	11,734,760	17,000,000	17,000,000				3.750	3.750	FMAN	81,458	637,500	07/14/2021	05/15/2056	
BGH7ER-QG-3	HUNT FEE III 2021-2			2.5	2.B PL	5,695,748	82.110	4,687,710	5,707,554	5,696,102		267		4.250	4.263	N/A	87,595	242,708	10/20/2021	12/21/2048	
BGH7LW-B6-2	LENDEASE AAFHHC PRA TL 2022			2	1.E PL	13,091,000	78.170	10,233,235	13,091,000	13,091,000				5.116	5.190	N/A	398,620	156,902	12/23/2022	07/01/2048	
BGH7N0-JZ-8	TCFC PC LEASECO LP 2022 REFI			2	1.D PL	68,163,097	80.860	55,116,680	68,163,097	68,163,097				4.000	4.000	N/A	1,367,723	2,043,417	02/10/2022	11/05/2057	

E10.51

Annual Statement for the Year 2022 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
BGH7N2-UC-2	TCFC PC LEASECO LP 2022 DDL VICO F 2 REFI TERM LOAN FUNDED - ABS			2	1.D PL	6,068,874	80.870	4,907,898	6,068,874	6,068,874					4.000	4.000	N/A	118,680	44,296	01/24/2022	11/05/2057
BGH7PR-6Q-1	VICO F 2 REFI REVOLVING LOAN UNFUND - ABS			2	1.G PL	33,983,856	93.471	31,844,662	34,069,028	34,005,028		21,172			4.000	4.153	MON	41,640	1,185,152	02/22/2022	02/20/2030
BGH7PR-6X-6	THUNDERBIRD 2022-1 A UNFUNDED - ABS			4,5	1.G Z		0.000	5	5,150,000						1.250		MON	5,365		02/10/2022	02/20/2030
BGH7QH-K2-9	LIGHTNING 2022-1 A UNFUNDED - ABS		C	4	1.G PL		0.000	5	4,685,784						0.350		MON	1,367		02/10/2022	03/01/2037
BGH7QH-KE-3	CEAMER FIN 2 SR SEC NTS - ABS		C	4	1.G PL		0.000	5	4,748,529						0.350		MON	1,385		02/10/2022	03/01/2037
BGH811-T1-2	LENDLEASE AAFHHC PRA REV FUNDED			4	2.B Z	4,500,000	95.699	4,306,433	4,500,000	4,500,000					6.920	6.910	MN	103,800		08/23/2022	05/15/2038
BGH82K-U4-1	LIGHTNING 2022-1 A FUNDED - ABS			5	1.E PL	4,446,600	100.000	4,446,600	4,446,600	4,446,600					6.300	6.300	MON	24,871	59,513	11/16/2022	04/01/2026
C5170@-AA-6	THUNDERBIRD 2022-1 A FUNDED - ABS		C	4	1.G PL	6,970,392	96.500	6,726,428	6,970,392	6,970,392					5.500	5.498	MS	143,861	377,394	11/22/2022	03/01/2037
C8854@-AA-3	CNP ASSURANCES SA		C	4	1.G PL	7,129,346	96.500	6,879,819	7,129,346	7,129,346					5.500	5.498	MS	148,057	141,700	11/22/2022	03/01/2037
F1876N-BV-3	CTL - CAYMAN UNIVERSE HOLDINGS LLC		D	2	2.A FE	1,210,000	78.300	939,600	1,200,000	1,208,482		(886)			4.875	4.764	AO	13,784	58,500	04/08/2021	12/29/2049
G1981*AA-2	ELECTRICITY SUPPLY BOARD		C		1.D PL	61,292,619	91.600	56,665,418	61,861,810	61,316,200		14,748			3.800	3.859	MJSD	598,732	2,350,749	08/21/2020	09/30/2045
G2978#AE-3	ELECTRICITY SUPPLY BOARD		D		1.G	10,937,243	99.957	9,995,690	10,000,000	10,150,831		(151,690)			6.050	4.416	JD	26,889	605,000	04/01/2017	12/15/2023
G2978#AE-3	ELECTRICITY SUPPLY BOARD	O	D		1.G	10,937,243	99.957	9,995,690	10,000,000	10,150,663		(151,518)			6.050	4.418	JD	26,889	605,000	04/01/2017	12/15/2023
H4414N-AH-6	JULIUS BAER GRUPPE AG		D	2	2.C FE	400,500	95.125	380,500	400,000	400,452		(48)			6.875	6.844	JD	1,681	13,750	06/01/2022	12/29/2049
N0431#AL-4	RED ELECTRICA DE ESPANA FIN BV		C		2.B PL	3,234,717	97.490	2,924,700	3,000,000	3,061,752		(43,603)			6.100	4.505	N/A	119,458	91,500	09/27/2018	05/06/2024
N7338@-AC-5	ATLANTICA TRANSMISION SUR SA		C		1.G	13,861,335	99.275	12,667,528	12,760,000	13,163,295		(133,506)			5.310	4.102	AO	135,511	741,924	04/01/2017	10/19/2025
P00173-AA-5	GNL QUINTERO SA		D	1	2.B FE	2,705,620	90.375	2,206,863	2,441,895	2,668,624		(8,843)			6.875	5.798	AO	28,446	167,880	09/27/2018	04/30/2043
P4909L-AA-8	TRANSPORTADORA DE GAS DEL PERU SA		D	1	2.B FE	2,524,598	96.582	2,475,435	2,563,043	2,541,752		2,640			4.634	4.914	JJ	49,818	118,771	09/27/2018	07/31/2029
P9367R-AG-6	VICTORIA POWER NETWORKS FINANCE		D	1	2.B FE	3,802,864	93.813	3,649,341	3,890,000	3,848,495		11,469			4.250	4.602	AO	28,013	165,325	09/27/2018	04/30/2028
Q9396#AH-4	VICTORIA POWER NETWORKS FINANCE		C		1.G	17,905,280	93.448	16,820,586	18,000,000	17,958,542		9,740			3.750	3.814	MN	91,875	675,000	04/01/2017	11/25/2026
Q9396#AJ-0	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C		1.G	12,041,368	95.855	11,502,636	12,000,000	12,011,629		(5,755)			3.650	3.597	MN	59,617	438,000	04/01/2017	11/25/2024
T6827#AA-1	GUGG NSA NAPOLI-MIRABELLA TR ADDON		C	2	1.G PL	54,985,509	82.290	45,247,576	54,985,509	54,985,509					5.000	4.998	OCT	687,319	2,802,734	11/27/2019	10/01/2045
T6827#AB-9			C	2	1.G PL	2,600,000	86.390	2,246,140	2,600,000	2,600,000					5.650	5.731	AO	26,636		08/30/2022	10/01/2045
1019999999	Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					8,154,884,092	XXX	7,045,350,085	7,621,543,687	8,031,680,093		(24,588,384)			XXX	XXX	XXX	99,939,314	372,869,424	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
00442E-AF-2	ACE 2006-NC3 A2B - RMBS			4	1.A FM	145,205	28.371	169,498	597,427	145,245					4.499	18.769	MON	373	4,810	07/07/2008	12/25/2036
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS		O	4	5.A FM	1,373,116	56.065	1,026,081	1,830,174	1,373,116			143,367		5.750	7.607	MON	8,770	105,235	09/27/2018	01/26/2037
04542B-MT-6	BAFC 2005-AQ1 A5 - RMBS		O	4	1.A FM	2,889,839	94.245	2,663,413	2,826,043	2,827,240		(10,056)			4.688	3.991	MON	11,041	124,903	09/27/2018	03/25/2035
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS		O	4	1.A FM	1,059,628	97.988	989,105	1,009,414	1,042,407		(2,672)			5.750	3.918	MON	4,837	58,024	09/27/2018	11/25/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS			4	1.A FM	105,382	99.905	101,322	101,418	102,397		843			5.500	5.118	MON	465	5,552	09/25/2012	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS			4	1.A FM	120,006	92.929	118,246	127,243	120,733		846			5.750	7.893	MON	610	7,264	03/30/2012	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS			4	2.C FM	197,997	82.056	175,753	214,187	191,866		11,885			6.000	6.182	MON	1,071	15,177	07/14/2011	01/25/2037
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS			4	1.A FM	78,515	62.215	81,015	130,219	80,658					4.449	7.285	MON	80	1,298	05/15/2009	04/25/2037
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS		O	4	4.C FM	1,042,063	50.231	798,293	1,589,238	1,042,063			95,831		6.000	9.076	MON	7,946	95,354	09/27/2018	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS		O	4	4.A FM	1,320,903	56.595	1,085,555	1,918,125	1,320,903			113,200		6.250	9.008	MON	9,990	126,641	09/27/2018	09/25/2037
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS		O	2	1.A	649,858	93.530	611,488	653,787	647,394		(3,595)			4.000	4.178	MON	2,179	26,151	09/27/2018	08/25/2048
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS		O	4	3.B FM	1,525,957	86.445	1,376,833	1,592,732	1,547,522		15,135			5.750	6.094	MON	7,632	91,582	09/27/2018	03/25/2037
12627H-AK-6	CSAB 2006-2 A6A - RMBS		O	4	1.A FM	1,812,900	33.205	1,406,458	4,235,747	1,812,900					6.220	14.372	MON	21,955	85,497	09/27/2018	09/25/2036

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Annual Statement for the Year 2022 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
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS	O		4	1.A FM	1,556,661	24.819	1,196,860	4,822,369	1,556,661			135,026		5.802	17.746	MON	23,317	75,325	09/27/2018	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS	C		4	1.A	447,377	95.966	428,726	446,748	444,666		(2,958)			3.850	3.635	MON	1,433	17,200	10/02/2018	09/25/2057
126673-3F-7	CWL 2005-BC3 M4 - RMBS	C		4	1.A FM	44,376	99.662	43,981	44,130	44,569		287			5.889	1.356	MON	36	1,323	02/18/2021	04/25/2035
126673-P2-2	CWL 2005-4 MF1 - RMBS	O		4	1.A FM	14,355,000	93.518	13,560,104	14,500,000	14,355,000			189,950		5.087	5.040	MON	61,468	609,757	09/27/2018	08/27/2035
126673-OR-6	CWHEL 2004-S A - RMBS	O		4	1.A FM	55,132	98.004	88,940	90,752	81,894		1,970			4.558	10.525	MON	195	1,598	11/15/2011	02/15/2030
126673-QY-1	CWL 2004-13 MF1 - RMBS	O		4	1.A FM	99,773	99.518	98,692	99,170	99,170		205			5.071	4.307	MON	419	4,601	09/27/2018	04/25/2035
126673-WE-8	CWL 2005-1 MF1 - RMBS	O		4	1.A FM	5,234,409	97.060	5,013,371	5,165,254	5,155,383		(10,605)			5.456	4.492	MON	23,485	242,411	09/27/2018	06/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS	O		4	1.A FM	848	99.074	840	848	846		(1)			5.219	4.352	MON	4	34	04/01/2017	07/25/2035
	CWALT 2005-11CB 2A6 - CMO/RMBS	O		4	1.A FM	2,557,942	81.040	2,067,758	2,551,517	2,000,053		(260,568)			5.500	0.841	MON	11,694	140,333	09/27/2018	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS	C		4	1.A FM	33,899	93.091	39,872	42,831	39,590		477			4.498	7.402	MON	91	731	04/20/2010	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS	C		4	1.A FM	22,496	94.258	26,505	28,120	26,008		416			4.508	5.551	MON	60	483	04/22/2010	11/15/2035
	CWALT 2005-70CB A3 - CMO/RMBS	O		4	4.A FM	1,444,154	69.075	1,242,745	1,799,120	1,444,154			109,926		5.500	6.800	MON	8,246	98,952	09/27/2018	12/25/2035
	CWALT 2005-65CB 2A3 - CMO/RMBS	O		4	4.C FM	1,333,604	70.650	1,051,194	1,487,899	1,333,604					5.500	6.094	MON	6,820	81,824	09/27/2018	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS	4		4	1.A FM	100,538	63.474	67,262	105,969	77,256		(1,449)			5.500	4.596	MON	486	5,829	02/16/2012	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS	4		4	1.A FM	216,244	92.963	240,480	258,685	246,968		7,488			5.289	4.899	MON	190	6,130	12/16/2013	02/25/2036
14066A-AA-7	CPMRK 2006A A1 - RMBS	4		4	1.G	5,364,412	92.818	4,258,631	4,588,138	5,328,741		(6,096)			6.147	4.748	JJ	133,966	282,033	03/26/2020	07/10/2051
14070A-AA-1	CPMRK 2007A NT - RMBS	C		4	1.G	271,715	95.609	263,939	276,061	272,236		80			6.063	6.275	MON	976	16,738	10/28/2015	10/10/2052
14070A-AA-1	CPMRK 2007A NT - RMBS	4		4	1.G	1,453,194	95.609	1,407,674	1,472,324	1,455,508		356			6.063	6.251	MON	5,207	89,267	10/28/2015	10/10/2052
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS	4		4	1.E FE	3,306,151	109.459	2,827,854	2,583,478	3,225,406		(13,317)			6.897	4.999	MON	10,394	178,164	05/25/2016	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - RMBS	4		4	1.E FE	367,231	119.875	381,969	318,639	360,022		(678)			7.976	6.888	MON	1,483	25,415	05/11/2010	07/10/2055
144539-AC-7	CARR 2006-NC5 A3 - RMBS	O		4	1.A FM	14,405,908	84.260	13,374,182	15,872,529	14,405,908		1,294,391		224,392	4.539	5.072	MON	10,006	249,015	09/27/2018	10/27/2036
161546-FV-3	CFAB 2003-4 1A5 - RMBS	O		4	1.A FM	746,637	93.772	691,648	737,584	748,516		1,476			5.916	4.862	MON	3,636	36,338	09/27/2018	07/25/2036
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS	O		4	1.A	1,970,098	83.207	1,712,139	2,057,691	2,010,446		30,759			3.750	4.056	MON	6,430	148,363	09/27/2018	03/26/2046
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS	O		4	4.C FM	1,446,239	50.229	1,167,520	2,324,396	1,446,239			252,197		6.000	9.562	MON	11,622	134,383	09/27/2018	03/25/2037
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS	O		4	1.A FM	110,941	89.014	113,836	112,886	115,826		7,170			5.750	7.881	MON	613	7,340	06/20/2011	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS	O		4	3.A FM	1,096,255	89.014	999,344	1,122,681	1,117,802		18,953			5.750	5.931	MON	5,380	64,440	09/27/2018	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS	O		4	1.A FM	7,104,907	96.625	6,797,948	7,035,376	7,016,644		(8,192)			6.612	4.712	MON	38,765	332,095	09/27/2018	07/25/2036
20048J-AA-8	COMM 18HOME A - CMBS/CMO	4		4	1.A FE	3,492,759	90.966	2,825,411	3,106,000	3,376,832		(49,115)			3.815	2.095	MON	9,875	120,142	08/06/2020	04/12/2033
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS	O		4	4.A FM	666,682	53.986	564,930	1,046,433	666,682			109,143		5.500	8.561	MON	4,796	57,554	09/27/2018	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS	O		4	4.A FM	1,188,026	52.699	987,965	1,874,745	1,188,026			106,298		5.500	8.605	MON	8,593	103,111	09/27/2018	08/25/2035
31572L-AC-0	EFMT 212 A3 - CMO/RMBS	4		4	1.A	320,919	75.422	242,048	320,923	320,920		1			1.291	1.291	MON	69	4,143	06/04/2021	06/25/2066
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS	C		4	1.A	93,144	79.260	73,774	93,078	93,192		50			1.106	1.043	MON	86	1,027	02/18/2021	02/25/2066
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS	O		4	1.A FM	5,193,287	92.643	5,628,481	6,075,474	5,610,177		231,574			4.869	6.249	MON	4,108	128,837	09/27/2018	08/25/2036
	GMACN 2005-BLIS A2 - CMBS/CMO	1		1	2.A FE	2,902,703	86.096	2,410,688	2,800,000	2,888,887		(2,403)			5.254	5.007	MON	8,582	147,112	05/25/2016	07/10/2050
36188A-AA-3	GMACN 2008A CTF - RMBS	4		4	1.D FE	770,411	111.280	857,723	770,781	770,444		(485)			7.260	7.355	MON	4,663	55,959	11/21/2008	04/10/2047
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS	O		4	1.A FM	2,749,407	34.738	1,672,669	4,815,061	1,959,785		173,165			5.882	3.442	MON	23,604	86,977	09/27/2018	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS	O		4	1.A FM	5,890,983	67.410	5,028,009	7,458,829	5,890,983			216,306		6.158	7.734	MON	38,279	314,581	09/27/2018	09/25/2035
36249B-AD-2	GSAA 2007-7 A4 - RMBS	4		4	1.A FM	89,565	94.815	98,155	100,852	100,852		1,048			4.929	5.424	MON	71	1,631	01/17/2013	07/25/2037
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS	4		4	1.A FM	148,447	26.669	132,899	498,336	148,447					4.609	15.693	MON	319	4,479	10/28/2008	12/25/2036
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS	4		4	1.A FM	142,703	25.269	121,618	481,291	142,703					4.449	15.218	MON	297	3,441	05/15/2009	05/25/2037
45254N-JW-8	IMM 2004-6 2A - RMBS	O		4	1.A FM	2,186,862	105.370	2,182,187	2,070,972	2,182,798		64,339			6.060	2.909	MON	10,458	91,288	09/27/2018	10/25/2034
45256V-AA-5	IMSAA 2006-2 A11 - RMBS	O		4	3.C FM	1,791,925	90.059	1,876,768	2,083,931	2,065,572		285,016			4.749	4.910	MON	1,374	41,898	09/27/2018	08/25/2036
46627M-AU-1	JPALIT 2005-S1 2A9 - CMO/RMBS	O		4	5.A FM	1,570,278	72.324	1,255,698	1,736,210	1,582,191		4,252			6.000	6.978	MON	8,681	104,551	09/27/2018	12/25/2035
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS	2		4	1.A	223,866	77.039	179,475	232,966	223,868		1			2.500	2.933	MON	485	5,339	01/26/2022	07/25/2052
552747-AC-1	MFRM 2021-INV1 A3 - RMBS	C		4	1.F FE	87,646	87.646	81,595	93,096	93,174		(25)			1.262	1.154	MON	98	1,175	01/27/2021	01/25/2056
55275R-AD-4	MABS 2006-NC3 A4 - RMBS	O		4	1.A FM	5,530,709	51.895	5,091,684	9,811,441	5,530,709			950,729		4.709	8.473	MON	6,417	131,173	09/27/2018	10/25/2036
57643L-NW-2	MABS 2006-AB1 A3B - RMBS	O		4	1.A FM	1,654,602	57.262	1,265,475	2,209,967	1,654,602			102,542		6.500	8.609	MON	11,971	68,814	09/27/2018	02/25/2036
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS	4		4	1.A FM	33,587	91.587	32,348	35,320	34,365		86			3.186	4.574	MON	94	890	12/16/2013	02/25/2034
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS	4		4	1.A FM	27,536	99.616	39,754	39,907	39,907		1,041			5.149	4.430	MON	29	975	09/25/2009	01/25/2035

E10.53

SCHEDULE D - PART 1

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

E10.54

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
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	O		4	1.A FM	6,422,840	93.113	6,363,595	6,834,263	6,422,840		604,766	448,230		4.889	5.276	MON	4,640	147,128	09/27/2018	04/25/2036
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS	C		4	1.A	17,183	89.716	15,544	17,326	17,129		(38)			3.500	3.718	MON	51	606	11/25/2015	04/25/2046
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS	O		4	5.A FM	2,031,747	80.386	1,838,719	2,287,375	2,105,995		49,636			6.000	7.054	MON	11,437	137,242	09/27/2018	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS	O		4	4.B FM	975,934	84.517	832,997	985,597	980,664		4,038			5.750	5.761	MON	4,723	56,672	09/27/2018	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS	O		4	5.B FM	1,759,638	81.982	1,741,734	2,124,539	1,759,638					6.000	7.188	MON	10,623	140,933	09/27/2018	09/28/2037
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS	O		4	4.C FM	1,418,775	81.299	1,213,692	1,492,869	1,449,405		23,733			6.000	6.420	MON	7,464	89,572	09/27/2018	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS	O		4	4.C FM	1,275,851	83.532	1,108,268	1,326,756	1,303,166		22,579			6.500	6.830	MON	7,187	83,063	09/27/2018	08/25/2036
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS	O		4	4.C FM	945,483	79.749	815,856	1,023,028	975,871		22,431			6.000	6.694	MON	5,115	61,382	09/27/2018	05/25/2036
75970N-AG-2	RAMC 2005-2 AV3 - RMBS	O		4	1.A FM	187,929	88.164	194,853	221,012	202,113		1,601			4.759	4.447	MON	146	4,153	12/26/2013	08/25/2035
759950-CV-8	RAMC 2004-2 AF6 - RMBS	O		4	1.A FM	55,474	89.972	50,471	56,097	54,834		(3)			5.896	4.951	MON	276	2,088	04/01/2017	07/25/2034
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS	O		4	2.B FM	220,894	32.627	98,559	302,082	117,642		(10,466)			5.750	5.675	MON	1,447	15,913	11/19/2014	03/25/2037
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS	O		4	5.A FM	2,047,878	74.129	1,607,591	2,168,651	2,084,872		25,794			6.000	6.477	MON	10,843	130,119	09/27/2018	06/25/2037
81377A-AD-4	SABR 2006-HE2 A2C - RMBS	O		4	1.A FM	5,897,234	41.100	5,185,612	12,617,103	5,897,234		65,753	1,652,668		4.689	10.175	MON	8,216	134,177	09/27/2018	07/25/2036
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS	O		4	1.A	-	85.752	-	-	-					2.500	2.619	MON			05/16/2013	06/25/2043
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS	O		4	1.A	430,123	87.193	375,947	431,168	430,160		22			3.500	3.526	MON	1,258	15,086	01/16/2018	02/25/2048
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS	O		4	1.A FM	8,194,641	71.790	7,409,270	10,320,706	8,194,641		91,459	373,929		4.549	5.729	MON	7,611	161,924	09/27/2018	01/25/2037
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS	O		4	1.A FM	40,158	92.336	38,587	41,790	41,267		907			3.887	4.252	MON	135	1,296	12/16/2013	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS	O		4	1.A FM	393,084	93.793	368,592	392,986	389,282		(285)			6.750	5.158	MON	2,211	19,491	09/27/2018	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS	O		4	1.A FM	396,131	94.875	424,895	447,848	396,131					6.410	7.110	MON	2,392	22,166	09/25/2012	08/25/2034
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS	C		4	1.A	267,822	90.345	225,862	250,000	260,615		(3,541)			3.063	1.881	MON	638	8,587	12/08/2020	08/25/2055
89176L-AB-0	TPMT 2018-6 A1B - RMBS	O		4	1.A	1,003,203	90.814	908,139	1,000,000	999,802		(908)			3.750	3.668	MON	3,125	37,500	05/06/2019	03/25/2058
92537K-AB-0	VERUS 2019-4 A2 - CMO/RMBS	C		2	1.A	88,386	94.879	83,861	88,388	88,982		630			2.846	2.898	MON	210	2,516	10/22/2019	10/27/2059
92539N-AC-0	VERUS 227 A3 - CMO/RMBS	O		4	1.F FE	935,923	95.209	913,665	959,638	936,825		902			5.350	5.698	MON	4,278	21,392	07/28/2022	07/25/2067
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS	O		4	1.A FM	73,297	86.112	131,495	152,702	102,249		3,601			3.217	14.892	MON	409	4,618	12/08/2006	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS	O		4	4.A FM	136,688	68.354	119,922	175,441	125,703		23,584			6.000	6.271	MON	877	10,520	11/19/2014	10/25/2035
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS	O		4	1.A FM	75,938	68.354	66,623	97,467	56,344		5,279			6.000	11.886	MON	487	5,844	11/19/2014	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS	O		4	1.E FM	198,265	43.190	141,575	327,795	198,265					4.175	6.852	MON	1,141	6,830	01/16/2014	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS	O		4	1.A FM	321,408	28.771	159,092	552,960	169,788		8,755			4.050	5.653	MON	1,866	8,274	11/19/2014	09/25/2036
97652Q-AC-3	WIN 142 A3 - CMO/RMBS	O		4	1.A	25,340	90.494	22,620	24,997	26,388		25			3.500	2.656	MON	73	875	10/08/2014	09/20/2044
1029999999 - Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						150,066,380	XXX	134,874,068	181,264,813	149,016,519		2,721,348	5,394,012		XXX	XXX	XXX	685,197	6,402,672	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
00180U-AE-5	AMSR 21SFR3 E1 - CMBS	C		4	1.G FE	688,995	83.758	577,094	689,000	688,929		(509)			2.327	2.312	MON	891	16,033	09/10/2021	09/10/2040
005491U-BE-7	BBCMS 2018-C2 XA - CMBS	O		3	1.A FE	1,055,770	3.428	606,149		629,468		(110,505)			0.757	5.183	MON	11,159	147,262	12/06/2018	12/15/2051
05525B-AA-8	BAMLL 2013-WBRK A - CMBS	O		4	1.A	102,031	90.260	100,341	100,000	100,341		(185)			3.534	3.404	MON	295	3,583	05/21/2013	03/12/2037
05525M-AE-6	BAMLL 2014-520M B - CMBS	O		4	1.C	3,040,686	77.410	2,322,302	3,000,000	3,027,189		(1,823)			4.214	4.208	MON	7,023	128,173	08/01/2014	08/16/2046
05526Q-AE-6	BAMLL 2015-200P B - CMBS	O		4	1.A	730,589	91.782	711,313	775,000	735,494		4,905			3.490	5.889	MON	2,254	6,762	09/06/2022	04/15/2033
055731-AJ-2	BSPDF 2021-FL1 D - CMBS	C	C	4	2.B FE	100,000	90.944	90,944	100,000	100,000					6.668	7.247	MON	315	4,312	10/06/2021	10/15/2036
05604F-AL-9	BWAY 2013-1515 C - CMBS	O		2	1.A	836,140	89.262	769,435	862,000	842,285		6,145			3.446	4.545	MON	2,476	22,280	03/24/2022	03/10/2033
05604F-AN-5	BWAY 2013-1515 D - CMBS	O		4	1.A	1,145,719	87.579	1,050,943	1,200,000	1,157,828		12,109			3.633	5.350	MON	3,633	29,066	04/18/2022	03/10/2033
056054-AJ-8	BX 2019-XL F - CMBS	O		4,5	1.A	11,546,719	96.223	11,450,564	11,900,000	11,983,489		333,103			5.490	6.103	MON	30,852	424,401	04/22/2020	10/15/2036
056083-AL-2	BXP 2017-GM D - CMBS	O		4	1.A	14,199,316	80.430	12,064,422	15,000,000	14,565,001		84,006			3.425	4.197	MON	42,810	520,855	04/10/2018	06/15/2039
05609C-AN-7	BX 2021-21M E - CMBS	O		4	1.A	1,225,544	91.662	1,195,060	1,303,770	1,225,162		(382)			6.489	14.990	MON	3,995	18,257	09/29/2022	10/15/2036
05609V-AN-5	BX 2021-VOLT E - CMBS	C		4	1.A	1,484,000	92.997	1,380,073	1,484,000	1,484,000					6.318	6.401	MON	4,427	52,784	09/15/2021	09/15/2036
06054A-BC-2	BACM 2015-UBS7 B - CMBS	C		4	1.A	776,389	90.681	634,769	700,000	744,319		(865)			4.339	3.434	MON	2,531	30,846	08/18/2016	09/17/2048
06054M-AJ-2	BACM 2016-UBS10 B - CMBS	C		4	1.A	1,029,929	88.603	886,030	1,000,000	1,010,290		(2,098)			3.790	3.440	MON	3,158	37,900	05/20/2016	07/16/2049
065403-BF-3	BANK 2019-BNK17 AS - CMBS	C		4	1.A	1,287,398	90.179	1,127,235	1,250,000	1,274,227		(3,696)			3.976	3.626	MON	4,142	49,700	03/21/2019	04/17/2052
065405-AF-9	BANK 2019-BNK16 AS - CMBS	C		4	1.A	1,029,953	91.278	912,780	1,000,000	1,019,047		(2,984)			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.A	1,414,030	69.265	951,706	1,374,000	1,408,985		(4,141)			3.200	2.880	MON	3,664	44,586	09/24/2021	09/17/2064
06540R-AK-0	BANK 2017-BNK9 C - CMBS	C	</																		

Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

E10.55

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
08162Q-BL-2	BMARK 201G3 33B - CMBS			4	1.A	10,775,468	72.001	8,274,345	11,492,000	10,914,643		64,019		3.230	3.995	MON	30,932	358,666	06/13/2022	09/17/2048	
08162T-BC-6	BMARK 2018-B7 XA - CMBS	O		3	1.A FE	735,726	1.702	371,298		433,553		(77,205)		0.426	2.453	MON	7,753	108,714	11/09/2018	05/16/2053	
08162T-BC-6	BMARK 2018-B7 XA - CMBS			3	1.A FE	245,242	1.702	123,766		144,518		(25,735)		0.426	2.453	MON	2,584	36,238	11/09/2018	05/16/2053	
08162T-BD-4	BMARK 2018-B7 AM - CMBS			4	1.A	2,059,881	94.289	1,885,779	2,000,000	2,036,957		(5,978)		4.741	4.386	MON	7,902	94,820	11/09/2018	05/16/2053	
08162V-AG-3	BMARK 2019-B10 AM - CMBS	C		4	1.A	257,495	90.286	225,715	250,000	254,864		(742)		3.979	3.628	MON	829	9,948	03/17/2019	03/17/2062	
12430X-AE-2	BWAY 191633 B - CMBS			4	2.C FE	5,405,483	66.217	3,807,457	5,750,000	5,498,862		31,282		3.067	3.756	MON	10,286	173,010	12/13/2019	12/10/2039	
12512J-AX-2	CD 2018-CD7 XA - CMBS	O		3	1.A FE	1,074,797	2.926	570,652		605,532		(114,849)		0.657	4.584	MON	10,676	146,152	08/03/2018	08/17/2051	
12515A-BF-6	CD 2016-CD2 XA - CMBS			3	1.A FE	510,308	1.628	221,724		254,883		(69,483)		0.561	2.049	MON	6,374	84,721	02/14/2019	11/15/2049	
12515G-AG-2	CD 2017-CD3 B - CMBS	C		4	1.D	514,971	84.913	424,567	500,000	506,461		(2,476)		3.984	3.639	MON	1,660	19,920	01/27/2017	02/11/2050	
12515G-AH-0	CD 2017-CD3 C - CMBS	C		4	2.C	565,893	76.055	418,303	550,000	557,043		(1,864)		4.547	4.294	MON	2,084	25,367	01/27/2017	02/11/2050	
12515G-AH-0	CD 2017-CD3 C - CMBS	O		4	2.C	4,188,574	76.055	3,232,344	4,250,000	4,215,656		5,772		4.547	4.872	MON	16,103	196,021	11/06/2018	02/11/2050	
12531W-BH-4	CFCRE 2016-C3 C - CMBS	C		4	1.B	279,992	81.850	245,551	300,000	287,208		771		4.753	5.532	MON	1,188	14,458	01/22/2016	01/10/2048	
12531W-BH-4	CFCRE 2016-C3 C - CMBS	O		4	1.B	1,012,813	81.850	818,504	1,000,000	1,012,056		(28)		4.753	4.792	MON	3,961	48,194	02/27/2018	01/10/2048	
12532A-BA-6	CFCRE 2016-C6 AM - CMBS			4	1.A	180,248	89.388	156,429	175,000	177,140		(550)		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	94.615	1,291,498	1,365,000	1,369,852		(8,821)		4.949	4.403	MON	5,629	68,598	06/12/2014	03/12/2047	
12592G-BF-9	COMM 2014-CRE19 AM - CMBS	C		4	1.A	1,044,922	95.857	958,571	1,000,000	1,008,406		(5,596)		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.E	730,475	89.308	647,486	725,000	730,958		202		4.609	4.690	MON	2,785	33,905	09/09/2014	09/12/2047	
12592L-BP-6	COMM 2014-CRE20 C - CMBS	C		4	1.D	1,012,464	92.100	921,001	1,000,000	1,008,904		524		4.462	4.506	MON	3,718	45,432	10/22/2014	11/12/2047	
12592M-BQ-2	COMM 2014-LC17 C - CMBS	O		4	1.A	4,517,250	92.530	4,219,363	4,560,000	4,542,274		6,215		4.544	4.830	MON	17,266	210,388	10/29/2018	10/11/2047	
12592T-AG-0	COMM 2015-3BP B - CMBS			4	1.A	1,143,062	90.808	1,076,077	1,185,000	1,151,670		8,608		3.238	4.694	MON	3,198	22,812	05/24/2022	02/12/2035	
12592T-AN-5	COMM 2015-3BP E - CMBS	C		2	1.C	237,715	84.109	210,273	250,000	245,750		1,807		3.238	4.123	MON	675	8,208	03/01/2018	02/12/2035	
12592T-AN-5	COMM 2015-3BP E - CMBS	O		2	1.C	6,635,097	84.109	5,869,130	6,978,000	6,859,364		50,442		3.238	4.123	MON	18,831	229,114	03/01/2018	02/12/2035	
12592X-BJ-4	COMM 2015-CRE22 C - CMBS	C		4	1.A	1,018,963	90.993	909,925	1,000,000	1,005,202		(2,507)		4.070	3.978	MON	3,392	41,369	03/18/2015	03/12/2048	
12593A-BE-4	COMM 2015-CRE23 C - CMBS	C		4	1.D	1,040,735	91.389	959,584	1,050,000	1,046,812		1,222		4.215	4.468	MON	3,688	45,632	05/06/2015	05/12/2048	
12594M-BE-7	COMM 2016-COR1 B - CMBS	O		4	1.A	4,842,188	88.921	4,446,047	5,000,000	4,916,825		19,137		3.897	4.397	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	83.378	3,751,997	4,500,000	4,527,406		(8,940)		4.058	3.988	MON	15,217	186,697	09/19/2017	09/16/2050	
12595F-AL-6	CSAIL 2017-CX9 C - CMBS			4	1.A	1,727,611	83.378	1,417,421	1,700,000	1,599,669		18,095		4.058	5.589	MON	5,749	70,530	09/19/2017	09/16/2050	
12623S-AF-7	COMM 2012-CRE5 XA - CMBS			3	1.A FE	34,737	0.003	14		144		(342,198)		1.198	-200.000	MON	417	290,794	09/15/2015	12/12/2045	
12625K-AN-5	COMM 2013-CRE8 C - CMBS			4	1.A	93,656	97.652	97,652	100,000	99,773		691		3.903	4.321	MON	325	3,975	02/21/2014	06/12/2046	
12626B-AQ-7	COMM 2013-CRE10 B - CMBS			4	1.A	1,010,103	98.177	981,774	1,000,000	1,000,588		(1,013)		4.859	4.692	MON	4,049	49,522	08/01/2013	08/10/2046	
12626L-BP-6	COMM 2013-CRE11 B - CMBS	C		4	1.A	2,059,830	97.546	1,950,925	2,000,000	2,004,022		(6,041)		5.110	4.785	MON	8,517	103,597	10/02/2013	08/12/2050	
126281-BB-9	CSAIL 2015-C1 XA - CMBS	C		3	1.A FE	149,937	1.236	30,900		36,541		(21,250)		0.817	5.173	MON	1,703	22,231	02/29/2016	04/15/2050	
126281-BB-9	CSAIL 2015-C1 XA - CMBS			3	1.A FE	274,723	1.236	56,650		66,914		(38,664)		0.817	5.294	MON	3,122	40,756	02/29/2016	04/15/2050	
12629N-AL-9	COMM 2015-DC1 C - CMBS	C		4	2.A	969,002	85.947	816,493	950,000	954,237		(2,089)		4.297	4.180	MON	3,402	41,434	02/24/2015	02/12/2048	
12630D-BD-5	COMM 2014-CRE14 C - CMBS	C		4	1.A	2,579,297	94.583	2,364,571	2,500,000	2,514,708		(14,567)		4.590	4.326	MON	9,562	116,402	06/12/2014	02/12/2047	
12636M-AK-4	CSAIL 2016-C6 B - CMBS	C		4	1.A	514,996	89.349	466,742	500,000	505,104		(1,652)		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	89.349	6,254,394	7,000,000	6,897,761		25,350		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.C	2,528,023	88.276	2,233,376	2,530,000	2,528,202		(737)		4.920	5.000	MON	10,374	126,219	11/08/2018	01/15/2049	
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS			4	2.C	807,297	93.153	784,935	842,630	810,143		688		5.746	6.194	MON	2,824	48,418	02/11/2015	02/10/2052	
17320Q-AG-4	CGCMT 2013-375P B - CMBS	C		4	1.A	243,242	92.676	231,689	250,000	250,160		908		3.518	3.974	MON	733	8,916	02/28/2014	05/11/2035	
17321J-AJ-3	CGCMT 2013-GC15 XA - CMBS			3	1.A FE	530,418	0.311	25,056		42,407		(67,618)		0.785	-14.578	MON	5,273	72,724	01/20/2015	09/12/2046	
17322V-AX-4	CGCMT 2014-GC23 C - CMBS	C		4	1.B	1,416,172	93.667	1,287,919	1,375,000	1,380,664		(4,507)		4.427	4.167	MON	5,072	61,737	07/17/2014	07/10/2047	
17323V-BF-1	CGCMT 2015-GC29 XA - CMBS	C		3	1.A FE	185,233	1.851	40,903		47,497		(23,096)		1.017	3.818	MON	1,873	25,002	04/06/2015	04/10/2048	
17324K-AV-0	CGCMT 2015-GC35 XA - CMBS	C		3	1.A FE	251,041	1.620	66,890		71,344		(26,865)		0.721	5.345	MON	2,481	32,589	12/01/2015	11/13/2048	
17324T-AM-1	CGCMT 2016-GC36 C - CMBS	C		4	1.G	229,861	81.083	202,707	250,000	242,380		2,158		4.747	5.959	MON	989	12,038	02/03/2016	02/12/2049	
17326F-AK-3	CGCMT 2017-C4 C - CMBS	C		4	2.C	987,732	83.258	815,930	980,000	981,458		(1,056)		4.169	4.156	MON	3,404	41,705	10/19/2017	10/17/2050	
17327G-AU-8	CGCMT 2018-C6 XA - CMBS	O		3	1.A FE	785,928	3.391	431,024		460,233		(82,949)		0.766	3.965	MON	8,116	107,337	11/20/2018	11/10/2051	
17327G-AU-8	CGCMT 2018-C6 XA - CMBS			3	1.A FE	241,824	3.391	132,623		141,149		(25,947)		0.766	4.090	MON	2,497	33,027	11/20/2018	11/10/2051	
193051-AQ-2	COLD 2020-ICE5 E - CMBS			4	1.A	2,838,385	95.858	2,826,810	2,948,972	2,882,298		43,913		7.083	8.159	MON	9,864	90,224	05/23/2022	11/16/2037	
200474-AE-4	COMM 2015-LC19 D - CMBS	O		4	1.C	8,738,014	84.332	8,589,236	10,185,000	9,564,086		237,872		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	91.685	916,850	1,000,000	1,017,118		(8,736)		4.215	3.366	MON	3,513	42,822	08/18/2016	02/12/2048	
20048E-BC-4	COMM 2013-LC6 C - CMBS			4	1.A	236,932	99.518	243,820	245,000	245,000		911		4.242	0.041	MON	866	10,393	02/21/2014	01/12/2046	
22945D-AL-7	CSAIL 2019-C15 XA - CMBS			3	1.A FE	910,184	4.313	501,832		557,276		(95,787)		1.031	3.841	MON	9,999	128,650	03/01/2019	03/15/2052	

Annual Statement for the Year 2022 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
23305J-AJ-1	DBUBS 2017-BRKB D - CMBS			2	1.A	1,260,030	89.331	1,160,406	1,299,000	1,270,892			10,862		3.530	4.856	MON	3,821	35,028	03/24/2022	10/13/2034
23306G-AE-7	DBGS 2018-BIOD C - CMBS			4	1.A	3,037,311	96.478	3,185,159	3,301,425	3,333,040			207,936		5.268	5.174	MON	8,213	82,280	04/17/2020	05/15/2035
23312J-AJ-2	DBJPM 2017-C6 B - CMBS	C		4	1.A	720,967	86.869	608,082	700,000	709,909			(3,270)		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.A	3,813,125	84.455	3,378,216	4,000,000	3,904,721			28,057		4.174	4.869	MON	13,913	166,960	11/13/2018	06/10/2050
23312V-AJ-5	DBJPM 2016-C3 B - CMBS			4	1.B	514,966	84.767	423,837	500,000	505,651			(1,570)		3.264	2.928	MON	1,360	16,320	07/26/2016	08/12/2049
23312V-AJ-5	DBJPM 2016-C3 B - CMBS	O		4	1.B	1,857,813	84.767	1,695,349	2,000,000	1,927,302			17,813		3.264	4.369	MON	5,440	65,280	10/25/2018	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	C		4	1.G	1,995,181	83.444	1,668,878	2,000,000	1,994,948			339		3.473	3.581	MON	5,788	70,804	08/18/2016	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	O		4	1.G	4,628,906	83.444	4,172,195	5,000,000	4,804,790			46,166		3.473	4.704	MON	14,471	177,011	11/01/2018	08/12/2049
23345L-AJ-8	DOLP 2021-NYC D - CMBS			4	1.A	7,877,629	65.527	5,235,566	7,990,000	7,892,641			8,950		3.704	3.893	MON	24,661	295,932	04/13/2021	05/10/2041
23345L-AL-3	DOLP 2021-NYC E - CMBS			4	1.A	1,964,141	63.428	1,268,554	2,000,000	1,967,545			3,036		3.704	3.951	MON	6,173	74,076	11/15/2021	05/10/2041
26863L-AL-8	ELP 2021-ELP E - CMBS			4	1.A	945,000	91.939	919,387	1,000,000	969,977			24,977		6.436	10.211	MON	3,039	24,167	06/16/2022	11/15/2038
30262S-AR-9	FREMF 2015-K42 B - CMBS	C		4	1.A	257,013	95.989	239,972	250,000	251,043			(830)		3.848	3.566	MON	802	9,759	01/16/2015	01/27/2048
30286X-AN-9	FREMF 2015-K43 B - CMBS	C		4	1.A	100,522	95.631	95,630	100,000	99,905			(83)		3.729	3.723	MON	311	3,785	02/19/2015	02/25/2048
30291J-AJ-2	FREMF 2013-K29 B - CMBS	C		4	1.A	281,203	99.208	297,622	300,000	299,486			2,083		3.464	3.444	MON	866	10,561	03/21/2014	05/25/2046
30292G-AN-8	FREMF 2014-K39 B - CMBS	C		4	1.A	265,527	96.656	241,640	250,000	252,216			(1,874)		4.151	3.430	MON	865	10,520	01/16/2015	08/25/2047
302947-AE-6	FREMF 2016-K60 B - CMBS	O		4	1.A	5,162,162	91.613	5,038,710	5,500,000	5,313,071			39,118		3.534	4.437	MON	16,200	197,518	09/27/2018	12/25/2049
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS			4	2.B	509,761	97.386	449,693	461,763	506,713			(1,042)		6.107	5.310	MON	1,645	28,200	08/12/2019	08/10/2052
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS	C		4	1.A FM	1,397,791	98.210	1,239,209	1,261,791	1,261,791					5.209		MON	5,477	65,351	02/14/2014	08/12/2044
36191Y-AG-3	GSMS 2011-GC5 B - CMBS	C		4	1.A FM	1,855,999	86.689	1,473,713	1,700,000	1,700,000					5.299		MON	7,506	88,703	02/14/2014	08/12/2044
36198F-AP-7	GSMS 2013-GCJ14 B - CMBS			4	1.A	2,035,145	97.034	1,940,678	2,000,000	2,001,959			(5,592)		4.718	4.603	MON	7,863	95,935	08/14/2013	08/10/2046
36250P-AJ-4	GSMS 2015-GC32 B - CMBS	O		4	1.B	2,021,875	92.942	1,858,846	2,000,000	2,007,478			(3,609)		4.401	4.299	MON	7,336	89,376	10/29/2018	07/10/2048
36250P-AL-9	GSMS 2015-GC32 C - CMBS	C		4	2.B	135,430	89.432	111,789	125,000	128,184			(1,238)		4.411	3.398	MON	460	5,599	08/18/2016	07/10/2048
36250S-AL-3	GSMS 2018-GS10 C - CMBS			4	2.B	97,484	83.503	80,998	97,000	97,463			17		4.407	4.487	MON	356	4,335	07/18/2018	07/12/2051
36250S-AM-1	GSMS 2018-GS10 D - CMBS	O		4	3.B	4,070,313	69.950	3,497,511	5,000,000	4,407,765			88,806		3.000	5.536	MON	12,500	150,000	11/09/2018	07/12/2051
36250V-AJ-1	GSMS 2015-GC34 B - CMBS	C		4	1.B	684,929	90.068	598,952	665,000	670,884			(2,209)		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	91.338	4,566,878	5,000,000	4,839,013			39,017		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.E	1,395,572	83.984	1,137,987	1,355,000	1,377,225			2,120		3.395	3.082	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	87.194	161,308	185,000	187,776			(1,058)		3.853	3.488	MON	594	7,227	11/16/2016	11/15/2049
36252H-AJ-0	GSMS 2017-GS5 B - CMBS	C		4	1.D	544,848	87.395	462,318	529,000	536,009			(2,616)		4.047	3.701	MON	1,784	21,409	03/07/2017	03/11/2050
36252S-AZ-0	GSMS 2019-GC38 AS - CMBS			4	1.A	1,544,880	89.460	1,341,894	1,500,000	1,528,819			(4,406)		4.158	3.812	MON	5,198	62,370	02/13/2019	02/12/2052
36252T-AW-5	GSMS 2016-GS2 B - CMBS	C		4	1.A	772,454	88.292	662,188	750,000	757,798			(2,443)		3.759	3.413	MON	2,349	28,193	05/18/2016	05/12/2049
36252T-AY-1	GSMS 2016-GS2 C - CMBS	C		4	1.F	292,751	87.832	250,321	285,000	288,567			(983)		4.699	4.370	MON	1,116	13,596	05/17/2016	05/12/2049
36255N-AX-3	GSMS 2018-GS9 AS - CMBS	C		4	1.A	468,628	92.034	418,754	455,000	462,499			(2,059)		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	1.A	1,050,000	91.841	964,328	1,050,000	1,050,000					5.868	5.594	MON	2,909	32,562	09/29/2021	10/15/2036
36265X-AG-6	GSMS 22ECI D - CMBS			4,5	1.A	2,244,374	98.176	2,208,969	2,250,000	2,253,496			9,122		8.528	8.625	MON	9,061	55,425	07/26/2022	08/15/2039
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS			4	1.C	762,832	97.469	678,608	696,231	744,080			(3,120)		6.285	5.214	MON	3,647	43,758	07/22/2016	09/10/2036
38012D-AB-3	HSG TR XIX - CM			1	2.B FE	1,174,460	89.499	982,580	1,097,867	1,163,650			(1,766)		5.466	4.919	MON	3,500	60,005	05/20/2016	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS	C		4	2.A FE	110,621	93.177	103,080	110,629	110,623			-		5.587	5.653	MON	361	6,181	08/25/2011	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS			4	2.A FE	820,437	93.177	764,512	820,497	820,458			1		5.587	5.653	MON	2,674	45,841	08/25/2011	05/10/2050
38406J-AJ-7	GRACE 20GRCE D - CMBS			4	1.A	964,492	68.475	684,748	1,000,000	969,872			3,238		2.680	3.159	MON	2,233	27,171	04/20/2021	11/04/2042
38406J-AL-2	GRACE 20GRCE E - CMBS			4	1.G	11,713,783	63.661	8,339,579	13,100,000	11,945,755			117,075		2.680	4.038	MON	29,256	348,573	03/10/2022	11/04/2042
44421G-AJ-2	HY 2019-30HY D - CMBS			4	1.A	549,895	75.606	429,440	568,000	551,611			1,716		3.443	4.014	MON	1,630	16,569	02/18/2022	07/12/2039
44421G-AL-7	HY 2019-30HY E - CMBS			4	2.B FE	5,613,540	74.244	4,319,508	5,818,000	5,542,289			(21,899)		3.443	3.296	MON	16,693	203,103	06/24/2019	07/12/2039
44421M-AJ-9	HY 2019-55HY D - CMBS			4	1.A	4,407,813	72.057	3,602,828	5,000,000	4,548,629			53,900		2.943	4.532	MON	12,262	149,184	04/08/2020	12/12/2041
44421M-AL-4	HY 2019-55HY E - CMBS			4	1.A	3,941,046	70.384	2,943,458	4,182,000	3,999,888			22,706		2.943	3.727	MON	10,256	124,717	12/02/2019	12/12/2041
449653-AG-9	ILPT 2022-LPFX D - CMBS			4	1.A	7,351,772	74.799	5,609,950	7,500,000	7,348,506			(3,265)		3.824	4.179	MON	23,899	219,072	03/04/2022	03/11/2044
44965L-AN-4	ILPT 2019-SURF HRR - CMBS			4	1.E FE	20,596,936	64.083	14,546,898	22,700,000	21,263,727			189,838		4.294	5.625	MON	81,224	988,230	03/01/2019	02/13/2041
44974A-AY-3	IMTT 2017-APTS BFX - CMBS			4	1.A	1,103,906	94.898	1,067,601	1,125,000	1,116,608			5,535		3.497	4.113	MON	3,278	39,883	04/15/2020	06/15/2034
45378Y-AL-8	IPT 2018-INDP B - CMBS			4	1.A	980,313	93.429	934,294	1,000,000	984,124			3,812		3.911	4.580	MON	3,259	26,073	04/19/2022	07/10/2035
45378Y-AQ-7	IPT 2018-INDP D - CMBS			4	1.A	10,599,875	90.923	9,637,841	10,600,000	10,592,995			(1,655)		4.356	4.378	MON	38,478	461,736	06/21/2018	07/10/2035
46361T-AG-7	ICOT 2013-IRV B - CMBS			4	1.A	933,594	98.291	982,907	1,000,000	996,354			8,198		3.173	4.100	MON	1,851	32,172	01/10/2014	05/15/2048
46590M-AX-8	JPMCC 2016-JP2 C - CMBS	C		4	2.B	699,990	82.792	620,936	750,000	724,451			7,409		3.769	4.960	MON	2,355	28,776	12/18/2018	08/17/2049

E10.56

Annual Statement for the Year 2022 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
465972-AE-7	JPMCC 22DATA C - CMBS			4,5	1.A	3,590,170	80.871	3,234,853	4,000,000	3,598,937			8,768		3.916	5.365	MON	13,053	79,621	06/08/2022	06/10/2042
465972-AG-2	JPMCC 22DATA D - CMBS			4	1.A	2,750,004	76.236	2,439,534	3,200,000	2,761,438			11,434		4.046	5.917	MON	10,790	63,697	06/08/2022	06/09/2043
46639N-AV-3	JPMBB 2013-C12 B - CMBS	C		4	1.A	1,246,901	97.245	1,215,564	1,250,000	1,248,073			62		4.112	4.200	MON	4,284	51,887	06/14/2013	07/17/2045
46639Y-AW-7	JPMCC 2013-LC11 C - CMBS	C		4	1.B	989,531	92.879	928,785	1,000,000	998,076			1,174		3.958	4.113	MON	3,299	39,582	06/12/2014	04/17/2046
46640N-AK-4	JPMBB 2013-C15 B - CMBS			4	1.A	1,544,991	97.662	1,464,925	1,500,000	1,501,718			(5,580)		4.927	4.575	MON	6,158	73,900	10/18/2013	11/17/2045
46640N-AK-4	JPMBB 2013-C15 B - CMBS	C		4	1.A	778,535	97.662	732,463	750,000	751,510			(3,587)		4.927	4.460	MON	3,079	36,950	01/28/2014	11/17/2045
46642E-BE-5	JPMBB 2014-C21 C - CMBS	C		4	1.D	1,570,613	92.004	1,414,476	1,537,400	1,540,623			(3,662)		4.644	4.488	MON	5,949	72,358	12/21/2018	08/16/2047
46643G-AL-4	JPMBB 2014-C24 C - CMBS	C		4	1.D	256,287	84.677	211,691	250,000	250,900			(667)		4.383	4.176	MON	913	11,113	10/09/2014	11/18/2047
46645L-BE-6	JPMBB 2016-C1 B - CMBS	O		4	1.A	11,387,674	92.526	10,177,841	11,000,000	11,160,114			(54,840)		4.736	4.236	MON	43,416	527,922	10/25/2018	03/17/2049
46645U-AY-3	JPMCC 2016-JP4 B - CMBS	C		4	1.A	949,656	88.118	812,446	922,000	933,279			(4,703)		4.053	3.701	MON	3,114	37,365	12/05/2016	12/17/2049
46648K-BA-3	JPMDB 2017-C7 C - CMBS	C		4	1.C	594,538	80.496	495,049	615,000	602,235			2,473		4.151	4.733	MON	2,127	25,939	12/19/2018	10/17/2050
46651E-AN-4	JPMCC 2019-OSB E - CMBS			4	1.A	6,348,627	76.189	4,876,089	6,400,000	6,363,700			4,703		3.783	3.963	MON	20,175	245,462	05/29/2019	06/07/2039
46654B-AG-2	JPMCC 2021-1MEM C - CMBS	C		4	1.A	1,936,175	70.650	1,368,488	1,937,000	1,936,257			180		2.654	2.705	MON	4,283	52,113	09/27/2021	10/09/2041
482598-AN-9	KNLD 2019-KNSQ E - CMBS			4	1.E	1,850,000	97.285	1,945,709	2,000,000	2,010,455			13,925		6.118	5.707	MON	5,778	67,082	04/06/2020	05/15/2036
50202K-AJ-5	LCCM 2021-FL2 D - CMBS	C		2	2.B FE	100,000	91.487	91,487	100,000	100,000					7.218	7.398	MON	341	4,469	07/01/2021	12/15/2038
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS			2	1.A	136,902	99.848	140,942	141,157	140,864			530		2.579	3.172	MON	303	3,640	01/24/2017	03/12/2049
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS	O		4	2.C FE	116,936	95.444	112,741	118,122	117,057			(44)		5.620	5.773	MON	553	6,638	04/01/2017	03/25/2037
53218D-AJ-7	LIFE 2022-BMR2 D - CMBS			4,5	1.C	1,989,999	95.758	1,915,155	2,000,000	2,010,336			20,337		6.878	6.824	MON	6,495	56,263	05/03/2022	05/15/2039
53946J-AC-8	LNCR 2019-CRE2 AS - CMBS		C	2	1.A FE	4,658,944	97.809	5,127,735	5,242,623	5,214,349			315,698		5.818	6.629	MON	14,403	159,895	04/14/2020	05/15/2036
53947D-AE-6	LNCR 2019-CRE3 B - CMBS		C	2	1.A FE	-	99.024	-	-	-			-		5.918	2.725	MON			07/27/2020	04/17/2034
53947X-AL-6	LNCR 2021-CRE5 D - CMBS		C	2	2.B FE	654,375	89.500	671,250	750,000	658,611			4,236		7.318	11.107	MON	2,592	12,074	10/12/2022	07/15/2036
55316P-AL-1	MKT 2020-525M E - CMBS			4	3.A	11,767,781	57.193	9,265,313	16,200,000	12,704,927			369,854		2.941	6.919	MON	39,698	482,994	03/19/2020	02/12/2040
563136-AJ-9	OMW 2020-1MW D - CMBS			4	1.A	132,811	79.581	115,393	145,000	134,502			1,691		2.335	4.087	MON	282	2,868	02/18/2022	09/12/2039
61691G-AW-0	MSBAM 2016-C32 B - CMBS	C		4	1.A	1,029,969	87.967	879,671	1,000,000	1,012,329			(3,207)		4.095	3.745	MON	3,413	40,950	12/06/2016	12/17/2049
61761D-AH-5	MSBAM 2012-C6 C - CMBS	C		4	1.A FM	995,156	95.513	955,134	1,000,000	1,000,000			2,280		4.536		MON	3,780	45,349	02/21/2014	11/17/2045
61762T-AK-2	MSBAM 2013-C11 C - CMBS			4	6	143,200	15.000	300,000	2,000,000	143,200					4.398	59.357	MON	7,330	108,783	08/06/2014	11/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS			4	1.A	509,125	97.437	487,183	500,000	500,156			(925)		4.756	4.665	MON	1,982	24,132	10/10/2013	10/17/2046
61764X-BC-8	MSBAM 2015-C21 55B - CMBS			4	1.A	9,530,625	88.860	8,663,850	9,750,000	9,571,985			41,360		3.142	3.749	MON	25,528	257,950	02/02/2022	03/17/2048
61765D-AX-6	MSC 2015-MS1 B - CMBS	C		4	1.A	248,966	90.218	225,544	250,000	249,418			114		4.024	4.157	MON	838	10,213	06/25/2015	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS - CMBS	C		4	1.A	514,988	92.941	464,705	500,000	504,796			(1,653)		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	2.A	4,653,226	77.106	4,254,702	5,518,000	5,102,938			116,538		3.000	5.656	MON	13,795	165,540	10/11/2018	03/17/2049
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS	C		4	1.A	465,622	93.026	428,868	461,023	462,225			(489)		3.058	2.937	MON	1,175	14,098	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	C		4	1.A	617,989	90.159	540,953	600,000	606,096			(1,977)		4.039	3.688	MON	2,020	24,234	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS			4	1.A	772,487	90.159	676,191	750,000	757,619			(2,471)		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	90.159	6,398,570	7,097,000	6,967,504			32,600		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	91.040	1,820,807	2,000,000	2,022,342			(6,398)		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	90.575	8,151,764	9,000,000	8,692,850			75,238		2.782	3.759	MON	20,865	250,380	09/27/2018	08/17/2049
61767Y-BD-1	MSC 2018-H3 B - CMBS			4	1.B	236,898	87.814	201,971	230,000	234,475			(781)		4.620	4.220	MON	886	10,626	06/27/2018	07/17/2051
61773P-AE-1	MSC 2021-PLZA B - CMBS			4	1.A	1,023,212	74.620	746,203	1,000,000	1,019,282			(4,725)		2.810	2.622	MON	1,717	27,239	11/05/2021	11/09/2043
68275C-AD-0	FB FB 2005-1 B - CMBS			2	1.A FM	582,120	93.363	627,396	672,000	649,306			7,636		5.322	6.820	MON	2,285	35,764	05/13/2010	08/10/2035
68275C-AE-8	FB FB 2005-1 C - CMBS			2	1.A FM	408,093	92.278	441,089	478,000	465,111			4,952		5.289	6.570	MON	1,615	25,635	05/13/2010	08/10/2035
78413M-AE-8	SFAVE 2015-SAVE A2B - CMBS			4	1.A	1,039,889	68.366	683,661	1,000,000	1,027,452			(1,793)		4.144	3.884	MON	3,453	41,440	02/03/2015	01/08/2043
78413M-AL-2	SFAVE 2015-SAVE B - CMBS	C		4	1.C	519,002	66.286	331,430	500,000	513,174			(828)		4.388	4.204	MON	1,828	22,245	02/03/2015	01/08/2043
78432W-AJ-2	SFO 21555 E - CMBS			4	2.C	2,500,000	82.927	2,073,181	2,500,000	2,500,000					7.218	7.485	MON	8,521	111,746	04/30/2021	05/09/2038
78485W-AG-4	STWD 2019-FL1 C - CMBS			2	1.F FE	144,000	95.250	142,875	150,000	153,363			7,486		6.276	5.304	MON	417	5,346	06/29/2020	07/16/2038
865592-AL-3	SUMMT 2022-BVUE E - CMBS			4	1.E	11,789,998	64.344	8,042,970	12,500,000	11,871,636			81,638		2.892	3.873	MON	30,130	336,453	01/12/2022	02/12/2041
87264J-AA-4	TMSQ 2014-1500 A - CMBS			2	1.A	411,970	93.865	375,458	400,000	402,160			(1,360)		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	92.672	231,679	250,000	250,973			(625)		3.835	3.640	MON	799	9,720	10/23/2014	10/10/2036
89614Y-AD-8	TCN 2021-SFR1 D - CMBS			2	2.C FE	499,992	85.153	425,767	500,000	499,861			(116)		2.594	2.582	MON	1,081	13,763	11/04/2021	07/19/2038
90117P-AN-5	AOTA 2015-1211 D - CMBS			4	1.D	1,030,703	84.092	840,921	1,000,000	1,015,797			(6,012)		4.142	3.553	MON	3,452	41,996	06/12/2020	08/10/2035
90187L-AL-3	PRKAV 2017-245P D - CMBS			4	1.B	1,112,676	76.807	844,882	1,100,000	1,108,610			(466)		3.657	3.535	MON	3,353	40,790	09/23/2020	06/05/2037
90270Y-AL-3	UBSBB 2013-C5 C - CMBS	C		4	2.A	143,273	90.989	136,484	150,000	150,000			817		4.016	1.762	MON	502	6,213	02/21/2014	03/12/2046

Annual Statement for the Year 2022 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
927149-AA-2	VILLAS DEVELOPMENT LENDER, INC. - CMBS			4	1.A	250,000	70.750	176,875	250,000	250,000					2.490	2.467	N/A	536	6,311	12/10/2021	01/01/2040
92890K-BF-1	WFRBS 2014-C22 B - CMBS			4	1.A	1,544,946	92.993	1,394,898	1,500,000	1,507,099		(5,357)			4.371	4.014	MON	5,464	65,565	09/05/2014	09/17/2057
92936T-AE-2	WFRBS 2012-C7 C - CMBS	C		4	1.A FM	837,951	70.999	1,080,328	1,521,611	837,951		(8,361)	709,275	0.003	0.006	MON	4	60,070	06/12/2014	06/16/2045	
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS	C		3	1.A FE	67,130	1.775	14,373		18,722		(10,149)		1.073	-9.453	MON	724	9,402	04/21/2015	05/15/2048	
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS			3	1.A FE	665,704	1.775	142,532		185,659		(100,641)		1.073	-9.453	MON	7,180	93,239	04/21/2015	05/15/2048	
94989V-AJ-8	WFCM 2015-NXS3 B - CMBS	O		4	1.A	3,048,164	92.169	2,765,072	3,000,000	3,017,648		(7,702)		4.497	4.303	MON	11,242	137,098	10/29/2018	09/17/2057	
95000A-BA-4	WFCM 2015-P2 C - CMBS	O		4	1.A	2,110,165	88.152	1,860,016	2,110,000	2,106,809		(183)		4.663	4.775	MON	8,199	99,937	11/14/2018	12/17/2048	
95000G-BD-5	WFCM 2016-BNK1 B - CMBS			4	1.A	180,243	81.402	142,454	175,000	176,938		(556)		2.967	2.627	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	91.764	917,640	1,000,000	1,009,837		(3,332)		4.506	4.152	MON	3,755	45,060	03/18/2016	03/17/2059	
95000M-BU-4	WFCM 2016-C36 B - CMBS	O		4	1.C	3,347,969	83.251	2,913,771	3,500,000	3,418,736		18,150		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	86.632	259,897	300,000	304,917		(921)		4.253	3.901	MON	1,063	12,759	03/12/2018	03/17/2051	
1039999999 - Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						410,666,759	XXX	349,566,224	425,278,511	413,032,141		1,610,201	709,275		XXX	XXX	XXX	1,370,456	16,677,687	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
00037U-AD-2	AASET 2018-3 A - ABS		C	2	2.C FE	20,466,394	77.503	15,862,069	20,466,394	20,466,394				4.460	4.460	MON	69,466	1,000,516	11/02/2018	12/15/2038	
00037U-AE-0	AASET 2018-3 B - ABS		C	2	2.B	944,200	20.000	944,200	4,721,002	944,200		1,199	911,314	5.685	28.425	MON	8,946		12/19/2022	12/15/2038	
00037U-AF-7	AASET 2018-3 C - ABS		C	2	5.B FE	110,179	5.000	110,179	2,203,590	110,179		305	785,248	6.901		MON	4,608		11/02/2018	12/15/2038	
00038R-AA-4	AASET 2019-2 A - ABS			2	2.C FE	164,094	74.003	170,770	164,094	164,094		1,682	51,150	3.376	4.748	MON	325	7,790	09/25/2020	10/16/2039	
00038R-AB-2	AASET 2019-2 B - ABS			2	4.A FE	845,871	32.003	845,871	2,643,098	845,871		(781)	1,810,693	4.458	13.930	MON	4,910	117,829	10/07/2019	10/16/2039	
000823-AS-3	ABPCI II D - CDO		C	2	2.C PL	250,000	90.242	225,605	250,000	250,000				8.743	9.369	JAJO	4,432	14,052	02/19/2021	04/20/2032	
001202-AA-8	AGL 14 E - CDO		C	4	3.C FE	850,000	88.172	749,460	850,000	850,000				10.928	10.646	JAJO	18,577	59,690	11/05/2021	12/02/2034	
00120C-AA-6	AGL 12 E - CDO		C	4	3.C FE	475,000	83.711	397,625	475,000	475,000				10.393	11.069	JAJO	10,010	45,086	05/14/2021	07/20/2034	
00144F-AA-1	AIMCO 14 E - CDO		C	4	3.C FE	2,482,000	86.757	2,168,921	2,500,000	2,547,100		64,726		9.993	8.845	JAJO	50,657	172,203	08/03/2021	04/20/2034	
00166D-AA-9	ALM 2020 D - CDO		C	4	3.C FE	2,465,625	87.197	2,179,924	2,500,000	2,507,182		41,557		10.079	10.830	JAJO	53,195	137,788	03/31/2022	10/15/2029	
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	283,146	80.103	231,052	288,443	287,583		(57)		3.351	3.475	MON	430	9,666	02/24/2021	01/17/2040	
006346-AS-9	ADMSO 181 A - ABS	O		4	1.F FE	5,478,385	94.871	5,197,563	5,478,550	5,472,886		(5,591)		4.810	4.792	MON	11,712	263,518	10/19/2018	11/16/2048	
00851R-AA-8	AGL 11 E - CDO		C	4	3.C FE	3,295,938	88.673	2,937,295	3,312,500	3,336,903		42,184		10.439	8.999	JAJO	73,001	248,256	11/24/2021	04/17/2034	
00900K-AA-4	AIMCO 2018-B - CDO			4	3.C FE	4,846,169	91.369	4,431,372	4,850,000	5,086,869		243,432		10.429	10.185	JAJO	106,783	362,990	04/07/2021	01/15/2032	
00900P-AN-5	AIMCO 18BR CR - CDO			4	1.F FE	3,875,000	94.411	3,658,430	3,875,000	3,875,000				6.179	6.017	JAJO	50,549	122,128	04/13/2021	01/15/2032	
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -			1	1.G FE	1,497,187	94.536	1,415,384	1,497,187	1,497,187				5.250	5.246	AO	19,651	78,602	09/09/2020	10/01/2030	
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2.A PL	4,754,820	81.341	3,914,110	4,811,977	4,768,139		9,337		5.625	6.277	MON	12,030	272,049	04/22/2019	05/15/2034	
016269-AC-6	ALINE 1 C - CDO	O		4	1.F FE	3,652,950	94.805	3,484,091	3,675,000	3,904,181		327,735		6.143	4.835	JAJO	45,775	109,686	10/29/2018	07/21/2031	
017154-AN-5	ALLPK 1 BR - CDO		C	4,5	1.C FE	1,250,000	93.265	1,165,812	1,250,000	1,250,000				5.763	5.787	JAJO	14,608	26,687	01/20/2022	01/22/2035	
023761-AA-7	AMERICAN AIRLINES 2016-1 CLASS AA PASS T			1	2.A FE	74,843	89.118	65,390	73,375	74,581		(145)		3.650	3.276	FA	1,012	2,678	02/19/2021	08/15/2030	
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	2.A FE	71,974	89.382	63,853	71,438	71,904		(32)		3.575	3.406	JJ	1,178	2,554	02/11/2021	07/15/2029	
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI	C		1	2.A FE	1,083,228	86.782	940,046	1,083,228	1,083,228				3.000	2.999	AO	6,860	32,497	09/19/2016	04/15/2030	
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR	C		1	2.C FE	1,100,625	80.290	883,692	1,100,625	1,100,625				4.000	3.999	FA	16,632	44,025	01/04/2017	08/15/2030	
02666B-AB-2	AH4R 2015-SFR2 B - RMBS			4	1.A FE	499,966	95.026	475,131	500,000	499,476		(11)		4.295	4.328	MON	1,790	21,475	09/11/2015	10/17/2052	
03290A-AD-2	ANCHF 13 D1 - CDO		C	4	2.C FE	1,600,000	85.035	1,360,567	1,600,000	1,600,000				5.425	5.462	JAJO	15,431	113,322	05/25/2021	07/27/2039	
03290B-AA-6	ANCHF 13 E1 - CDO		C	4	3.C FE	2,850,000	76.708	2,301,227	3,000,000	2,865,752		8,828		6.917	7.675	JAJO	36,891	270,916	05/25/2021	07/27/2039	
03290B-AF-5	ANCHF 13 E2 - CDO		C	4	3.C FE	1,535,475	76.337	1,351,157	1,770,000	1,546,067		10,592		6.842	8.984	JAJO	21,529	60,552	04/26/2022	07/27/2039	
033289-AJ-8	ANCHC 131R DR - CDO		C	4	3.C FE	5,162,365	88.125	4,626,541	5,250,000	5,302,841		136,726		10.741	10.686	JAJO	125,308	355,806	03/09/2022	10/14/2030	
03328U-AS-1	ANCHC 7RR ER2 - CDO		C	4	3.C FE	8,764,870	85.167	7,515,976	8,825,000	9,104,599		334,837		11.474	10.995	JAJO	182,825	735,073	05/20/2021	01/28/2031	
03328W-AW-8	ANCHC 9 C2R - CDO			4	1.F FE	4,130,000	94.628	3,908,150	4,130,000	4,130,000				6.329	6.140	JAJO	55,183	136,480	08/11/2021	07/15/2032	
03328X-AL-0	ANCHC 9 E2R - CDO			4	3.C FE	1,441,350	83.653	1,254,793	1,500,000	1,464,398		23,048		10.899	12.234	JAJO	34,514	66,369	04/27/2022	07/15/2032	
03329D-AA-7	ANCHC 17 E - CDO		C	4	3.C FE	6,100,875	85.119	5,245,469	6,162,500	6,392,437		288,949		10.939	11.151	JAJO	142,315	627,652	06/04/2021	07/15/2034	
03329T-AJ-3	ANCHF 4 BR - CDO			2	1.D FE	250,000	81.839	204,597	250,000	250,000				3.123	3.135	JAJO	1,388	7,808	01/29/2021	04/27/2039	

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Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

E10.59

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
03329T-AL-8	ANCHF 4 CR - CDO			2	1.G FE	500,000	79.293	396,467	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.C FE	1,777,454	82.174	1,508,423	1,835,644	1,786,324		5,195			6.850	7.421	JAJO	23,053	125,742	04/22/2021	07/25/2036
03331B-AJ-8	ANCHC 18 E - CDO		C	4	3.C FE	3,613,500	89.081	3,251,442	3,650,000	3,815,025		200,313			10.539	10.601	JAJO	81,210	277,271	02/23/2021	04/15/2034
03331L-AA-5	ANCHC 21 E - CDO		C	4	3.C FE	1,671,025	86.869	1,520,215	1,750,000	1,697,419		26,394			11.593	12.320	JAJO	41,138	124,717	04/27/2022	10/20/2034
03754D-AE-3	APEXC 211 E - CDO		C	4	3.C FE	1,900,000	88.894	1,777,883	2,000,000	2,000,469		95,558			11.454	12.206	JAJO	47,724	215,675	06/01/2021	07/18/2034
03755D-AA-0	APEXC 192 E - CDO		C	4	3.C FE	1,202,380	88.079	1,113,318	1,264,000	1,247,686		45,169			11.508	11.520	JAJO	27,477	103,696	08/18/2021	10/25/2032
03762X-AD-1	APID XXIV DR - CDO			4	3.C FE	928,810	85.359	853,590	1,000,000	983,270		49,925			10.043	10.525	JAJO	20,364	69,388	03/23/2021	10/21/2030
03767G-AA-9	APID XXIX D - CDO		C	4	3.C FE	6,605,250	84.140	5,805,691	6,900,000	6,820,356		180,861			9.608	10.397	JAJO	125,230	443,636	03/11/2021	07/25/2030
03767X-AC-8	APID XXXI ER - CDO			4	3.C FE	624,983	89.512	604,208	675,000	633,714		8,731			10.679	12.838	JAJO	15,218	29,103	06/07/2022	04/15/2031
03768B-AA-9	APID XXX D - CDO			4	3.C FE	7,679,250	86.901	6,778,242	7,800,000	7,814,500		130,836			9.794	10.463	JAJO	159,148	525,222	09/21/2021	10/20/2031
03770F-AA-6	AASET 141R AR - ABS			4	1.F FE	800,117	77.503	620,114	800,117	800,117		1			4.076	4.076	MON	1,449	38,127	01/31/2018	01/15/2043
03770F-AC-2	AASET 141R BR - ABS			4	2.B	36,377	49.923	33,114	66,331	36,390		13			5.906	11.787	MON	174		12/19/2022	01/15/2043
03770F-AE-8	AASET 141R CR - ABS			4	5.B FE	21,509	9.800	17,955	183,212	21,509		27	102,754		7.350	62.586	MON	598		01/31/2018	01/15/2043
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	963,394	98.257	972,740	990,000	978,871		7,356			4.194	5.051	MJSD	2,999	41,521	10/28/2020	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	11,924,055	91.107	10,868,562	11,929,500	11,925,962		920			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	91.107	225,489	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	1.F FE	3,000,000	95.866	2,875,976	3,000,000	3,000,000					6.975	7.481	JAJO	40,104	113,369	03/29/2019	04/24/2031
04015H-AL-1	ARES XXXIV ER - CDO			4	3.C FE	4,624,681	84.592	3,954,683	4,675,000	4,904,866		275,664			10.929	10.818	JAJO	107,865	372,800	01/26/2021	04/18/2033
04015V-AE-6	ARES XLV E - CDO		C	4	3.C FE	1,468,000	83.955	1,343,277	1,600,000	1,480,084		12,084			10.179	12.805	JAJO	34,383	35,979	08/16/2022	10/15/2030
04016B-AE-9	ARES 39R ER - CDO		C	4	3.C FE	9,360,120	82.038	7,834,615	9,550,000	9,677,434		315,958			10.894	10.766	JAJO	216,739	697,265	02/25/2022	04/18/2031
04016P-AN-8	ARES 43R CR - CDO		C	4	1.F FE	775,000	94.076	729,085	775,000	775,000					6.279	7.020	JAJO	10,273	25,216	06/04/2021	07/15/2034
04016P-AN-8	ARES 43R CR - CDO			4	1.F FE	3,875,000	94.076	3,645,427	3,875,000	3,875,000					6.279	7.020	JAJO	51,367	126,078	06/04/2021	07/15/2034
04018E-AE-1	ARES LIX C1 - CDO		C	4	1.F FE	550,000	92.459	508,523	550,000	550,000					4.683	5.739	JAJO	4,865	16,681	03/09/2021	04/25/2034
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	1,462,401	102.302	1,403,083	1,371,511	1,454,796		(2,195)			5.524	4.966	JD	3,367	75,762	11/28/2018	06/15/2050
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	154,833	102.302	140,308	137,151	152,911		(434)			5.524	4.509	JD	337	7,576	03/15/2018	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS			4	2.B FE	16	0.000	16	16,463,342	16					1.500	250.000	MON	8,795		12/19/2022	12/17/2068
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		O	4	3.A S		0.000								1.500	7.310	MON	15,247		11/02/2018	12/17/2068
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS			4	3.A S		0.000								1.500	7.310	MON	6,404		11/02/2018	12/17/2068
04546K-AA-6	AASET 2018-2 A - ABS			2	3.B FE	8,175,159	79.283	7,832,651	9,879,346	8,175,159		6,142	1,669,967		4.454	5.382	MON	18,334	440,026	04/22/2019	11/18/2038
04546K-AA-6	AASET 2018-2 A - ABS		O	2	3.B FE	6,114,317	79.283	5,858,150	7,388,903	6,114,317		33	1,274,471		4.454	5.382	MON	13,713	329,102	11/01/2018	11/18/2038
04623H-AA-9	MORGN 2 E - CDO			4	3.C FE	1,494,575	82.834	1,296,350	1,565,000	1,540,147		44,753			9.843	10.355	JAJO	31,235	105,419	11/23/2021	04/21/2031
04650U-AA-6	AT FDG NT ISSUER LLC - ABS			2	1.F PL		100.000								4.250	4.247	MJSD	18,406	-	02/15/2018	09/23/2027
04943A-AG-4	ATCLO VIII C - CDO		C	4	1.F FE	700,000	95.608	669,254	700,000	700,000					6.629	6.653	JAJO	9,796	25,386	06/23/2017	01/16/2030
04965F-AJ-0	ATRM 15 C - CDO		O	4	1.F FE	8,000,000	95.304	7,624,308	8,000,000	8,000,000					6.525	6.113	JAJO	100,043	265,917	11/16/2018	01/23/2031
04965T-AA-9	ATRM XLII E - CDO		C	4	4.A FE	5,444,991	86.917	4,803,467	5,526,500	5,908,339		533,294			10.375	9.479	JAJO	109,892	398,833	02/05/2020	11/21/2030
05178T-AA-9	AURMIL 2011A 11 - RMBS			1	1.F FE	929,906	102.640	929,950	906,035	906,035					5.820	6.340	JJ	24,315	52,731	06/28/2011	07/15/2034
05377R-DD-3	AESOP 182 B - ABS		O	4	1.E FE	999,963	97.881	978,810	1,000,000	999,120		(865)			4.270	4.167	MON	1,305	42,700	10/17/2018	03/20/2025
05377R-DE-1	AESOP 182 C - ABS		O	4	2.B FE	3,123,930	97.419	3,044,333	3,125,000	3,125,146		374			4.950	5.014	MON	4,727	154,688	10/17/2018	03/20/2025
05551C-AA-3	BIBCARD 2019-1 - ABS			4	2.A FE	19,100,000	91.678	17,510,403	19,100,000	19,100,000					3.500	3.515	JAJO	155,983	668,500	10/22/2019	01/07/2030
05683H-AS-4	BCC 2017-2 CR2 - CDO		C	4	1.F FE	490,000	93.263	456,989	490,000	490,000					6.458	5.938	JAJO	5,978	15,855	06/09/2021	07/25/2034
06759N-AA-7	BABSN 161R ER - CDO		C	4	3.C FE	3,735,540	78.790	2,994,037	3,800,000	3,807,472		65,752			10.325	10.871	JAJO	75,197	272,315	01/14/2021	07/23/2030
06760K-AA-0	BABSN 182 D - CDO			4	3.C FE	4,193,900	86.008	3,655,349	4,250,000	4,567,937		481,612			9.629	8.828	JAJO	86,395	283,423	04/04/2018	04/15/2030
06760Q-AG-4	BMM 171R DR - CDO		C	4	3.C FE	11,750,200	82.104	9,844,313	11,990,000	12,066,761		315,278			12.903	13.070	JAJO	313,701	1,071,353	11/12/2021	01/20/2034
06760Q-AQ-2	BMM 171R A2R - CDO			4	1.C FE	6,000,000	87.082	5,224,925	6,000,000	6,000,000					6.143	6.276	JAJO	74,735	165,130	11/12/2021	01/20/2034
06760Q-AS-8	BMM 171R BR - CDO			4	1.G FE	7,000,000	84.159	5,891,098	7,000,000	7,000,000					6.843	6.989	JAJO	97,126	236,751	11/12/2021	01/20/2034
06760Q-AU-3	BMM 171R CR - CDO			4	2.C FE	3,500,000	83.789	2,932,625	3,500,000	3,500,000					8.043	8.210	JAJO	57,080	156,176	11/12/2021	01/20/2034
06760Y-AA-0	BABSN 184 E - CDO			4	3.C FE	4,849,369	85.042	4,150,027	4,880,000	5,229,241		475,474			10.029	9.174	JAJO	103,322	338,868	10/27/2021	01/15/2030
06761M-AB-3	BMM 2018-I A2 - CDO		C	4	1.C FE	12,526,910	93.747	11,743,606	12,526,910	12,526,910					6.179	6.903	JAJO	163,412	394,809	12/31/2020	01/15/2031
06761M-AC-1	BMM 2018-I B - CDO		C	4	1.G FE	11,779,038	90.551	10,666,012	11,779,038	11,779,038					6.979	7.719	JAJO	175,549	467,303	12/31/2020	01/15/2031
06761M-AD-9	BMM 2018-I C - CDO		C	4	2.C FE	6,263,455	86.763	5,434,344	6,263,455	6,263,455					7.979	8.740	JAJO	105,507	312,339	12/31/2020	01/15/2031
06761N-AF-2	BMM 2018-I D - CDO		C	4	3.C FE	8,725,212	87.889	7,668,510	8,725,212	8,725,212					11.979	12.341	JAJO	220,654	790,893	12/31/2020	01/15/2031
06761P-AE-0	BABSN 2019-III ER - CDO		C	4	3.C FE	798,438	87.898	769,110	875,000	802,493			4,055		10.943	12.850	JAJO	19,415	21,041	08/29/2022	04/21/2031
06761T-AE-2	BMM 2019-I A2 - CDO		C	4	1.C FE	10,714,147	96.272	10,314,711	10,714,147	10,714,147					6.779	7.517	JAJO	153,336	403,211	12/31/2020	10/15/2031

Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

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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
06761T-AE-2	BMM 2019-I A2 - CDO	C	C	4	1.C FE	396,820	96.272	382,026	396,820	396,820					6.779	7.517	JAJO	5,679	14,934	12/31/2020	10/15/2031
06761T-AG-7	BMM 2019-I B - CDO		C	4	1.G FE	7,211,443	91.045	6,565,657	7,211,443	7,211,443					7.779	8.538	JAJO	118,431	344,909	12/31/2020	10/15/2031
06761T-AG-7	BMM 2019-I B - CDO	C	C	4	1.G FE	267,091	91.045	243,173	267,091	267,091					7.779	8.538	JAJO	4,386	12,774	12/31/2020	10/15/2031
06761T-AJ-1	BMM 2019-I C - CDO		C	4	2.C FE	3,852,974	88.090	3,394,077	3,852,974	3,852,974					8.979	9.764	JAJO	73,037	231,415	12/31/2020	10/15/2031
06761T-AJ-1	BMM 2019-I C - CDO	C	C	4	2.C FE	142,703	88.090	125,707	142,703	142,703					8.979	9.764	JAJO	2,705	8,571	12/31/2020	10/15/2031
06761U-AB-5	BMM 2019-I D - CDO		C	4	3.C FE	7,211,443	87.949	6,342,370	7,211,443	7,211,443					12.579	12.971	JAJO	191,507	697,789	12/31/2020	10/15/2031
06761U-AB-5	BMM 2019-I D - CDO	C	C	4	3.C FE	267,091	87.949	234,903	267,091	267,091					12.579	12.971	JAJO	7,093	25,844	12/31/2020	10/15/2031
06762U-AA-6	BABS N 213 E - CDO		C	4	3.C FE	875,000	81.431	712,520	875,000	875,000					10.844	11.079	JAJO	19,767	57,518	11/17/2021	01/18/2035
07132B-AS-0	BATLN 8RR D2R - CDO			4	3.B FE	5,999,584	81.825	4,901,310	5,999,000	6,154,095		155,225			10.944	10.426	JAJO	136,568	473,185	10/18/2021	07/18/2030
07132M-AE-7	BATLN XI ER - CDO			4	3.C FE	3,747,594	84.667	3,238,507	3,825,000	3,848,776		100,665			11.175	11.244	JAJO	81,924	257,180	03/09/2022	04/24/2034
07133D-AE-6	BATLN 14R ER - CDO		C	4	3.C FE	1,584,000	80.618	1,289,885	1,600,000	1,625,163		41,009			11.103	10.998	JAJO	36,022	115,459	11/12/2021	01/20/2035
07134A-AA-9	BATLN 19 E - CDO			4	3.C FE	3,000,000	87.653	2,629,594	3,000,000	3,000,000					10.829	11.523	JAJO	68,585	236,763	03/11/2021	04/15/2034
07134H-AA-4	BATLN XII E - CDO			2	3.C FE	6,584,333	81.273	5,488,389	6,753,000	7,170,857		694,382			10.740	9.661	FMAN	90,657	503,204	02/03/2021	05/19/2031
07134V-AA-3	BATLN XX E - CDO		C	4	3.C FE	4,950,000	85.477	4,273,860	5,000,000	5,179,321		228,092			10.639	10.648	JAJO	112,302	503,070	04/28/2021	07/15/2034
07134X-AA-9	BATLN XXI E - CDO			4	3.C FE	5,247,000	77.829	4,124,935	5,300,000	5,404,544		225,808			10.539	9.827	JAJO	117,921	486,059	06/08/2021	07/17/2034
08181N-AA-1	BSP 14 E - CDO			4	3.C FE	1,890,600	81.695	1,633,907	2,000,000	1,983,679		86,442			9.593	9.928	JAJO	38,903	129,651	06/03/2021	04/20/2031
08182B-AQ-1	BSP XVII CR - CDO	C		4	1.F FE	1,000,000	94.367	943,669	1,000,000	1,000,000					6.229	6.969	JAJO	13,150	32,027	07/21/2021	07/15/2032
08182E-AA-0	BSP VIB E - CDO		C	4	3.C FE	3,168,000	90.116	2,883,717	3,200,000	3,112,109		(40,524)			11.603	6.370	JAJO	75,288	272,655	07/12/2021	07/20/2034
08186X-AA-4	BSP XXXIII E - CDO		C	4	3.C FE	4,436,550	89.883	4,044,751	4,500,000	4,511,757		162,334			11.168	9.277	JAJO	94,932	247,213	03/21/2022	04/25/2034
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	O	C	4	2.A FE	5,869,658	95.581	5,610,272	5,869,658	5,869,658					4.180	4.202	JAJO	57,249	247,702	03/02/2018	04/07/2028
09204J-AA-1	BLACK 192 D - CDO		C	4	3.C FE	4,331,250	84.954	3,822,919	4,500,000	4,734,246		428,818			11.255	10.732	JAJO	97,071	364,793	06/18/2019	07/23/2032
09204V-AE-6	BLACK 161R DR - CDO		C	4	4.A FE	4,037,500	82.541	3,507,978	4,250,000	4,461,687		493,295			9.927	9.419	JAJO	78,519	288,584	04/12/2018	04/26/2031
09628V-AQ-7	BLUEM 2016-3 BR - CDO	O		4	1.C FE	6,000,000	96.318	5,779,094	6,000,000	6,000,000					6.306	6.359	FMAN	49,398	179,355	11/02/2018	11/15/2030
09629D-AA-1	BLUEM 1 E - CDO			4	3.C FE	1,410,000	76.245	1,143,668	1,500,000	1,441,335		31,335			10.243	11.366	JAJO	31,154	83,620	02/28/2022	07/20/2029
09629L-AG-0	BLUEM 23 C - CDO	O	C	4	1.F FE	7,000,000	94.596	6,621,737	7,000,000	7,000,000					6.393	6.063	JAJO	90,739	226,668	10/17/2018	10/20/2031
09629Q-AA-2	BLUEM XXII E - CDO			4	3.C FE	3,709,560	76.419	2,903,939	3,800,000	4,065,525		432,899			9.129	8.482	JAJO	73,236	234,044	06/19/2018	07/15/2031
09629R-AA-0	BLUEM 23 E - CDO		C	4	3.C FE	4,307,288	85.284	3,705,594	4,345,000	4,407,331		100,440			9.893	10.236	JAJO	87,160	294,883	11/04/2021	10/20/2031
09631D-AA-7	BLUEM XXXI E - CDO		C	4	3.C FE	1,890,500	85.237	1,619,509	1,900,000	1,975,074		82,931			10.757	10.732	JAJO	42,010	145,879	04/26/2021	04/19/2034
09631E-AG-2	BLUEM 32 D - CDO		C	4	2.C FE	3,000,000	91.019	2,730,556	3,000,000	3,000,000					7.594	7.660	JAJO	47,461	142,727	08/04/2021	10/15/2034
09631F-AA-2	BLUEM 32 E - CDO		C	4	3.C FE	3,960,000	85.846	3,433,851	4,000,000	4,086,621		127,581			10.794	10.562	JAJO	89,948	331,102	08/04/2021	10/15/2034
10806L-AA-6	BRDGS II D - CDO		C	4	3.C FE	1,203,983	90.528	1,108,967	1,225,000	1,231,657		40,999			11.413	10.702	JAJO	28,349	113,873	12/16/2021	07/20/2034
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	4,464,182	89.633	3,982,092	4,442,659	4,556,399		(5,535)			4.250	3.893	FMAN	24,126	188,813	03/04/2021	11/15/2032
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE	C		1	1.G FE	150,417	89.633	134,823	150,417	150,417					4.250	4.250	FMAN	817	6,393	11/17/2020	11/15/2032
12479M-AH-1	CBCI 2016-1 A - ABS			4	1.F FE	2,921,998	89.556	2,616,822	2,921,998	2,921,998					5.250	5.284	JAJO	32,385	154,257	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2.B FE	10,400,000	76.952	8,003,050	10,400,000	10,400,000					7.500	7.796	JAJO	166,833	784,333	05/19/2016	07/15/2046
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE	894,866	95.916	858,436	894,990	894,964		19			4.180	4.219	MON	1,663	37,411	03/30/2017	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS			4	1.E FE	7,054,927	93.470	6,594,209	7,054,927	7,054,927					4.330	4.374	MON	13,577	306,261	10/11/2018	04/15/2047
12481J-AG-6	CBAM 2017-3 ER - CDO			4	3.C FE	2,970,000	82.585	2,477,555	3,000,000	3,103,980		133,161			11.189	11.459	JAJO	70,865	247,117	06/30/2021	07/17/2034
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	2,111,290	82.114	1,734,736	2,112,589	2,112,070		61			3.810	3.844	MON	3,577	80,494	11/15/2020	02/15/2050
12530M-AA-3	SORT 2020-1 A1 - ABS	C		4	1.D FE	1,816,353	89.327	1,622,720	1,816,604	1,813,832		(2,582)			1.690	1.758	MON	1,364	30,701	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS	C		4	1.D FE	951,539	86.558	823,793	951,720	951,599		57			1.530	1.539	MON	728	14,561	03/10/2021	03/15/2061
12547G-AA-7	CIFC 2021-IV E - CDO		C	4	3.C FE	6,800,000	90.606	6,161,200	6,800,000	6,800,000					10.079	10.898	JAJO	144,692	484,671	05/19/2021	07/15/2033
12547W-AA-2	CIFC 2018-I E - CDO		C	4	3.C FE	2,521,000	85.488	2,391,954	2,798,000	2,806,102		271,384			9.194	9.825	JAJO	53,592	171,385	11/19/2020	04/18/2031
12549R-AG-8	CIFC 2014-III ER2 - CDO			4	3.C FE	1,864,087	83.929	1,618,148	1,928,000	1,982,967		114,898			10.425	10.415	JAJO	38,522	141,188	01/19/2021	10/22/2031
12550G-AE-3	CIFC 185 B - CDO	O		4	1.F FE	7,200,000	95.816	6,898,753	7,200,000	7,200,000					6.229	6.972	JAJO	94,683	230,591	11/20/2018	01/15/2032
12551X-AA-3	CIFC 185 D - CDO		C	4	3.C FE	1,090,430	88.159	969,747	1,100,000	1,139,783		50,597			10.229	10.298	JAJO	80,085	23,754	06/22/2021	01/15/2032
12553D-AN-7	CIFC 2019-1 CR - CDO		C	4	1.F FE	3,150,000	94.569	2,978,931	3,150,000	3,150,000					6.293	5.960	JAJO	40,194	98,807	04/01/2021	04/20/2032
12554U-AE-8	CIFC 193R DR - CDO		C	4	3.C FE	1,275,000	89.710	1,143,796	1,275,000	1,275,000					10.879	11.738	JAJO	29,283	101,028	08/16/2021	10/16/2034
12555G-AE-8	CIFC 2019-V DR - CDO		C	4	3.C FE	1,019,875	89.510	917,480	1,025,000	1,049,091		29,178			10.859	11.314	JAJO	23,498	69,116	11/30/2021	01/16/2035
12572G-AE-7	CIFC 225 C - CDO		C	4,5	1.E FE	2,000,000	96.230	1,924,604	2,000,000	2,000,000					5.715	6.921	JAJO	51,752		06/13/2022	07/18/2033

Annual Statement for the Year 2022 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
126650-BS-8	CVSPAS 2009-B CFT - ABS			1	2.B FE	218,227	104.232	204,452	196,150	206,883		(735)			7.507	6.251	MON	859	14,725	05/11/2010	01/10/2032
13875M-AE-6	CANYC 2021-3 C - CDO		C	4	1.F FE	4,000,000	92.983	3,719,308	4,000,000	4,000,000					6.129	5.881	JAJO	51,757	150,087	05/21/2021	07/17/2034
13876L-AN-7	CANYC 2020-1 CR - CDO		C	4	1.F FE	4,800,000	92.900	4,459,203	4,800,000	4,800,000					6.129	5.877	JAJO	62,109	148,834	04/29/2021	07/15/2034
13876M-AE-5	CANYC 2020-1 ER - CDO		C	4	3.C FE	1,500,000	86.054	1,290,813	1,500,000	1,500,000					10.429	10.580	JAJO	33,026	112,265	04/29/2021	07/15/2034
13876X-AL-5	CANYC 2021-2 C - CDO		C	4	1.F FE	3,500,000	94.522	3,308,279	3,500,000	3,500,000					6.379	7.121	JAJO	47,135	117,445	04/12/2021	04/17/2034
13876Y-AA-7	CANYC 2021-2 E - CDO		C	4	3.C FE	998,400	82.469	824,691	1,000,000	1,038,574		41,993			10.779	10.435	JAJO	22,756	78,411	05/25/2021	04/17/2034
14311U-AU-2	CGMS 2016-3 CRR - CDO	C	C	4	1.F FE	1,000,000	94.410	944,099	1,000,000	1,000,000					6.443	6.040	JAJO	13,064	32,888	06/15/2021	07/20/2034
14311U-AU-2	CGMS 2016-3 CRR - CDO		C	4	1.F FE	5,000,000	94.410	4,720,496	5,000,000	5,000,000					6.443	6.040	JAJO	65,321	164,441	06/15/2021	07/20/2034
14311Y-AA-8	CGMS 2018-1 D - CDO		C	4	3.C FE	6,346,894	82.254	5,342,368	6,495,000	6,500,685		138,038			9.993	10.637	JAJO	131,606	447,383	01/19/2021	04/21/2031
143122-AE-9	CGMS 2021-11 C - CDO	C	C	4	1.F FE	1,000,000	93.304	933,038	1,000,000	1,000,000					6.408	6.427	JAJO	12,105	27,948	12/03/2021	01/25/2034
14312G-AC-2	CGMS 123RR DR2 - CDO		C	4	4.A FE	1,327,031	80.618	1,148,806	1,425,000	1,358,156		31,125			10.511	11.589	JAJO	32,868	83,873	01/20/2022	01/14/2032
143134-AA-2	CGMS 216 E - CDO		C	4	3.C FE	4,083,750	86.010	3,547,907	4,125,000	4,256,660		169,799			10.539	10.812	JAJO	91,778	361,535	06/30/2021	07/17/2034
14314L-AJ-4	CGMS 2014-2-R B - CDO	O	C	4	1.F FE	5,453,594	93.107	5,120,896	5,500,000	5,894,238		547,750			6.431	4.988	FMAN	46,179	171,379	10/25/2018	05/15/2031
14314N-AA-9	CGMS 2014-2-R D - CDO		C	4	3.C FE	4,056,875	79.413	3,474,322	4,375,000	4,116,173		31,532			9.956	6.748	FMAN	56,868	292,685	09/22/2021	05/15/2031
14314T-AA-6	CGMS 2014-4-R D - CDO		C	4	3.C FE	3,250,000	81.204	2,639,137	3,250,000	3,250,000					9.729	10.558	JAJO	66,753	220,048	06/15/2018	07/15/2030
14315J-AG-4	CGMS 172 B - CDO		C	4	1.F FE	9,931,250	95.319	9,531,902	10,000,000	10,696,528		922,915			6.643	5.562	JAJO	134,697	349,159	03/19/2019	07/20/2031
14315M-AA-0	CGMS 2014-3-R D - CDO		C	4	3.C FE	3,350,000	81.195	2,720,039	3,350,000	3,350,000					9.758	10.298	JAJO	59,930	220,885	05/23/2018	07/28/2031
14316D-AA-9	CGMS 2019-1 D - CDO		C	4	3.C FE	3,894,499	83.857	3,341,717	3,985,000	4,152,732		254,835			10.943	10.688	JAJO	88,424	312,875	02/24/2021	04/21/2031
14686C-AE-5	CARVL II ER - CDO		C	4	3.C FE	3,331,875	89.125	3,030,236	3,400,000	3,498,274		162,877			10.813	10.821	JAJO	74,547	245,082	08/10/2022	04/20/2032
14686J-AC-4	CRVNA 2022-P2 A3 - ABS	C		4	1.A FE	749,913	97.403	730,521	750,000	749,934		20			3.750	4.171	MON	1,807	16,778	05/19/2022	04/12/2027
14855J-AB-1	CLAST 161 A - ABS		2	1.G FE	280,982	87.053	255,255	293,216	289,462	289,462		11,315			4.450	8.376	MON	580	12,709	08/13/2021	08/15/2041
14855J-AC-9	CLAST 161 B - ABS		2	2.C FE	79,912	84.984	67,959	79,960	79,960	79,960		61			6.150	6.252	MON	219	4,904	08/01/2016	08/15/2041
14855M-AA-6	CLAST 2019-1 A - ABS	C		2	2.B FE	151,816	84.513	128,305	151,817	151,816		-			3.967	4.000	MON	268	6,023	04/11/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS	C		4	2.A FE	416,815	87.649	382,123	435,971	412,803		(1,838)			4.125	5.483	MON	799	17,984	03/24/2020	06/15/2043
14856C-AA-7	CLAST 2018-1 A - ABS		4	2.A FE	2,689,467	87.649	2,369,162	2,703,020	2,687,033	2,687,033		(1,572)			4.125	4.352	MON	4,956	111,500	12/03/2018	06/15/2043
14856E-AA-3	CLAST 151R A - ABS		2	2.A PL	1,122,525	98.000	1,105,069	1,127,622	1,126,918	1,126,918		3,943			4.750	5.060	MON	2,381	53,562	03/08/2019	03/15/2034
14856G-AA-8	CLAST 2021-1 A - ABS	C		4	1.G FE	154,756	84.004	130,005	154,760	154,756		1			3.474	3.500	MON	239	5,376	01/20/2021	01/15/2046
14856G-AA-8	CLAST 2021-1 A - ABS		4	1.G FE	619,023	84.004	520,019	619,040	619,024	619,024		3			3.474	3.500	MON	956	21,505	01/20/2021	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS		4	3.A FE	725,268	76.504	554,876	725,290	725,256	725,256		493			6.656	6.729	MON	2,146	48,275	01/20/2021	01/15/2046
150322-AG-0	CEDF 4RR ERR - CDO		4	3.C FE	5,940,000	86.759	5,205,554	6,000,000	6,165,346	6,165,346		226,683			10.935	10.390	JAJO	125,748	466,978	05/27/2021	07/24/2034
15032C-AE-3	CEDF VI ERR - CDO		4	3.C FE	6,737,500	86.986	5,980,261	6,875,000	7,003,888	7,003,888		269,248			10.963	10.229	JAJO	152,829	541,172	02/26/2021	04/20/2034
17180Y-AA-9	CIFC 2018-2 D - CDO		C	4	3.C FE	6,346,968	86.119	5,554,676	6,450,000	6,538,260		195,154			10.093	10.451	JAJO	132,002	450,823	11/10/2020	04/21/2031
17182H-AA-4	CIFC 2018-IV D - CDO		C	4	3.C FE	6,862,275	88.366	6,159,111	6,970,000	7,072,637		213,451			9.979	10.478	JAJO	146,838	488,860	10/27/2021	10/17/2031
19423D-AD-2	CASL 2018-A C - ABS	O		4	2.B FE	2,433,172	95.137	2,315,366	2,433,719	2,433,387		26			5.500	5.568	MON	2,231	133,855	11/07/2018	12/26/2047
19736W-AQ-3	CECLO 30 D - CDO		C	4	2.C FE	3,000,603	85.599	2,567,974	3,000,000	3,117,887		117,416			8.083	7.323	JAJO	49,169	148,548	05/11/2021	01/20/2034
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS	C		1	2.B FE	165,605	95.445	158,061	165,605	165,605					4.000	4.005	AO	1,141	6,624	09/19/2012	04/29/2026
22615M-AS-1	DEN14 XIV CR - CDO	O		4	1.G FE	4,000,000	93.180	4,193,113	4,500,000	4,500,000					6.675	7.178	JAJO	57,568	156,403	11/01/2018	10/23/2031
233046-AF-8	DNKN 2017-1 All - RMBS		4	2.B FE	1,428,750	90.846	1,297,962	1,428,750	1,428,750	1,428,750					4.030	4.000	FMAN	6,558	57,579	09/14/2017	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS		4	2.B FE	2,153,220	91.123	1,975,697	2,168,168	2,156,893	2,156,893		1,406			4.352	4.443	FMAN	10,746	94,359	04/06/2020	05/20/2049
25755T-AH-3	DPABS 2017-1 A23 - ABS		4	2.A FE	1,192,411	91.596	1,090,566	1,190,625	1,191,696	1,191,696		(204)			4.118	4.116	JAJO	8,989	49,030	03/21/2019	07/25/2047
25755T-AH-3	DPABS 2017-1 A23 - ABS	C		4	2.A FE	285,750	91.596	261,736	285,750	285,750					4.118	4.139	JAJO	2,157	11,767	06/12/2017	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS		4	2.A FE	480,000	92.413	443,580	480,000	480,000	480,000					4.328	4.351	JAJO	3,809	20,774	04/18/2018	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS		4	2.A FE	486,250	86.332	419,787	486,250	486,250	486,250					3.668	3.668	JAJO	3,270	17,836	11/06/2019	10/25/2049
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/			1,2	1.F PL	700,000	76.328	534,293	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	76.328	992,259	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	1.E FE	3,960,000	95.395	3,815,806	4,000,000	4,255,180		351,230			6.329	5.365	JAJO	53,446	132,163	03/06/2019	07/15/2030
26244F-AG-2	DRSLF 40 ER - CDO		4	3.C FE	1,200,781	80.163	1,002,043	1,250,000	1,280,199	1,280,199		74,142			10.356	10.131	FMAN	16,901	88,689	01/11/2021	08/15/2031
26244L-AC-8	DRSLF 41 ER - CDO		C	4	3.C FE	4,049,150	79.614	3,256,196	4,090,000	4,406,983		466,767			9.379	8.576	JAJO	80,984	262,308	02/08/2021	04/15/2031
26245Q-AA-0	DRSLF 55 E - CDO		C	4	3.C FE	2,091,305	82.533	1,774,468	2,150,000	2,193,454		99,339			9.479	9.838	JAJO	43,025	140,080	06/16/2021	04/15/2031
26245R-AG-5	DRSLF 58 C - CDO	O		4	1.F FE	1,483,500	92.522	1,387,837	1,500,000	1,604,561		149,874			5.879	5.020	JAJO	18,617	43,085	10/29/2018	07/17/2031

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Annual Statement for the Year 2022 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
26245T-AA-4	DRSLF 58 E - CDO			4	3.C FE	1,701,813	81.685	1,490,752	1,825,000	1,833,199		117,554			9.429	10.149	JAJO	36,328	117,928	11/24/2020	07/17/2031
26251B-AU-0	DRSLF XXVIII B2R - CDO			4	3.C FE	2,670,771	88.428	2,361,036	2,670,000	2,786,367		114,967			11.056	10.140	FMAN	38,540	208,388	05/14/2021	08/15/2030
26251M-AA-0	DRSLF 64 E - CDO		C	2	3.C FE	1,894,776	80.977	1,615,500	1,995,000	2,058,766		181,241			9.794	9.791	JAJO	40,705	134,418	04/01/2021	04/18/2031
26252M-AE-1	DRSLF 72 ER - CDO		C	4	3.C FE	5,325,000	85.545	4,555,274	5,325,000	5,325,000					10.956	11.104	FMAN	76,168	410,229	04/29/2021	05/15/2032
27830U-AA-0	EATON 2014-1 E - CDO			4	3.C FE	4,053,500	83.520	3,466,098	4,150,000	4,427,410		453,816			9.779	9.182	JAJO	85,676	283,100	11/15/2018	07/15/2030
28416L-AA-0	EHGVT 2021-A A - RMBS			4	1.A FE	534,813	89.331	477,859	534,930	521,946		(12,869)			1.360	2.388	MON	202	7,275	10/13/2021	08/27/2035
29001L-AQ-4	ELMW2 II CR - CDO	C	C	4	1.F FE	1,000,000	93.135	931,345	1,000,000	1,000,000					6.243	6.328	JAJO	12,659	30,860	03/26/2021	04/20/2034
30227X-AA-9	EXTNT 191 A2 - ABS	C		4	1.G FE	235,625	93.896	234,740	250,000	244,489		3,318			3.204	4.712	MON	134	8,010	03/18/2020	07/26/2049
30605Y-AB-7	FLCON 171 A - ABS		D	4	1.G FE	205,383	90.703	185,862	204,914	205,356		43			4.581	4.563	MON	417	9,387	02/01/2017	02/15/2042
30605Y-AB-7	FLCON 171 A - ABS	O	D	4	1.G FE	514,334	90.703	464,656	512,285	514,640		180			4.581	4.494	MON	1,043	23,473	03/15/2018	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS		D	4	2.C FE	163,120	86.319	141,000	163,348	163,036		9			6.300	6.415	MON	457	10,291	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	2	2.B FE	790,187	80.999	641,800	792,357	790,637		222			3.597	3.695	MON	1,267	28,501	01/22/2021	09/15/2039
30610G-AA-1	FLCON 2019-1 A - ABS	C	D	2	2.B FE	470,283	80.999	380,801	470,132	470,029		(241)			3.597	3.594	MON	752	16,911	03/17/2021	09/15/2039
32010G-AA-3	FEIM 2019-1 D - CDO		C	4	3.C FE	1,614,999	90.693	1,473,756	1,625,000	1,675,583		66,332			11.943	11.008	JAJO	39,352	139,556	02/16/2022	01/20/2033
33882G-AJ-7	FLAT 17 CR - CDO	C		4	1.E FE	1,000,000	94.837	948,373	1,000,000	1,000,000					6.506	6.563	FMAN	8,494	31,920	01/29/2021	05/15/2030
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE	2,362,500	87.803	2,074,355	2,362,500	2,362,500					5.093	5.125	JAJO	20,388	120,322	03/21/2017	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS			4	2.B FE	1,995,000	95.735	1,909,903	1,995,000	1,995,000					7.206	7.206	JAJO	24,359	47,521	06/28/2022	07/30/2052
347469-AA-6	FORT JACKSON HSG LLC - ABS			1	2.A FE	1,049,268	99.454	1,043,544	1,049,268	1,049,268					7.050	7.048	MN	9,452	73,973	10/24/2008	11/15/2055
34961W-AJ-4	FCO 11 BT - CDO	C		4	1.C FE	300,000	95.825	287,475	300,000	300,000					5.779	6.498	JAJO	3,660	8,232	03/29/2018	04/15/2031
34963U-AA-5	FCBSL 14 E - CDO		C	4	3.C FE	955,013	90.307	880,496	975,000	980,436		25,424			11.715	12.243	JAJO	21,574	76,258	01/12/2022	10/23/2034
36173M-AA-4	GPIM 1 A - CDO			4	3.B SYE	5,051,340	97.763	4,938,354	5,051,340	5,051,340					1.500	1.501	JAJO	15,575	80,791	12/17/2018	12/15/2060
36173M-AA-4	GPIM 1 A - CDO	O		4	3.B SYE	10,102,680	97.763	9,876,707	10,102,680	10,102,680					1.500	1.501	JAJO	31,150	159,202	11/20/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	4.A SYE	4,148,004	89.891	3,728,699	4,148,004	4,148,004					1.500	2.272	JAJO	13,135	59,793	12/17/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	4.A SYE	7,835,119	89.891	7,043,097	7,835,119	7,835,119					1.500	2.272	JAJO	24,811	112,056	11/20/2018	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS			4	1.F	954,707	100.050	828,682	828,267	934,068		(4,827)			6.240	4.747	MON	4,307	51,684	07/12/2018	10/10/2041
36186E-AA-7	GMACN 2003A CTF - RMBS			4	1.F	1,936,400	100.050	1,657,363	1,656,535	1,876,402		(10,089)			6.240	4.690	MON	8,614	103,368	10/04/2016	10/10/2041
36319T-AQ-9	GALXY XXIII B1R - CDO	C	C	4	1.C FE	600,000	95.407	572,441	600,000	600,000					5.675	6.158	JAJO	6,526	14,787	02/25/2021	04/24/2029
36320W-AQ-9	GALXY XXI CR - CDO		C	4	1.F FE	3,940,000	93.403	3,736,104	4,000,000	4,221,566		352,543			5.993	4.780	JAJO	48,606	113,302	10/31/2018	04/21/2031
36321L-AE-9	GALXY 26 C - CDO	O		4	1.F FE	1,650,000	94.791	1,564,057	1,650,000	1,650,000					6.815	6.076	FMAN	12,494	57,478	10/23/2018	11/22/2031
38011W-AA-4	GMACN 2002A CTF - RMBS			4	1.G	2,650,754	105.660	2,319,853	2,195,583	2,559,645		(23,268)			6.845	4.423	MON	12,524	150,288	12/17/2018	05/10/2037
38011W-AA-4	GMACN 2002A CTF - RMBS			4	1.G	2,650,754	105.660	2,319,853	2,195,583	2,559,848		(23,282)			6.845	4.422	MON	12,524	150,288	12/17/2018	05/10/2037
38137H-BY-3	GLD11 XI CR2 - CDO	O		4	1.E FE	2,481,250	94.585	2,364,616	2,500,000	2,633,064		198,554			5.944	4.539	JAJO	30,957	70,753	10/23/2018	01/21/2031
38138A-AA-0	GLM 3 E - CDO		C	4	3.C FE	3,314,175	83.400	2,919,012	3,500,000	3,476,774		151,030			8.743	9.020	JAJO	62,048	196,726	06/10/2021	04/22/2030
38138D-AS-5	GLM 5R CR - CDO		C	4	1.F FE	5,000,000	93.974	4,698,706	5,000,000	5,000,000					6.293	5.942	JAJO	63,800	156,836	09/24/2021	10/20/2032
38138E-AA-2	GLM 5 E - CDO		C	4	3.C FE	4,755,000	83.774	4,188,674	5,000,000	4,980,242		213,796			9.093	9.304	JAJO	92,189	298,781	06/10/2021	10/20/2032
398079-BL-6	GWOLF II C2 - CDO			4	2.C FE	2,970,000	91.739	2,752,171	3,000,000	3,130,915		164,764			8.279	8.364	JAJO	52,435	158,776	03/12/2021	04/17/2034
39808G-AN-6	GWOLF II DR - CDO			4	3.C FE	5,092,500	85.979	4,513,885	5,250,000	5,260,287		209,345			11.129	10.112	JAJO	123,348	430,392	03/12/2021	04/17/2034
39809B-AA-4	GWOLF VII D - CDO			4	3.C FE	3,697,494	82.830	3,106,125	3,750,000	3,872,710		171,616			10.173	9.643	JAJO	77,354	265,148	05/07/2021	10/20/2031
39809H-AA-1	GWOLF VI D - CDO			4	3.C FE	3,543,700	85.926	3,093,348	3,600,000	3,702,359		153,586			10.077	9.560	JAJO	67,515	249,923	05/05/2021	04/26/2031
39809J-AA-7	GWOLF 3RRR DR - CDO		C	4,5	3.C FE	5,472,335	86.864	4,777,516	5,500,000	5,685,657		223,297			11.180	11.147	JAJO	117,856	412,437	01/26/2022	04/22/2033
39809T-AQ-0	GWOLF IV CR - CDO		C	4	2.C FE	2,001,800	88.575	1,771,494	2,000,000	2,105,070		103,241			7.729	7.700	JAJO	32,634	95,092	04/23/2021	04/17/2034
39810J-AG-1	GWOLF IV DR - CDO		C	4	3.C FE	2,913,630	85.075	2,552,235	3,000,000	2,939,278		34,961			10.939	10.058	JAJO	69,281	240,008	03/29/2021	04/17/2034
39826D-AA-4	GRIPP 1 E - CDO	C		4	3.C FE	1,767,305	86.965	1,608,850	1,850,000	1,800,012		32,707			9.943	10.756	JAJO	37,298	98,922	03/17/2022	04/20/2030
40168P-BB-3	GPDFNI-2 2 D5 - CDO			4	1.E FE		139.435			15,281		(221,967)			3.000	9.157	JAJO			09/27/2018	04/15/2027
40170F-AA-4	GPIM 2018-1 A1 - CDO	O	C	2	1.A FE	15,500,000	97.780	15,155,924	15,500,000	15,500,000					5.609	6.312	JAJO	183,544	398,443	11/20/2018	01/15/2031
40170F-AA-4	GPIM 2018-1 A1 - CDO		C	2	1.A FE	5,000,000	97.780	4,889,008	5,000,000	5,000,000					5.609	6.312	JAJO	59,208	128,530	11/20/2018	01/15/2031
40436X-AG-2	HLM 143 BR - CDO		C	4	1.F FE	1,000,000	96.000	960,000	1,000,000	1,000,000					6.594	6.472	JAJO	13,737	34,892	06/28/2017	07/18/2029
40437C-AA-0	HLM 1812 D - CDO		C	4	3.C FE	1,350,000	83.425	1,126,238	1,350,000	1,350,000					9.344	10.043	JAJO	26,279	84,744	05/16/2018	07/18/2031
40437J-AA-5	HLM 8-2016 ER - CDO			4	3.C FE	2,600,000	80.733	2,099,062	2,600,000	2,600,000					9.743	10.401	JAJO	51,365	172,501	06/15/2018	07/22/2030
40438F-AE-4	HPEFS 2020-1 C - ABS		C	4	1.A FE	389,087	99.592	401,975	403,624	402,683		4,373			2.030	2.817	MON	250	8,194	04/30/2020	02/20/2030
41154X-AL-9	HARB 1 C - CDO	O		4	1.F FE	5,500,000	93.757	5,156,647	5,500,000	5,500,000					6.293	6.428	JAJO	70,180	175,308	11/15/2018	01/20/2031
440405-AE-8	HORZN 181 A - ABS	O		4	2.C FE	6,782,782	81.900	6,782,781	8,281,787	6,782,782		(5,924)		1,492,987	4.458	5.443	MON	16,409	374,521	11/16/2018	12/15/2038
440405-AE-8	HORZN 181 A - ABS	C		4	2.C FE	1,100,261	81.900	1,100,260	1,343,420	1,100,261		(4,141)		246,506	4.458	5.443	MON	2			

Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

E1063

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
44040J-AA-6	HORZN 2019-2 A - ABS		C	4	2.A FE	1,334,664	77.159	1,029,841	1,334,695	1,334,664					3.425	3.450	MON	2,032	45,713	10/18/2019	11/15/2039
444838-AG-1	HULLS 1411 D - CDO			2	4.A FE	129,781	99.562	167,158	167,892	165,726		12,997			7.794	10.886	JAJO	2,726	7,896	01/07/2016	10/19/2026
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1.E PL	12,135,950	80.180	9,730,641	12,135,950	12,135,950					3.410	3.418	MON	34,486	413,836	02/19/2020	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS	O		4	1.A FE	6,759,129	87.533	5,922,727	6,766,304	6,760,145		148			3.960	4.007	MON	11,909	267,946	10/04/2018	10/15/2075
46590U-AA-0	HENDR 182 A - RMBS			4	1.A FE	4,057,650	87.533	3,560,109	4,067,177	4,058,944		206			3.960	4.025	MON	7,158	161,060	10/23/2018	10/15/2075
46590U-AB-8	HENDR 182 B - RMBS	O		2	2.B FE	493,756	86.948	429,449	493,916	493,878		84			4.700	4.748	MON	1,032	23,214	10/02/2018	10/15/2077
46616P-AB-9	HENDR 2011-1 B - RMBS	O		2	1.G FE	244,230	102.964	226,349	219,834	243,159		(391)			7.490	5.524	MON	732	16,466	12/06/2018	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - RMBS	O		2	1.A FE	120,955	93.864	113,598	121,025	121,015		-			4.940	4.992	MON	266	5,979	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS	C		2	1.A FE	7,213,859	87.622	6,269,936	7,155,686	7,283,308		1,060			4.210	4.074	MON	13,389	301,287	04/01/2017	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS			2	1.A FE	1,149,977	88.914	1,029,082	1,157,393	1,152,701		275			3.840	3.957	MON	1,975	44,444	09/25/2012	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	245,636	89.477	219,839	245,694	245,763		(6)			4.210	4.241	MON	460	10,344	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS	C		2	1.A FE	66,854	89.526	59,901	66,908	66,921		57			4.080	4.112	MON	121	2,731	10/10/2013	01/17/2073
46651N-AA-2	JOLAR 2019-1 A - ABS	C	C	2	2.A FE	185,703	81.691	151,703	185,703	185,703		-			3.967	4.000	MON	327	7,367	05/17/2019	04/15/2044
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	446,691	81.691	364,088	445,688	446,547		(70)			3.967	3.955	MON	786	17,680	03/09/2021	04/15/2044
46651T-AA-9	HENDR 181 A - RMBS	O		4	1.A FE	2,278,470	82.947	1,942,513	2,341,865	2,287,727		2,068			3.740	4.079	MON	3,893	87,640	06/25/2018	10/17/2072
46651T-AB-7	HENDR 181 B - RMBS			4	2.B FE	41,666	83.414	40,223	48,221	42,676		256			4.700	6.533	MON	101	2,267	04/13/2020	10/15/2074
46651T-AB-7	HENDR 181 B - RMBS	O		4	2.B FE	192,814	83.414	160,892	192,883	192,803		(27)			4.700	4.752	MON	403	9,067	03/13/2018	10/15/2074
470170-AD-3	NCBJ 2016-1 A - ABS		C	2	2.C FE	472,238	98.431	464,828	472,238	472,238					5.625	5.625	JAJO	6,346	27,297	11/21/2016	01/08/2027
47047Q-AA-6	JTWN 12 D - CDO			4	3.C FE	3,830,730	84.421	3,355,724	3,975,000	3,938,733		110,601			11.243	11.118	JAJO	90,620	281,625	08/22/2022	04/20/2032
47048T-AA-9	JTWN 16 E - CDO		C	4	3.C FE	1,960,000	87.998	1,759,967	2,000,000	2,038,583		76,392			11.518	11.341	JAJO	43,514	202,534	06/21/2021	07/25/2034
47050V-AA-9	JTWN XV E - CDO		C	4	3.C FE	3,215,850	88.301	2,913,940	3,300,000	3,310,738		95,031			11.079	11.862	JAJO	77,185	268,850	12/17/2021	04/15/2033
47232X-AA-6	JMHT 2010-A A - RMBS	C		4	1.G FE	484,731	99.118	490,946	495,314	486,606		144			6.730	6.996	MON	1,945	33,335	05/26/2010	06/10/2055
47232X-AA-6	JMHT 2010-A A - RMBS			4	1.G FE	699,131	99.118	708,095	714,396	701,835		207			6.730	6.996	MON	2,805	48,079	05/26/2010	06/10/2055
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS			1	1.F FE	3,102,780	89.081	2,763,990	3,102,780	3,102,780					4.000	3.999	MN	15,859	124,111	08/03/2020	05/15/2034
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	3.C FE	2,515,225	75.502	2,515,225	3,331,336	2,515,225		306	814,247		4.212	5.579	MON	6,236	140,316	02/23/2021	12/15/2042
48244X-AA-0	KDAC 2017-1 A - ABS	O	C	2	3.C FE	7,685,410	75.502	7,685,410	10,179,082	7,685,410		(1,732)	2,513,595		4.212	5.579	MON	19,055	428,743	12/03/2018	12/15/2042
48249V-AS-0	KKR 131R BR - CDO	C		4	1.D FE	800,000	96.710	773,681	800,000	800,000					6.479	6.477	JAJO	10,943	27,660	04/03/2017	04/16/2029
48249X-AG-2	KKR 131R DR - CDO			4	3.C FE	2,102,563	85.989	1,913,250	2,225,000	2,130,838		28,276			10.159	10.718	JAJO	47,720	89,986	05/03/2022	04/16/2029
48250Q-AH-1	KKR 12RR ER2 - CDO			4	3.C FE	1,468,125	86.750	1,301,243	1,500,000	1,541,820		71,814			10.229	10.381	JAJO	32,392	109,207	05/11/2021	10/15/2030
48251D-AG-1	KKR 16RR D2R - CDO			4	3.C FE	3,139,725	87.785	2,853,023	3,250,000	3,129,832		(9,840)			11.353	6.997	JAJO	74,817	240,991	06/16/2022	10/20/2034
48251G-AC-3	KKR 17R ER - CDO	O	C	4	3.C FE	4,703,925	87.604	4,161,195	4,750,000	4,910,440		216,916			11.469	11.223	JAJO	115,010	405,866	05/12/2021	04/17/2034
48251M-AW-6	KKR 15R CR - CDO	O	C	4	1.F FE	7,500,000	94.220	7,066,533	7,500,000	7,500,000					6.394	6.445	JAJO	99,902	246,479	11/20/2018	01/18/2032
48252U-AL-1	KKR 25 CR - CDO		C	4	1.F FE	4,525,000	94.411	4,272,099	4,525,000	4,525,000					6.379	6.137	JAJO	60,939	151,840	05/26/2021	07/17/2034
48252V-AA-3	KKR 22 E - CDO			4	3.C FE	2,933,130	83.655	2,509,642	3,000,000	3,064,918		127,283			10.243	9.898	JAJO	62,309	214,248	05/04/2021	07/21/2031
48252X-AA-9	KKR 23 E - CDO			4	3.C FE	10,350,257	86.797	9,287,277	10,700,000	10,786,973		423,465			10.243	10.226	JAJO	222,235	764,150	11/30/2021	10/20/2031
48253A-AD-2	KKR 25 ER - CDO		C	4	3.C FE	5,431,250	84.591	4,652,506	5,500,000	5,685,498		257,435			10.799	10.948	JAJO	125,390	432,384	05/26/2021	07/17/2034
48253P-AE-7	KKR 26R ER - CDO		C	4	3.C FE	987,500	88.233	882,333	1,000,000	1,015,509		28,430			11.229	10.644	JAJO	23,706	82,999	07/21/2021	10/15/2034
48254D-AA-1	KKR 34 E - CDO	C		4	3.C FE	4,950,000	85.937	4,296,852	5,000,000	5,172,840		220,627			10.929	11.015	JAJO	115,363	506,722	06/04/2021	07/17/2034
48254T-AA-6	KKR 33 E - CDO		C	4	3.C FE	2,475,000	85.120	2,127,993	2,500,000	2,576,950		101,590			10.853	10.375	JAJO	55,017	194,002	05/07/2021	07/20/2034
48254W-AA-9	KKR 40 E - CDO		C	4.5	3.C FE	1,401,488	89.215	1,271,318	1,425,000	1,420,169		18,682			11.923	12.607	JAJO	34,453	63,741	03/28/2022	10/20/2034
48254X-AA-7	KKR 36 E - CDO		C	4	3.C FE	3,754,500	88.616	3,323,102	3,750,000	3,842,185		87,685			11.359	11.519	JAJO	89,927	302,278	01/07/2022	10/16/2034
48661A-AN-6	RAD 1R CR - CDO	C		4	1.F FE	500,000	93.492	467,462	500,000	500,000					5.829	6.561	JAJO	6,153	13,974	02/25/2021	07/15/2031
48661X-AE-6	RAD III ER - CDO			4	3.C FE	766,219	88.059	726,485	825,000	771,291		5,072			10.579	12.820	JAJO	18,425	19,413	08/22/2022	04/15/2032
50188C-AB-8	LCORRT 1503 A - ABS	@		3	1.F PL	900,123	39.500	1,303,500	3,300,000	1,866,845		147,519				5.955	N/A			03/13/2015	09/16/2032
50188H-AC-5	LCM XVIII ER - CDO			4	4.A FE	1,925,000	80.869	1,556,732	1,925,000	1,925,000					10.193	10.863	JAJO	39,786	136,500	04/12/2018	04/21/2031
50200J-AJ-0	LCM 27 C - CDO	O	C	4	1.F FE	2,246,625	92.216	2,074,862	2,250,000	2,419,819		223,523			6.029	5.052	JAJO	28,638	67,948	10/26/2018	07/16/2031
50200Q-AA-3	LCM 28 E - CDO			4	3.C FE	2,996,650	79.557	2,418,520	3,040,000	3,051,476		50,813			9.993	10.571	JAJO	61,599	209,399	06/08/2021	10/20/2030
50200W-AD-4	LCM 28 C - CDO	O		4	1.F FE	4,000,000	92.424	3,696,939	4,000,000	4,000,000					6.393	6.073	JAJO	51,851	129,525	10/16/2018	10/20/2030
50200Y-AU-2	LCM 30 CR - CDO		C	4	1.F FE	2,200,000	90.958	2,001,069	2,200,000	2,200,000					6.243	6.291	JAJO	27,849	67,893	05/14/2021	04/21/2031
50209L-AA-5	LMRK 2018-1 C - RMBS	O		2	1.G FE	676,125	98.933	675,348	682,631	681,961		1,428			3.970	4.225	MON	1,204	27,116	12/03/2018	06/15/2048
55037L-AA-2	LUNRR 2020-1 A - ABS		C	4	2.B FE	525,859	82.021	431,321	525,865	525,862		-			3.376	3.376	MON	789	17,753	02/18/2020	02/15/2045
55283L-AA-3	MAPSL 191 A - ABS	C		2	2.C	132,810	87.746	116,538	132,812	132,811		-			4.458	4.500	MON	263	5,921	02/20/2019	03/15/2044

Annual Statement for the Year 2022 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	
55283L-AA-3	MAPSL 191 A - ABS		C	2	2.C	2,730,511	87.746	2,400,674	2,735,932	2,731,242		352			4.458	4.560	MON	5,421	121,968	10/16/2020	03/15/2044	
55446M-AA-5	MAACH 1 A - ABS		C	2	1.G FE	679,158	80.831	548,987	679,154	679,154		(6)			3.474	3.474	MON	1,049	23,595	10/04/2019	10/15/2039	
55817A-AU-8	MDPK XXXII CR - CDO	C	C	4	1.F FE	1,000,000	94.175	941,745	1,000,000	1,000,000					6.325	5.907	JAJO	12,122	31,433	03/01/2021	01/22/2031	
55817C-AE-0	MDPK XXXII ER - CDO		C	4	3.C FE	3,000,000	91.850	2,755,485	3,000,000	3,000,000					10.525	11.108	JAJO	60,516	222,749	03/01/2021	01/22/2031	
55818T-AG-7	MDPK 14RR ER - CDO		C	4	3.C FE	5,890,644	85.575	5,241,475	6,125,000	6,099,251		189,249			10.125	10.801	JAJO	118,858	425,020	08/10/2022	10/22/2030	
55819A-AL-6	MDPK XVII ER - CDO		C	4	3.C FE	3,367,000	87.348	2,991,675	3,425,000	3,486,183		117,859			10.778	10.459	JAJO	73,826	246,782	03/15/2022	07/22/2030	
55819D-AJ-5	MDPK XXXI C - CDO	O		4	1.F FE	6,500,000	94.317	6,130,601	6,500,000	6,500,000					6.475	6.063	JAJO	80,662	212,771	11/08/2018	01/23/2031	
55819E-AA-2	MDPK XXXI E - CDO		C	4	3.C FE	958,035	89.755	875,110	975,000	997,888		40,099			9.925	10.007	JAJO	18,547	65,927	08/11/2021	01/23/2031	
55819L-AE-8	MDPK XXXV ER - CDO		C	4	3.C FE	3,500,000	89.526	3,133,400	3,500,000	3,500,000					10.343	10.516	JAJO	73,404	253,504	03/12/2021	04/20/2032	
55819T-AU-5	MDPK 20R CR - CDO	O	C	4	1.F FE	2,985,000	93.182	2,795,459	3,000,000	3,196,312		275,310			6.258	4.877	JAJO	34,419	91,349	10/25/2018	07/29/2030	
55819U-AG-3	MDPK 20R ER - CDO		C	4	4.A FE	2,608,875	84.013	2,268,354	2,700,000	2,858,150		288,834			9.658	8.960	JAJO	47,807	175,289	11/19/2018	07/29/2030	
55819V-AG-1	MDPK XXII ER - CDO		C	4	3.C FE	1,000,000	89.160	891,595	1,000,000	1,000,000					10.779	10.642	JAJO	22,756	78,411	05/27/2021	01/15/2033	
55820E-AA-9	MDPK 29 E - CDO		C	4	3.C FE	3,950,000	86.013	3,397,503	3,950,000	3,950,000					9.894	10.607	JAJO	81,417	269,983	09/28/2018	10/18/2030	
55820H-AE-4	MDPK XXXIV ER - CDO		C	4	3.C FE	1,200,000	90.417	1,084,999	1,200,000	1,200,000					11.008	11.158	JAJO	24,952	94,187	04/12/2021	04/25/2032	
55820J-BN-9	MDPK XXI C2R - CDO		C	4	2.C FE	2,500,000	95.064	2,376,603	2,500,000	2,500,000					9.229	10.028	JAJO	48,709	151,363	10/16/2021	10/15/2032	
55820X-AA-7	MDPK XXVII D - CDO		C	4	3.C FE	2,397,500	84.522	2,113,052	2,500,000	2,514,112		109,455			9.243	9.262	JAJO	46,855	153,192	05/13/2021	04/22/2030	
55821C-AE-4	ATRM 40R CR2 - CDO	C	C	4	1.F FE	1,000,000	93.441	934,405	1,000,000	1,000,000					6.736	6.826	FMAN	6,362	33,651	02/12/2021	05/28/2030	
55821M-AA-0	MDPK XXXVIII E - CDO		C	4	3.C FE	2,000,000	88.088	1,761,751	2,000,000	2,000,000					10.079	8.567	JAJO	42,556	184,215	05/14/2021	07/17/2034	
55954D-AE-1	MOCAP XXII ER - CDO		C	4	3.C FE	2,500,000	89.064	2,226,591	2,500,000	2,500,000					10.429	11.257	JAJO	55,043	187,108	04/16/2021	05/15/2031	
55954G-AE-4	MAGNE 17R ER - CDO		C	4	3.C FE	5,681,875	88.031	5,105,790	5,800,000	5,936,765		287,884			9.793	9.929	JAJO	115,172	387,750	11/20/2018	07/21/2031	
56578L-AA-5	MCLO XII D - CDO		C	4	4.B FE	4,753,000	78.126	3,828,158	4,900,000	5,200,417		530,925			10.174	9.564	JAJO	103,857	348,826	10/11/2018	04/18/2031	
566063-AA-1	MP20 XX E - CDO		C	4	3.C FE	3,663,000	90.742	3,357,437	3,700,000	3,682,822		34,451			11.435	8.436	JAJO	81,090	306,675	04/09/2021	04/24/2034	
56607T-AQ-8	MP23 XXIII D2 - CDO		C	4	3.A FE	3,467,975	87.091	3,244,124	3,725,000	3,546,103		78,128			10.075	11.500	JAJO	71,928	218,070	03/15/2022	01/22/2035	
59801N-AA-4	MIDO 8 E - CDO		C	4	3.C FE	6,205,125	81.168	5,288,075	6,515,000	6,809,614		664,803			10.535	9.784	FMAN	78,171	470,514	09/11/2020	02/20/2031	
59802N-AA-3	MIDO IX E - CDO		C	4	3.C FE	2,128,500	74.610	1,604,120	2,150,000	2,315,323		237,918			10.293	9.320	JAJO	44,873	154,634	07/03/2018	07/21/2031	
610333-AY-2	MOCAP 2014-1 DR - CDO	O		2	1.A FE	387,626	99.969	387,507	387,626	387,626					7.925	8.063	JAJO	5,888	18,507	10/06/2017	10/22/2026	
610333-AY-2	MOCAP 2014-1 DR - CDO			2	1.A FE	121,133	99.969	121,096	121,133	121,133					7.925	8.063	JAJO	1,840	5,783	10/06/2017	10/22/2026	
61946G-AA-1	MSAIC 2017-2 A - ABS	C		4	1.F FE	94,010	92.738	87,194	94,022	93,938		(73)			3.820	3.815	MON	110	3,592	10/17/2017	06/22/2043	
62848G-AA-8	MYERS 1 E - CDO		C	4	3.C FE	1,650,000	86.586	1,428,675	1,650,000	1,650,000					9.743	10.401	JAJO	32,597	109,472	08/16/2018	10/20/2030	
62946A-AB-0	NPRL 161 A2 - ABS	O		4	2.A FE	6,863,571	94.859	6,165,836	6,500,000	6,666,169		55,733			5.438	4.546	MON	10,800	353,470	09/27/2018	04/30/2046	
63172D-AA-9	CFDZ 2019 A - CDO		C	2	1.F FE	1,957,704	95.122	1,862,215	1,957,704	1,957,704					3.980	3.999	FMAN	9,956	77,917	08/16/2019	08/31/2034	
63890B-AC-0	NAVSL 2018 E B - ABS	O		4	1.B FE	5,619,647	90.848	5,105,638	5,620,000	5,619,826		28			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	88.194	13,229,124	15,000,000	14,995,709		400			4.570	4.618	MON	30,467	685,500	04/18/2018	12/15/2059	
63942B-AA-2	NAVSL 2021-A A - ABS	C		4	1.A FE	115,455	86.541	99,930	115,472	115,452		-			0.840	0.847	MON	43	970	01/19/2021	05/15/2069	
63943B-AB-9	NAVTR 211 B - ABS		C	2	2.B FE	278,688	81.780	228,364	279,241	278,767		54			3.571	3.642	MON	443	9,496	11/18/2021	11/15/2046	
64032E-AJ-6	NSLT 2007-1 B2 - ABS	O		4	1.F FE	5,887,460	93.990	6,038,349	6,424,458	6,359,135		506,571			5.292	4.106	N/A	17,944	123,231	10/11/2018	08/25/2037	
64034Y-AD-3	NSLT 2021-D C - ABS	C		4	1.F FE	999,718	78.253	782,531	1,000,000	999,744		17			3.500	3.528	MON	1,069	35,000	10/21/2021	04/20/2062	
64128Y-AF-5	NEUB 18RR DR2 - CDO		C	4	3.C FE	1,354,364	86.980	1,195,975	1,375,000	1,433,637		77,228			10.248	9.897	JAJO	28,181	97,279	01/25/2021	10/21/2030	
64130H-AQ-4	NEUB 24 CR - CDO	C	C	4	1.E FE	500,000	95.396	476,979	500,000	500,000					6.177	5.965	JAJO	6,348	15,171	02/21/2020	04/19/2030	
64130Q-AA-9	NEUB 28 E - CDO		C	4	3.C FE	1,229,125	83.279	1,040,982	1,250,000	1,278,047		47,579			9.843	9.466	JAJO	24,948	84,200	06/22/2021	04/22/2030	
64130X-AJ-5	NEUB 29 A2 - CDO	C		4	1.A FE	1,500,000	97.533	1,462,988	1,500,000	1,500,000					5.627	5.666	JAJO	17,349	37,149	08/30/2018	10/20/2031	
64131F-AA-2	NEUB 29 E - CDO		C	4	3.C FE	1,103,906	82.789	931,372	1,125,000	1,167,715					9.827	9.666	JAJO	22,724	75,768	02/11/2021	10/20/2031	
64133H-AL-2	NEUB 37 ER - CDO		C	4	3.C FE	3,000,000	87.661	2,629,831	3,000,000	3,000,000					9.993	10.119	JAJO	60,788	206,643	05/26/2021	07/20/2031	
67109F-AN-5	OAKC 11R CR - CDO	O		4	1.F FE	9,000,000	94.793	8,531,378	9,000,000	9,000,000					6.393	6.059	JAJO	116,664	291,430	10/31/2018	01/20/2032	
67111M-AA-4	OZLM XVII D - CDO		C	4	3.C FE	3,057,918	82.549	2,579,664	3,125,000	3,266,901		258,424			10.233	9.864	JAJO	64,842	222,858	06/22/2021	07/22/2030	
67112E-AA-1	OZLM XXI D - CDO		C	4	3.C FE	2,346,188	82.687	2,005,147	2,425,000	2,567,544		258,407			9.783	9.165	JAJO	48,104	161,874	10/31/2018	01/20/2031	
67112H-AA-4	OZLM XVIII E - CDO		C	4	3.C FE	1,602,645	79.529	1,312,223	1,650,000	1,754,072		182,149			9.579	9.047	JAJO	33,367	109,194	08/22/2018	04/15/2031	
67190A-AD-8	OAKIG 2021-1 A4 - ABS	C		4	1.F FE	2,051,563	84.555	1,691,101	2,000,000	2,038,797		(8,737)			3.							

Annual Statement for the Year 2022 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
67591W-AA-1	OCT37 37 D - CDO			4	3.C FE	4,250,000	84.843	3,605,805	4,250,000	4,250,000					9.758	10.299	JAJO	78,339	279,717	05/29/2018	07/25/2030
67591X-AA-9	OCT38 38 D - CDO			4	3.C FE	5,069,762	82.888	4,306,003	5,195,000	5,195,000		532,344			9.943	9.359	JAJO	104,738	355,204	10/13/2021	07/22/2030
675923-AA-4	OCT34 34 E1 - CDO			4	3.C FE	3,291,209	82.215	2,839,897	3,454,250	3,459,361		156,220			9.743	9.864	JAJO	68,241	229,177	04/27/2021	01/22/2030
67592A-AA-8	OCT39 39 E - CDO			4	3.C FE	2,091,541	88.020	1,936,436	2,200,000	2,302,688		235,639			9.993	9.650	JAJO	44,578	151,539	11/27/2018	10/21/2030
67592G-AE-7	OCT41 41 ER - CDO		C	4	3.C FE	1,990,400	88.786	1,775,710	2,000,000	2,077,880		88,090			11.209	11.406	JAJO	47,327	165,590	10/15/2021	10/15/2033
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS			1	1.D FE	260,787	92.279	220,421	238,865	257,227		(2,082)			5.334	4.663	AO	3,185	12,741	01/09/2019	10/01/2051
67707C-AU-2	OAKC 10RRR CR - CDO		C	4	1.F FE	4,100,000	92.816	3,805,436	4,100,000	4,100,000					6.243	5.841	JAJO	51,900	126,527	03/17/2021	04/20/2034
67707E-BC-7	OAKC 2 CR - CDO		C	4	1.F FE	1,000,000	93.970	939,704	1,000,000	1,000,000					6.478	6.525	JAJO	12,955	33,032	04/14/2021	04/21/2034
67707F-AG-6	OAKC 2 ER - CDO			4	3.C FE	3,184,000	88.167	2,821,347	3,200,000	3,119,460		(60,215)			10.638	4.771	JAJO	68,080	240,670	11/24/2021	04/21/2034
67707L-AJ-7	OAKC 10 C - CDO		C	4	1.F FE	1,000,000	93.163	931,634	1,000,000	1,000,000					6.294	6.345	JAJO	13,112	28,266	11/22/2021	01/18/2036
67707L-AJ-7	OAKC 10 C - CDO		C	4	1.F FE	5,000,000	93.163	4,658,168	5,000,000	5,000,000					6.294	6.345	JAJO	65,559	141,332	11/22/2021	01/18/2036
682687-AB-4	ODART 211 B - ABS			4	1.B FE	1,249,580	87.094	1,088,681	1,250,000	1,249,902		309			1.260	1.284	MON	1,313	15,750	10/07/2021	07/14/2028
68269B-AC-2	OMFIT 2019-2 C - ABS		C	4	1.F FE	999,784	85.663	856,625	1,000,000	999,090		(744)			3.660	3.680	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	85.203	2,130,083	2,500,000	2,499,515		107			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	3.C SYE	43,912,000	87.981	38,634,041	43,912,000	43,912,000					1.500	12.531	DEC	660,485	656,875	12/07/2017	11/08/2067
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS			4	3.C SYE	30,938,000	87.981	27,219,438	30,938,000	30,938,000					1.500	12.531	DEC	465,341	462,799	12/07/2017	11/08/2067
69122D-AA-7	OR1 A - CDO		C	2	1.A FE	250,000	97.320	243,299	250,000	250,000					6.475	6.511	FMAN	1,844	7,792	04/25/2019	05/20/2031
693342-AD-9	PCG 2022-A A4 - ABS		C	4	1.A FE	249,992	87.237	218,091	250,000	250,204		212			4.451	4.583	MON	927	6,213	05/03/2022	12/01/2049
693342-AE-7	PCG 2022-A A5 - ABS			4	1.A FE	5,999,794	89.189	5,351,335	6,000,000	6,004,529		4,736			4.674	4.669	JD	23,370	156,579	05/03/2022	12/01/2053
693342-AK-3	PCG 2022-B A5 - ABS			4	1.A FE	8,249,223	94.702	7,812,921	8,250,000	8,250,885		1,662			5.099	5.095	JD	188,132		07/13/2022	06/01/2054
69700T-AA-2	PFIXD 2019-1 A - CDO			2	1.A FE	2,000,000	96.769	1,935,375	2,000,000	2,000,000					4.640	4.638	AO	18,302	92,800	02/21/2019	04/20/2037
69916Y-AA-1	PARL 191 E - CDO		C	4	3.C FE	868,500	87.510	787,594	900,000	918,631		47,688			10.963	11.185	JAJO	20,007	70,844	03/26/2021	07/20/2032
70016A-AE-2	PAIA 2016-1 DR - CDO			4	3.C FE	825,000	82.211	904,319	1,100,000	959,516		99,019			10.542	13.904	FMAN	12,562	79,511	03/12/2020	08/25/2031
70017X-AA-9	PAIA 2019-1 D - CDO		C	4	3.C FE	1,776,000	83.954	1,553,144	1,850,000	1,883,515		101,642			11.456	11.379	FMAN	27,670	151,899	03/11/2021	05/17/2032
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS			4	2.A FE	1,576,945	98.500	1,838,214	1,866,207	1,769,219		(96,989)			6.673	8.920	MON	133,872	124,532	04/11/2012	05/04/2054
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS		O	4	2.A FE	1,033,396	98.500	1,204,610	1,222,954	1,106,669		(116,285)			6.673	10.870	MON	87,728	81,608	04/11/2012	05/04/2054
72349C-AB-8	CCIPT 2009-1 A2 - RMBS			4	1.F FE	1,017,014	100.085	800,680	800,000	881,766		(9,785)			9.000	5.529	MON	6,000	72,000	02/14/2014	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	1,084,787	79.464	862,022	1,084,793	1,084,529		(261)			3.967	3.992	MON	1,913	43,034	05/23/2019	06/15/2044
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	775,402	79.464	616,170	775,406	775,405		-			3.967	4.000	MON	1,367	30,760	05/23/2019	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS		C	2	2.C FE	587,820	82.095	482,571	587,820	587,820					3.858	3.874	MJSD	1,638	22,678	11/20/2019	12/05/2049
74979R-AA-0	RRAM 5 D - CDO			4	3.C FE	4,859,709	85.371	4,161,815	4,875,000	4,907,000		46,767			9.829	10.511	JAJO	101,158	335,042	10/28/2021	10/15/2031
74988L-AJ-3	RRAM 3 BR2 - CDO		O	4	1.F FE	4,336,719	93.506	4,090,865	4,375,000	4,668,117		414,848			5.879	4.908	JAJO	54,300	124,506	10/19/2018	01/15/2030
74988M-AA-0	RRAM 3 DR2 - CDO			4	4.A FE	2,500,969	81.520	2,099,129	2,575,000	2,593,096		90,928			9.479	10.119	JAJO	51,530	167,783	10/14/2021	01/15/2030
75887T-AN-6	REGT7 VII ER2 - CDO			4	3.C FE	4,962,500	86.508	4,325,414	5,000,000	5,164,041		199,681			11.146	10.282	MJSD	18,576	410,069	05/28/2021	06/20/2034
75888L-AN-2	REG12 XII ER - CDO		C	4	3.C FE	1,500,000	90.696	1,360,441	1,500,000	1,500,000					10.429	11.257	JAJO	33,026	112,265	10/15/2021	10/15/2032
77340H-AE-9	ROCKT 2017-2 ER - CDO		C	4	3.C FE	2,554,455	82.066	2,338,891	2,850,000	2,583,089		28,634			10.329	13.749	JAJO	62,147	65,204	08/08/2020	10/15/2029
77342H-AA-5	ROCKT 2018-1 E - CDO			4	3.C FE	6,508,516	74.586	5,202,357	6,975,000	7,174,750		706,824			10.525	10.109	FMAN	83,611	503,030	12/17/2020	05/20/2031
77342L-AA-6	ROCKT 182 E - CDO			4	3.C FE	6,271,425	81.846	5,279,067	6,450,000	6,363,117		77,702			10.243	11.215	JAJO	133,964	413,676	04/19/2022	10/20/2031
77587E-AJ-7	RMRK 2 D - CDO			4	3.C FE	379,313	82.636	351,202	425,000	382,051		2,739			10.608	13.121	JAJO	8,516	9,811	08/19/2022	07/25/2031
78109A-AE-3	RRAM 1 D1B - CDO			4	3.C FE	1,490,704	87.448	1,399,165	1,600,000	1,499,467		8,763			10.429	12.398	JAJO	35,227	37,023	08/17/2022	07/16/2035
78109R-AJ-5	RRAM 2 DR - CDO		C	4	3.C FE	240,625	85.795	214,488	250,000	248,038		7,407			9.879	10.830	JAJO	5,214	17,309	12/17/2021	04/15/2036
78403D-AH-3	SBATOW 2014-2 2C - RMBS		C	4	1.F FE	500,000	95.586	477,929	500,000	500,000					3.869	4.090	MON	860	19,345	10/07/2014	10/15/2049
78433X-AB-6	SALTT 211 A - ABS		C	4	1.F FE	853,491	86.300	736,560	853,492	853,004		(487)			2.675	2.670	MON	1,015	22,831	10/18/2021	02/28/2033
78442G-GG-5	SLMA 2003-4 ASD - ABS		C	4	2.C FE	240,947	98.437	239,106	242,902	266,382		15,312			5.519	2.102	MJSD	633	5,640	09/28/2012	03/15/2033
78448P-AF-7	SMB 2015-A C - ABS		O	4	1.E FE	16,111,822	93.519	14,963,066	16,000,000	16,071,144		(15,761)			4.500	4.456	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	91.885	229,712	250,000	245,053		296			5.000	5.423	MON	382	5,451	07/01/2022	06/20/2047

E10.65

Annual Statement for the Year 2022 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
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS	C		4	5.B PL	10,963	17.224	10,963	63,652	10,963			43,326		5.268	30.571	JAJO	754	3,246	08/21/2013	10/31/2025
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS			4	5.B PL	196,239	17.224	196,239	1,139,367	196,239			775,531		5.268	30.571	JAJO	13,505	58,097	08/21/2013	10/31/2025
80306A-AA-8	SAPA 2018-1 A - ABS	O	C	2	3.B FE	2,568,105	77.503	2,702,822	3,487,378	2,568,105		2,437	914,210		4.250	5.771	MON	6,587	148,214	12/03/2018	12/15/2040
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2.C S	-	0.000	-	-	-					1.500	5.557	MON	241		02/06/2018	09/15/2065
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2.C S	-	0.000	-	189,289	-					1.500	250.000	MON	101		12/19/2022	09/15/2065
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	824,329	78.781	649,420	824,331	824,330		-			3.967	4.000	MON	1,453	32,701	06/27/2019	07/15/2044
83012K-AE-7	SIXST XIX C - CDO	C	C	4	1.F FE	570,000	92.660	528,160	570,000	570,000					6.243	5.831	JAJO	7,215	21,112	06/04/2021	07/20/2034
83012K-AE-7	SIXST XIX C - CDO		C	4	1.F FE	2,860,000	92.660	2,650,066	2,860,000	2,860,000					6.243	5.831	JAJO	36,203	105,933	06/04/2021	07/20/2034
83546D-AJ-7	SONIC 2020-1 A22 - RMBS			2	2.B FE	462,982	84.645	413,351	488,333	464,607		1,625			4.336	5.245	MON	647	14,116	05/13/2022	01/20/2050
83546D-AQ-1	SONIC 2021-1 A22 - RMBS	C		2	2.B FE	246,875	72.300	178,490	246,875	246,875					2.636	2.651	MON	199	6,508	07/29/2021	08/21/2051
83715R-AG-7	SCSLC 2014 B - ABS	O		4	1.A FE	20,325,000	97.832	19,566,472	20,000,000	21,043,612		1,262,142			5.620	3.496	MON	96,791	581,265	10/18/2018	08/01/2035
84858W-AA-4	THROUGH CE			1.	1.G FE	75,570	86.331	65,077	75,382	75,548		(15)			3.375	3.328	FA	961	2,544	01/29/2021	08/15/2031
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	490,666	85.269	418,404	490,687	490,673		(2)			4.089	4.125	MON	892	20,064	04/12/2019	03/15/2044
85573L-AA-9	STARR 2019-1 A - ABS	C	C	4	2.B FE	490,666	85.269	418,404	490,687	490,673		(2)			4.089	4.125	MON	892	20,064	04/12/2019	03/15/2044
85816H-AA-5	STCR 221 E - CDO		C	4,5	3.C FE	2,137,500	86.069	1,936,554	2,250,000	2,159,987		22,487			11.824	11.553	JAJO	56,162	119,812	02/28/2022	04/15/2035
85816L-AE-8	STCR 182 C - CDO	O	C	4	1.F FE	3,000,200	94.943	2,848,301	3,000,000	3,150,388		194,870			6.974	5.845	FMAN	25,572	108,658	10/24/2018	08/18/2031
85816L-AG-3	STCR 182 D - CDO		C	4	2.C FE	3,482,500	91.724	3,210,355	3,500,000	3,518,911		111,076			8.074	8.027	FMAN	34,540	165,802	10/05/2018	08/18/2031
85816M-AA-4	STCR 182 E - CDO		C	4	3.C FE	6,651,438	81.050	5,653,261	6,975,000	6,955,717		302,898			10.874	11.173	FMAN	92,703	528,433	04/08/2021	08/18/2031
85816V-AC-0	STCR 2017-1 C - CDO	C	C	4	1.F FE	991,250	92.892	928,920	1,000,000	1,050,542		56,337			5.979	4.570	JAJO	12,623	29,478	04/23/2018	10/15/2030
86190B-AB-0	STR 2021-1 A2 - ABS	C		2	1.A FE	248,013	75.349	186,959	248,125	248,024		8			2.960	2.983	MON	224	7,345	05/19/2021	06/20/2051
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	1,170,960	95.749	1,121,470	1,171,263	1,171,160		53			3.960	3.998	MON	1,417	46,382	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS	O		4	1.A FE	702,494	92.378	649,196	702,758	702,597		27			4.290	4.334	MON	921	30,148	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS			4	1.A FE	14,558,585	92.378	13,416,723	14,523,664	14,545,120		(3,885)			4.290	4.293	MON	19,038	624,543	01/11/2019	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	C		4	1.E FE	993,828	95.926	928,882	968,333	986,756		(46)			4.400	3.191	MON	1,302	42,607	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS			4	1.E FE	3,080,866	95.926	2,879,535	3,001,833	3,058,943		(144)			4.400	3.191	MON	4,036	132,081	10/28/2020	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS	O		4	1.E FE	2,932,794	95.926	2,814,514	2,934,050	2,944,753		11,336			4.400	4.088	MON	3,945	129,098	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	C		4	1.E FE	1,023,067	92.311	893,876	968,333	1,006,465		(8,645)			4.740	3.793	MON	1,402	45,899	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS			4	1.E FE	4,092,267	92.311	3,575,505	3,873,333	4,025,869		(34,572)			4.740	3.793	MON	5,610	183,596	10/28/2020	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS	O		4	1.E FE	3,021,003	92.311	2,788,894	3,021,200	3,016,933		(4,129)			4.740	4.761	MON	4,376	143,205	10/12/2018	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS			4	1.A FE	476,703	81.445	388,257	476,709	476,704		-			3.650	3.678	MON	532	17,400	11/06/2019	11/22/2049
86212X-AB-6	STR 2019-1 A2 - ABS	C		4	1.A FE	476,703	81.445	388,257	476,709	476,348		(579)			3.650	3.665	MON	532	17,400	11/06/2019	11/22/2049
86217R-AC-2	STKPK 1 A2 - CDO		C	4	1.A FE	1,000,000	94.840	948,404	1,000,000	1,000,000					4.715	4.739	JAJO	12,966		08/12/2022	10/15/2035
86217R-AC-2	STKPK 1 A2 - CDO	C	C	4	1.A FE	1,250,000	94.840	1,185,504	1,250,000	1,250,000					4.715	4.739	JAJO	16,208		08/12/2022	10/15/2035
86745J-AA-5	SNVA 181 A - ABS			4	1.G FE	684,863	88.445	605,855	685,009	684,870		36			4.870	4.823	JJ	14,919	33,360	10/26/2018	07/22/2048
86745J-AA-5	SNVA 181 A - ABS	O		4	1.G FE	9,135,491	88.445	8,081,596	9,137,439	9,135,583		484			4.870	4.823	JJ	199,011	444,993	10/26/2018	07/22/2048
869504-AC-4	SPSS 2011-1 B - ABS	C		4	2.B FE	154,690	99.494	153,910	154,693	154,695		-			7.680	7.804	MON	528	11,880	10/24/2011	11/15/2058
869504-AC-4	SPSS 2011-1 B - ABS			4	2.B FE	1,138,521	99.494	1,132,776	1,138,542	1,138,559		1			7.680	7.804	MON	3,886	87,440	10/24/2011	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS			4	1.A FE	345,795	88.465	306,060	345,968	346,625		(16)			4.190	4.201	MON	644	14,496	02/09/2017	01/15/2071
869509-AA-7	SPSS-121-A - ABS	O		4	1.F FE	587,454	86.817	528,164	608,366	590,105		(172)			5.140	5.716	MON	1,390	31,270	03/07/2018	11/15/2052
87166R-DJ-3	SYMP XXI CR - CDO		C	4	1.F FE	2,300,000	94.869	2,181,975	2,300,000	2,300,000					6.229	6.043	JAJO	30,246	73,661	06/30/2021	07/15/2032
87166X-AA-2	SYMP XX E - CDO			4	3.C FE	790,090	89.159	713,268	800,000	832,546		41,535			10.369	10.290	JAJO	17,512	59,265	03/12/2021	01/16/2032
87168B-AG-5	SYMP 28 C - CDO	C	C	4	1.F FE	1,000,000	92.993	929,926	1,000,000	1,000,000					6.458	6.510	JAJO	12,199	34,726	08/03/2021	10/23/2034
87231B-AE-3	TFLAT 2017-1 B - CDO	O	C	4	1.B FE	2,695,950	97.060	2,620,623	2,700,000	2,839,388		195,138			6.210	4.118	FMAN	20,958	77,183	10/19/2018	11/18/2030
87248M-AD-2	TICP 161R ER - CDO		C	4	3.C FE	4,743,309	84.865	4,158,404	4,900,000	4,961,182		209,271			9.829	10.373	JAJO	101,677	298,012	04/21/2022	07/17/2031
87248X-AE-6	TICP 8R DR - CDO		C	4	3.C FE	1,701,063	86.718	1,474,211	1,700,000	1,742,453		1,419			10.943	11.197	JAJO	37,721	125,121	01/20/2022	10/20/2034
87249L-AG-6	WINDR 2017-4 C - CDO	O	C	4	1.E FE	1,980,000	93.009	1,860,170	2,000,000	2,130,961		185,554			6.425	4.820	FMAN	14,636	61,327	10/30/2018	11/20/2030
87250A-AN-1	TICP 13R CR - CDO		C	4	1.F FE	2,700,000	93.576	2,526,539	2,700,000	2,700,000					6.179	5.940	JAJO	35,221	85,096	04/20/2021	04/17/2034
87342R-AE-4	BELL 181 A22 - RMBS	O		4	2.B FE	6,960,000	93.473	6,505,742	6,960,000	6,960,000					4.940	4.970	FMAN	34,382	343,824	11/14/2018	11/25/2048
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE																

Annual Statement for the Year 2022 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
88432C-BK-1	WINDR 2014-1 ER - CDO			4	4.A FE	1,570,375	72.950	1,240,150	1,700,000	1,640,816		65,847			10.494	11.445	JAJO	37,165	126,537	08/16/2021	07/18/2031
88432U-AE-6	WINDR 2018-3 B - CDO	O		4	1.C FE	9,500,000	95.629	9,084,792	9,500,000	9,500,000					5.943	5.660	JAJO	114,477	264,277	10/26/2018	01/21/2031
88432U-AG-1	WINDR 2018-3 C - CDO	O		4	1.F FE	4,250,000	94.402	4,012,071	4,250,000	4,250,000					6.393	6.062	JAJO	55,092	137,620	10/26/2018	01/21/2031
88432W-AA-0	WINDR 2018-1 E - CDO			4	3.C FE	672,700	81.870	573,091	700,000	703,102		29,537			9.579	10.287	JAJO	14,156	46,325	08/12/2021	07/15/2030
88433B-AS-6	WINDR 162R BR - CDO	O	C	4	1.C FE	8,200,000	96.263	7,893,566	8,200,000	8,200,000					6.240	6.290	FMAN	86,695	243,858	11/16/2018	11/03/2031
88433B-AU-1	WINDR 162R C1R - CDO	O	C	4	1.F FE	5,000,000	94.162	4,708,110	5,000,000	5,000,000					6.590	6.056	FMAN	55,828	166,437	11/16/2018	11/03/2031
88433L-AA-3	WINDR 2018-2 E - CDO			4	3.C FE	1,358,896	82.332	1,132,058	1,375,000	1,383,284		22,976			9.829	10.525	JAJO	28,532	94,499	01/30/2020	07/15/2030
88576V-AA-8	HENDR 2008-3 A1 - RMBS	O		2	1.A FE	1,115,099	106.993	1,018,703	952,122	1,097,279		(10,097)			8.000	4.818	MON	3,385	76,170	12/06/2018	06/15/2045
88576V-AA-8	HENDR 2008-3 A1 - RMBS			2	1.A FE	257,570	106.993	304,090	284,216	282,910		82			8.000	8.248	MON	1,011	22,737	12/05/2008	06/15/2045
88576X-AA-4	HENDR 2010-1 A - RMBS			2	1.A FE	232,857	96.773	225,402	232,919	234,884		397			5.560	5.228	MON	576	12,950	04/15/2010	07/15/2059
88576X-AB-2	HENDR 2010-1 B - RMBS	C		2	1.A FE	271,919	101.511	276,158	272,049	272,838		792			9.310	9.346	MON	1,126	25,328	04/15/2010	07/15/2061
886065-AA-9	TBOLT 2018 A - ABS		C	4	3.B FE	713,940	75.753	540,843	713,956	713,956		-			4.147	4.147	MON	1,316	29,608	07/19/2018	09/15/2038
89255#-AA-9	VUMC 2018-1 LOAN - ABS	O		4	1.F PL	29,992,265	87.432	26,222,867	29,992,265	29,992,265					4.920	4.971	MON	122,968	1,352,651	06/07/2018	07/01/2048
89255#-AA-9	VUMC 2018-1 LOAN - ABS			4	1.F PL	819,286	87.432	611,867	699,820	811,372		(4,366)			4.920	3.719	MON	2,869	33,049	02/18/2021	07/01/2048
89300K-AA-3	TRAL VII E - CDO		C	4	3.C FE	1,575,500	87.079	1,502,115	1,725,000	1,647,792		68,901			11.748	13.221	JAJO	38,280	117,679	06/02/2022	04/25/2034
89655Y-AA-4	TRL 2009-1 A - RMBS	O		2	2.C FE	1,066,459	97.482	947,251	971,717	1,029,192		(8,277)			6.657	4.851	MON	2,695	64,687	08/24/2018	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS	O		4	1.F FE	2,292,000	96.520	2,133,721	2,210,655	2,274,908		5,575			5.194	4.414	MON	4,784	114,821	10/29/2018	10/16/2040
89657A-AB-2	TRL 181 A2 - ABS	C		4	1.F FE	504,121	94.315	471,577	500,000	501,978		1,028			4.620	4.538	MON	898	23,100	06/18/2018	06/17/2048
89854D-A*2	TSGE 2017-1 NOTE - ABS			2	2.A PL	3,632,228	92.868	3,373,177	3,632,228	3,632,228					6.250	6.332	MON	4,561	226,318	08/15/2017	09/25/2031
89854D-A*2	TSGE 2017-1 NOTE - ABS	O		2	2.A PL	9,603,013	92.868	8,918,126	9,603,013	9,603,013					6.250	6.332	MON	10,003	600,404	07/05/2017	09/25/2031
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH	O		4	1.C FE	8,106	99.763	7,629	7,647	7,827		70			4.698	-109.919	JJ	179	442	04/01/2017	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013	C		1	2.C FE	30,155	93.082	28,069	30,155	30,155					4.300	4.297	FA	490	1,297	08/01/2013	02/15/2027
90931C-AA-6	UAL AA - ABS			1	1.F FE	81,767	88.627	68,527	77,321	81,614		(2)			4.150	3.495	FA	1,123	3,209	02/16/2021	02/25/2033
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	C		1	2.C FE	368,086	84.258	310,143	368,086	368,086					3.450	3.450	JJ	6,138	12,699	06/06/2016	01/07/2030
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	C		1	2.B FE	588,639	92.986	547,355	588,639	588,639					4.000	3.998	AO	5,232	23,546	03/24/2014	10/11/2027
91823A-AW-1	VBTEL 2022-1 C22 - RMBS			2	1.F FE	7,000,000	79.198	5,543,830	7,000,000	7,000,000					3.706	3.735	MON	11,530	205,374	02/18/2022	02/15/2057
91823A-AW-1	VBTEL 2022-1 C22 - RMBS	C		2	1.F FE	250,000	79.198	197,994	250,000	250,000					3.706	3.735	MON	412	7,335	02/18/2022	02/15/2057
91823A-AY-7	VBTEL 2022-1 D - RMBS			2	2.C FE	2,000,000	87.884	1,757,683	2,000,000	2,000,000					4.288	4.326	MON	3,812	67,893	02/18/2022	02/15/2052
92211M-AE-3	VDC 2018-2 A2 - ABS	C		4	1.G FE	460,847	97.570	467,929	479,583	474,699		5,281			4.196	5.460	MON	894	20,123	03/19/2020	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS	C		4	1.G FE	725,000	95.067	689,236	725,000	725,000					3.188	3.209	MON	1,027	23,113	07/30/2019	07/15/2044
92332B-AA-9	VENR 43 E - CDO		C	4	3.C FE	1,697,850	85.578	1,497,621	1,750,000	1,784,968		86,447			11.229	11.617	JAJO	41,485	145,248	04/27/2021	04/15/2034
92332G-AA-8	VENR 42 E - CDO		C	4	3.C FE	5,820,000	89.622	5,377,342	6,000,000	6,073,834		248,926			11.379	11.116	JAJO	143,613	507,168	03/15/2021	04/15/2034
92332J-AA-2	VENR 37 E - CDO		C	4	3.C FE	1,003,065	84.286	885,003	1,050,000	1,058,983		55,205			11.029	11.697	JAJO	24,448	85,008	05/07/2021	07/15/2032
92332P-AA-8	VENR 38 E - CDO		C	4	3.C FE	3,762,759	84.813	3,307,709	3,900,000	3,947,741		180,603			11.385	11.652	JAJO	76,467	319,202	06/30/2021	07/30/2032
92332R-AA-4	VENR 39 E - CDO		C	4	3.C FE	6,426,510	82.151	5,339,822	6,500,000	6,753,703		344,657			11.709	11.810	JAJO	160,675	571,299	10/25/2021	04/15/2033
92557R-AA-2	VIBR VIII D - CDO		C	4	3.C FE	2,521,899	74.293	1,910,666	2,571,800	2,749,944		281,959			9.993	9.158	JAJO	52,112	177,149	08/21/2018	01/20/2031
92558D-AA-2	VIBR VII D - CDO		C	4	3.C FE	3,214,692	76.585	2,565,599	3,350,000	3,518,400		336,578			10.843	10.376	JAJO	73,654	259,622	04/17/2019	09/15/2030
92913U-AS-5	VOYA 2015-3 A3R - CDO	O		4	1.C FE	10,000,000	96.375	9,637,455	10,000,000	10,000,000					5.943	5.658	JAJO	120,502	178,187	11/02/2018	10/20/2031
92916Y-AA-3	INGIM 2013-2 DR - CDO			4	4.A FE	993,281	81.747	980,964	1,200,000	1,085,968		73,151			9.958	12.593	JAJO	22,572	81,472	09/22/2021	04/25/2031
94353W-AA-3	WAAV 171 A - ABS	C		4	2.B FE	388,351	75.501	293,210	388,352	388,940		(625)			3.844	3.692	MON	663	14,928	11/08/2017	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	1,916,791	75.725	1,534,370	2,026,244	1,936,862		4,486			3.597	4.596	MON	3,239	72,884	06/17/2020	09/15/2044
94354K-AA-8	WAAV 2019-1 A - ABS	C		4	2.A FE	607,846	75.725	460,311	607,873	607,855		3			3.597	3.625	MON	972	21,865	09/30/2019	09/15/2044
94949H-AC-3	WELF 2020-1 D - CDO		C	4	3.C FE	1,234,375	87.213	1,090,160	1,250,000	1,301,468		65,652			11.319	11.314	JAJO	29,870	104,895	03/19/2021	04/15/2033
94950A-AS-9	WELF 2020-2 CR - CDO		C	4	1.F FE	3,825,000	92.500	3,538,125	3,825,000	3,825,000					6.379	6.129	JAJO	51,512	128,351	08/11/2021	07/17/2034
94951D-AJ-2	WELF 2018-3 A2 - CDO	O		4	1.C FE	12,500,000	95.815	11,976,838	12,500,000	12,500,000					6.093	5.821	JAJO	154,430	366,744	11/16/2018	01/20/2032
95023A-AE-0	WELF 2021-2 C - CDO		C	4	1.F FE	1,250,000	93.803	1,172,532	1,250,000	1,250,000					6.429	7.172	JAJO	16,966	48,216	07/01/2021	07/17/2034
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	1,662,500	90.019	1,496,571	1,662,500	1,662,500					3.884	3.903	MJSD	2,870	64,572	12/06/2017	03/16/2048
95058X-AE-8	WEN 2018-1 A22 - RMBS	O		2	2.B FE	452,642	90.019	427,592	475,000	461,221		2,									

Annual Statement for the Year 2022 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
97315T-AG-7	WINDR 2017-1 CR - CDO	C	C	4	1.F FE	1,000,000	91.851	918,506	1,000,000	1,000,000					6.344	5.991	JAJO	13,216	32,357	03/18/2021	04/18/2036
97315T-AG-7	WINDR 2017-1 CR - CDO	C	C	4	1.F FE	2,900,000	91.851	2,663,667	2,900,000	2,900,000					6.344	5.991	JAJO	38,327	93,835	03/18/2021	04/18/2036
97316L-AE-8	WINDR 2017-3 CR - CDO	C	C	4	1.F FE	2,800,000	94.803	2,654,475	2,800,000	2,800,000					6.579	6.346	JAJO	38,890	99,665	04/16/2021	04/16/2035
97316V-AJ-5	WINDR 2021-4 E2 - CDO	C	C	4	3.B FE	2,750,000	87.294	2,400,576	2,750,000	2,750,000					10.643	10.819	JAJO	59,347	178,864	12/17/2021	01/22/2035
98625F-AA-3	GNRT 7 E - CDO	C	C	4	3.C FE	2,403,032	91.024	2,248,301	2,470,000	2,519,774		110,110			11.265	11.402	JAJO	53,328	171,537	07/27/2022	01/22/2033
98625W-AE-8	GNRT 4R ER - CDO			4	3.C FE	2,479,239	87.622	2,326,352	2,655,000	2,492,592		13,353			10.993	12.669	JAJO	59,181	64,185	08/18/2022	04/20/2032
98887H-AQ-7	ZCLO3 3 CR - CDO			2	3.A FE	2,500,125	80.697	2,279,695	2,825,000	2,678,984		162,477			7.809	9.770	JAJO	46,573	135,978	07/08/2021	07/15/2031
BGH6UA-2X-3	AV-DAL 2020 A - ABS			4	2.A PL	5,246,561	86.170	4,520,982	5,246,561	5,246,561					4.250	4.288	MON	48,502	168,912	10/08/2020	12/15/2045
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G PL	24,734,406	89.068	22,030,539	24,734,406	24,734,406					4.000	4.083	MON	95,303	553,180	12/13/2022	11/30/2029
1049999999 - Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						1,565,677,284	XXX	1,405,919,975	1,616,196,406	1,594,126,116		30,057,945	13,405,999		XXX	XXX	XXX	21,039,222	79,431,976	XXX	XXX
1109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)						10,281,294,516	XXX	8,935,710,352	9,844,283,417	10,187,854,868		9,801,111	19,509,285		XXX	XXX	XXX	123,034,188	475,381,759	XXX	XXX
Hybrid Securities, Issuer Obligations																					
00138G-AC-3	AIG LIFE HOLDINGS INC				2.C FE	21,181,875	124.800	24,647,908	19,750,000	20,897,396		(49,422)			8.125	7.557	MS	472,491	1,505,938	04/01/2017	03/15/2046
007924-AJ-2	AEGON NV		C	2,5	2.C FE	966,860	89.857	898,570	1,000,000	968,966		536			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	14.750	171,661	290,950	290,950					4.200	4.200	MJSD	34	12,220	07/08/2021	09/30/2061
008252-85-0	AFFILIATED MANAGERS GROUP INC			2	2.C FE	483,606	20.680	399,122	482,500	483,156		(450)			5.875	5.761	MJSD	79	21,260	03/29/2022	03/30/2059
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP		C	1,2	3.A FE	1,310,392	81.000	1,061,100	1,310,000	1,310,324		(68)			4.750	4.743	JJ	28,174	31,113	01/12/2022	01/18/2082
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	630,000	78.015	491,497	630,000	630,000					3.875	3.874	FA	9,223	18,309	11/10/2021	02/15/2062
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2.C FE	5,500,000	20.520	4,514,400	5,500,000	5,500,000					5.125	5.130	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	20.520	205,200	250,000	250,000					5.125	5.125	MJSD	569	12,813	11/21/2019	12/15/2059
04621X-AK-4	ASSURANT INC			2,5	2.C FE	1,550,920	96.853	1,491,541	1,540,000	1,544,457		(1,690)			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	1,001,250	99.641	996,408	1,000,000	1,000,699		(174)			6.750	6.726	JD	3,000	67,500	01/11/2019	12/29/2049
054536-AA-5	AXA FINANCIAL INC		O	C	1.F FE	9,028,500	120.496	7,832,256	6,500,000	8,159,562		(168,449)			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	1.G FE	10,609,170	98.042	9,559,116	9,750,000	10,358,355		(43,573)		6.379	5.637	JD	29,370	621,953	04/01/2017	12/29/2049
054536-AC-1	AXA SA			1,2,5	1.G FE	1,088,120	98.042	980,422	1,000,000	1,062,395		(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	82.000	389,500	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	82.000	656,000	800,000	800,000					4.900	4.900	JJ	18,076	39,200	12/03/2019	01/15/2040
05565A-AN-3	BNP PARIBAS SA		C	2	2.C FE	841,720	98.878	791,022	800,000	816,686		(6,338)			7.375	6.495	FA	21,633	59,000	03/18/2019	12/29/2049
05565A-GF-4	BNP PARIBAS SA		C	2	2.C FE	826,820	94.539	756,311	800,000	816,192		(2,877)			7.000	6.562	FA	21,000	56,000	04/24/2019	12/29/2049
05565A-HN-6	BNP PARIBAS SA		C	2,5	2.C FE	1,000,000	96.599	965,986	1,000,000	1,000,000					6.625	6.625	MS	17,667	66,250	03/18/2019	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		C	2	2.A FE	2,195,350	87.500	1,925,000	2,200,000	2,195,460		110			4.875	4.889	JD	2,681	107,250	03/08/2022	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		C	2	2.A FE	250,000	87.500	218,750	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	95.751	383,002	400,000	400,000					6.500	6.500	MJSD	1,878	26,000	08/28/2019	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2.C FE	2,634,881	98.633	2,480,624	2,515,000	2,555,485		(20,787)			6.500	5.550	AO	30,879	163,475	12/06/2018	10/23/2024
060505-EN-0	BANK OF AMERICA CORP			2,5	2.C FE	1,025,805	96.500	940,875	975,000	994,259		(8,046)			6.100	5.141	MS	17,182	59,475	10/01/2018	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			2,5	2.C FE	535,280	88.066	453,540	515,000	516,166		(5,740)			5.875	4.710	MS	8,909	30,256	06/18/2019	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2.C FE	2,997,960	107.748	3,845,541	3,569,000	3,312,523		43,711			8.050	10.094	JD	12,769	287,305	10/17/2011	06/15/2027
064058-AB-6	BANK OF NEW YORK MELLON CORP		C	2,5	2.A FE	349,425	93.252	326,381	350,000	349,523		9			4.500	4.509	JD	481	15,750	05/30/2013	12/29/2049
064159-VJ-2	BANK OF NOVA SCOTIA		C	2	2.C FE	580,000	95.875	556,075	580,000	580,000					4.900	4.900	MJSD	2,132	28,420	05/28/2020	12/31/2049
06423A-AJ-2	JPMORGAN CHASE & CO			1	2.A FE	13,072,500	116.826	10,514,308	9,000,000	11,605,014		(281,818)			8.750	4.279	MS	262,500	787,500	04/01/2017	09/01/2030
06738E-BA-2	BARCLAYS PLC		C	2	3.B FE	600,560	97.630	585,780	600,000	599,073		(414)			7.750	7.687	MJSD	2,067	46,500	10/23/2018	12/29/2049
06738E-BG-9	BARCLAYS PLC		C	2	3.B FE	800,000	97.161	777,285	800,000	800,000					8.000	8.000	MJSD	2,844	64,000	03/20/2019	12/29/2049
084423-87-0	W R BERKLEY CORP			2	2.B FE	2,000,000	17.850	1,428,000	2,000,000	2,000,000					4.125	4.125	MJSD	229	82,500	02/03/2021	03/30/2061

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Annual Statement for the Year 2022 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
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC		C	2	2.C FE	1,248,008	13.950	700,290	1,255,000	1,246,641		151		4.625	4.668	JAJO	393	58,044	05/05/2021	12/29/2049	
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC		C	2	2.C FE	818,490	15.370	530,388	862,700	816,894	(1,584)			5.000	44.780	MJSD	10,904	27,703	09/15/2022	05/24/2081	
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	1,103,865	86.496	946,265	1,094,000	1,101,658	(882)			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	16.110	974,655	1,512,500	1,500,362	93			4.625	4.669	FMAN	8,938	69,953	06/04/2021	05/15/2061	
15189T-AS-6	CENTERPOINT ENERGY INC			2,5	3.A FE	1,025,318	94.000	949,400	1,010,000	1,012,335	(3,369)			6.125	5.764	MS	20,621	61,863	10/18/2018	12/31/2049	
172967-GD-7	CITIGROUP INC			2,5	3.A FE	937,219	99.025	965,494	975,000	939,173	506			5.950	6.233	JJ	24,333	58,013	12/12/2018	12/29/2049	
172967-KM-2	CITIGROUP INC			2,5	3.A FE	994,250	97.000	940,900	970,000	982,970	(3,131)			6.250	5.835	FA	22,903	60,625	01/25/2019	12/29/2049	
21871X-AN-9	COREBRIDGE FINANCIAL INC			1,2	2.C FE	11,307,378	92.966	10,579,473	11,380,000	11,307,361	(17)			6.875	6.925	JD	34,772	238,058	12/15/2022	12/15/2052	
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2.C FE	3,043,148	101.240	2,834,720	2,800,000	2,914,171	(33,726)			8.125	6.603	MJSD	5,056	227,500	12/10/2018	12/29/2049	
225313-AL-9	CREDIT AGRICOLE SA		C	2	2.C FE	1,407,200	95.780	1,340,920	1,400,000	1,407,200				6.875	6.551	MS	26,201	82,500	06/01/2022	12/29/2049	
225401-AJ-7	CREDIT SUISSE GROUP AG		C	2	4.A FE	1,639,610	79.912	1,278,591	1,600,000	1,604,468	(8,279)			7.500	6.958	JJ	54,667	120,000	10/23/2018	12/29/2049	
225401-AK-4	CREDIT SUISSE GROUP AG		C	2	4.A FE	408,500	71.886	287,543	400,000	403,569	(1,322)			7.250	6.876	MS	8,781	29,000	04/09/2019	12/29/2049	
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	4.A FE	1,790,920	71.665	1,289,966	1,800,000	1,791,264	117			6.375	6.412	FA	41,438	114,750	04/28/2020	12/29/2049	
225401-AX-6	CREDIT SUISSE GROUP AG		C	2	4.B FE	1,600,000	87.147	1,394,351	1,600,000	1,600,000				9.750	9.750	JD	3,467	78,000	06/16/2022	12/23/2070	
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3.C FE	419,920	87.000	348,000	400,000	403,634	(3,856)			7.500	6.486	JD	1,667	30,000	10/23/2018	12/29/2049	
23380Y-AC-1	DAI-CHI LIFE HOLDINGS INC		C	1,2,5	1.G FE	250,000	97.483	243,708	250,000	250,000				5.100	5.100	AO	2,231	12,750	10/23/2014	12/29/2049	
23380Y-AC-1	DAI-CHI LIFE HOLDINGS INC		C	1,2,5	1.G FE	807,970	97.483	779,864	800,000	802,651	(1,361)			5.100	4.907	AO	7,140	40,800	10/25/2018	12/29/2049	
29250N-AN-5	ENBRIDGE INC		C	2,5	2.C FE	1,526,313	91.969	1,471,504	1,600,000	1,526,951	160			6.000	6.298	JJ	44,267	96,000	02/05/2019	01/15/2077	
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE	732,658	91.007	678,005	745,000	732,045	(204)			6.250	6.331	MS	15,521	46,563	05/16/2019	03/01/2078	
29250N-BC-8	ENBRIDGE INC		C	2	2.C FE	571,027	90.422	515,404	570,000	570,825	(87)			5.750	5.726	JJ	15,113	32,775	07/22/2020	07/15/2080	
29250N-BN-4	ENBRIDGE INC		C	2	2.C FE	680,000	97.548	663,326	680,000	680,000				7.375	7.375	JJ	14,070		09/15/2022	01/15/2083	
29250N-BP-9	ENBRIDGE INC		C	2	2.C FE	1,160,000	99.271	1,151,544	1,160,000	1,160,000				7.625	7.625	JJ	24,815		09/15/2022	01/15/2083	
29265W-AA-6	ENEL SPA		C	2	2.C FE	2,253,925	100.083	2,051,698	2,050,000	2,084,015	(44,499)			8.750	6.365	MS	48,332	179,375	01/25/2019	09/24/2073	
29273V-AM-2	ENERGY TRANSFER LP			2	3.B FE	1,788,080	83.500	1,503,000	1,800,000	1,788,226	146			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.A FE	1,027,625	90.500	927,625	1,025,000	1,026,456	(490)			5.700	5.643	MJSD	2,597	58,425	07/16/2020	12/29/2049	
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR) LP		C	2,5	2.C FE	765,275	119.999	617,994	515,000	674,889	(21,322)			10.176	4.729	JD	26,349	26,203	10/23/2018	12/29/2049	
404280-AE-9	HSBC HOLDINGS PLC		O	C	2.A FE	947,887	98.186	731,483	745,000	890,316	(11,199)			7.350	4.847	MN	5,172	54,758	04/01/2017	11/27/2032	
404280-BP-3	HSBC HOLDINGS PLC		C	2	2.C FE	1,017,740	92.068	920,676	1,000,000	1,010,383	(1,986)			6.500	6.261	MS	17,694	65,000	04/18/2019	12/29/2049	
4042Q1-AA-5	HSBC BANK USA NA			1.F	1.F FE	227,478	97.071	218,409	225,000	226,581	(91)			5.875	5.792	MN	2,203	13,219	11/16/2006	11/01/2034	
4042Q1-AA-5	HSBC BANK USA NA		O	C	1.F	15,960,112	97.071	13,589,917	14,000,000	15,572,767	(97,919)			5.875	4.631	MN	137,083	822,500	09/27/2018	11/01/2034	
456837-AR-4	ING GROEP NV		C	2	3.A FE	800,000	88.739	709,908	800,000	800,000				5.750	5.750	MN	5,750	46,000	09/03/2019	12/29/2049	
45685E-AG-1	VOYA FINANCIAL INC			1,2,5	2.C FE	401,683	97.270	385,189	396,000	396,452	(1,232)			5.650	5.294	MN	2,859	22,374	10/02/2018	05/15/2053	
46115H-AU-1	INTESA SANPAOLO SPA		C	2	3.C FE	396,500	90.732	362,927	400,000	396,679	36			7.700	7.773	MS	8,898	30,800	07/17/2019	12/29/2049	
46625H-JQ-4	JPMORGAN CHASE & CO			2,5	2.B FE	1,179,126	99.614	1,095,754	1,100,000	1,118,074	(15,819)			6.750	5.171	FA	30,938	74,250	10/23/2018	12/29/2049	
48126H-AC-4	JPMORGAN CHASE & CO			2,5	2.B FE	989,695	97.327	939,206	965,000	973,096	(4,302)			6.100	5.589	AO	14,716	58,865	10/22/2018	12/29/2049	
48253M-10-4	KKR GROUP FINANCE CO IX LLC			2	2.A FE	1,133,376	16.830	762,635	1,132,850	1,133,148	(84)			4.625	4.617	JAJO	13,099	52,394	04/20/2021	04/01/2061	
501555-AB-2	KYOBO LIFE INSURANCE CO LTD		C	2	1.G FE	602,700	91.750	550,500	600,000	602,439	(261)			5.900	5.794	JD	1,573	17,700	06/09/2022	06/15/2082	
514666-AN-6	LAND O LAKES INC			2	3.B FE	753,063	87.500	656,250	750,000	752,933	(36)			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	61.000	610,000	1,000,000	971,672	270			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	96.920	969,200	1,000,000	1,006,949	(4,297)			7.500	7.004	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	96.471	2,315,297	2,400,000	2,434,796	(7,897)			7.500	6.912	MJSD	2,000	157,500	05/26/2022	12/27/2066	
553086-AC-3	TRAVELERS COMPANIES INC			2	2.A FE	12,516,100	107.990	10,798,976	10,000,000	11,318,296	(231,885)			7.625	4.617	JD	33,889	762,500	04/01/2017	12/15/2027	
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		C	1,2	1.G FE	2,232,800	96.770	2,128,940	2,200,000	2,214,367	(4,680)			5.200	4.945	AO	22,562	114,400	10/24/2018	10/20/2045	
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2.B FE	1,454,390	108.011	1,393,339	1,290,000	1,407,017	(11,880)			7.875	5.821	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	108.011	270,027	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	108.011	2,068,407	1,915,000	1,911,039	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	95.087	356,575	375,000	381,754	(1,095)			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	5,201,800	93.168	4,844,714	5,200,000	5,201,212	(164)			4.950	4.945	MS	82,225	257,400	02/28/2019	12/29/2049	

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Annual Statement for the Year 2022 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

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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 GESELLSCHAFT		C	2	1.F FE	20,050,028	99.625	19,526,500	19,600,000	20,035,803		(14,225)			5.875	5.550	MN	121,547	575,750	08/11/2022	05/23/2042
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC	O		1,2,5	2.B FE	2,436,275	95.750	2,135,225	2,230,000	2,406,822		(7,634)			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	91.034	1,028,681	1,130,000	1,127,217		(306)			5.650	5.636	MN	10,641	63,845	04/24/2020	05/01/2079
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	1,630,100	97.706	1,563,303	1,600,000	1,608,928		(4,983)			5.100	4.767	AO	17,000	81,600	10/09/2018	10/16/2044
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	2,999,775	80.250	2,407,493	3,000,000	2,999,784		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	98.206	491,031	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	105.635	1,584,528	1,500,000	1,532,281		(4,923)			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	94.250	108,388	115,000	115,000					4.850	4.849	JD	465	5,578	05/29/2013	12/29/2049
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.A FE	5,000,000	86.530	4,326,496	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	90.116	2,433,132	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	95.500	859,500	900,000	911,595		(1,766)			5.700	5.426	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	83.800	2,011,200	2,400,000	2,427,313		(3,020)			5.125	4.938	MS	33,142	123,000	04/13/2021	09/24/2080
760719-BH-6	HSBC USA INC	O			1.G FE	27,384,500	105.865	26,466,167	25,000,000	27,456,656		(1,267)			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	81.250	576,875	710,000	677,610		304			7.000	7.381	MN	6,627	49,700	01/04/2021	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.B FE	2,125,000	97.800	2,078,250	2,125,000	2,125,000					5.375	5.375	MJSD	9,518	114,219	04/27/2020	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP	C		2	2.B FE	250,000	97.800	244,500	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	81.014	972,164	1,200,000	1,200,000					5.375	5.375	MN	7,704	64,500	11/12/2020	12/29/2049
842587-CY-1	SOUTHERN CO			2	2.C FE	1,606,913	100.000	1,600,000	1,600,000	1,600,000		(436)			8.399	8.521	MJSD	6,346	112,539	10/24/2018	03/15/2057
853254-BX-7	STANDARD CHARTERED PLC		C	2	3.A FE	800,000	76.574	612,589	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	2.A FE	33,000	100.014	33,005	33,000	33,000					8.366	8.366	MJSD	130	1,719	05/14/2015	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1.F FE	8,775,500	92.074	8,010,438	8,700,000	8,755,949		(7,689)			5.000	4.877	AO	107,542	435,000	12/16/2021	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	C	2	1.F FE	201,900	92.074	184,148	200,000	201,292		(173)			5.000	4.877	AO	2,472	10,000	03/28/2019	04/02/2049
89356B-AB-4	TRANSCANADA TRUST		C	2,5	2.C FE	2,807,366	95.059	2,648,339	2,786,000	2,781,315		(6,011)			5.875	5.646	FA	61,834	158,067	06/30/2022	08/15/2076
89356B-AE-8	TRANSCANADA TRUST		C	2,5	2.C FE	2,440,053	86.322	2,088,992	2,420,000	2,434,573		(1,779)			5.500	5.391	MS	39,191	133,100	09/24/2019	09/15/2079
89356B-AG-3	TRANSCANADA TRUST		C	2	2.C FE	2,073,044	85.500	1,797,210	2,102,000	2,072,987		(56)			5.600	5.674	MS	37,275	58,856	07/19/2022	03/07/2082
902613-AL-2	UBS GROUP AG		C	2	1.G FE	1,000,000	69.108	691,083	1,000,000	1,000,000					3.179	3.179	FA	12,363	18,540	01/04/2022	02/11/2043
90352J-AF-0	UBS GROUP AG		C	2	2.C FE	800,000	98.400	787,197	800,000	800,000					7.000	6.999	JJ	23,489	56,000	01/28/2019	12/29/2049
92556H-AE-7	PARAMOUNT GLOBAL			1,2	3.A FE	430,000	81.738	351,472	430,000	430,000					6.375	6.374	MS	6,929	13,782	03/24/2022	03/30/2062
92857W-BQ-2	VODAFONE GROUP PLC		C	2	3.A FE	1,844,227	99.957	1,824,219	1,825,000	1,838,298		(1,757)			7.000	6.848	AO	30,873	127,750	05/08/2019	04/04/2079
929089-AG-5	VOYA FINANCIAL INC			2	3.A FE	1,062,905	97.378	1,022,465	1,050,000	1,052,064		(2,810)			6.125	5.821	MS	18,936	64,313	10/19/2018	12/29/2049
949746-NL-1	WELLS FARGO & CO			1,2,5	2.B FE	1,080,810	94.460	944,595	1,000,000	1,068,229		(3,247)			5.950	5.254	JD	2,644	59,500	10/01/2018	12/01/2086
E2R99C-Q5-9	BANCO SANTANDER SA		D	2	3.A FE	599,340	97.994	587,964	600,000	599,082		(67)			7.500	7.494	FMAN	6,603	45,000	03/11/2019	12/29/2049
F5616K-AC-8	LA MONDIALE SAM		D	2	2.A FE	787,900	93.988	751,900	800,000	788,770		205			5.875	5.985	JJ	20,236	47,000	10/01/2018	01/26/2047
G2335P-EL-9	CLOVERIE PLC		D	2,5	1.E FE	375,200	97.500	390,000	400,000	375,352		152			5.625	6.126	JUN	11,688		10/11/2022	06/24/2046
G5361W-AB-0	LANCASHIRE HOLDINGS LTD		D	1,2,5	3.A FE	1,207,000	78.140	937,680	1,200,000	1,206,049		(572)			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	76.875	1,076,250	1,400,000	1,400,158		(35)			4.875	4.871	AO	14,788	65,786	10/26/2021	12/29/2049
G758MZ-AA-7	PHOENIX GROUP HOLDINGS PLC		D	2	2.B FE	455,900	92.317	415,427	450,000	452,624		(1,166)			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	97.576	975,756	1,000,000	998,547		(979)			6.875	6.769	AUG	27,500	68,750	10/25/2018	12/29/2049
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2.A FE	997,000	95.700	957,000	1,000,000	997,181		30			5.000	5.017	JJ	21,250	50,000	10/24/2018	12/29/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD		D	2	2.C FE	994,340	92.848	928,475	1,000,000	993,611		(168)			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	97.479	1,559,662	1,600,000	1,625,644		(13,352)			6.750	5.851	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	95.875	383,500	400,000	400,827		(73)			6.875	6.821	JD	15,507		05/31/2022	12/29/2049
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	1,005,750	97.375	973,750	1,000,000	1,001,332		(1,144)			6.250	6.114	MAR	52,083	62,500	02/19/2019	12/29/2049
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	400,000	81.626	326,504	400,000	400,000					4.750	4.749	MAR	15,833	19,000	09/29/2020	12/29/2049
1219999999	Hybrid Securities, Issuer Obligations					288,268,080	XXX	265,559,192	270,586,500	283,000,262		(1,146,108)			XXX	XXX	XXX	3,779,573	15,827,342	XXX	XXX

Annual Statement for the Year 2022 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.			
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																					
000000-00-0	ASSURED, INC.			813,074.000			3,999,999	4.920	3,999,999	3,999,999										Z	01/16/2020
00489Q-30-0	ACRES COMMERCIAL REALTY CORP			336,724.000	25.00		6,010,523	17.850	6,010,523	8,402,335	165,499	657,930		(2,451,990)				(2,451,990)		2.C PL	12/30/2022
020002-83-8	ALLSTATE CORP			65,866.000	25.00		1,299,536	19.730	1,299,536	1,549,636	20,995	83,979		(494,654)				(494,654)		2.B FE	03/20/2020
02005N-BM-1	ALLY FINANCIAL INC			510,000.000	1,000.00	66.875	341,063	66.875	341,063	510,000		23,970		(188,063)				(188,063)		3.C FE	04/19/2021
02005N-BN-9	ALLY FINANCIAL INC			1,620,000.000	1,000.00	62.625	1,014,525	62.625	1,014,525	1,620,000		76,140		(605,475)				(605,475)		3.C FE	05/25/2021
02665T-86-8	AMERICAN HOMES 4 RENT APOLLO ASSET MANAGEMENT INC			26,340.000	25.00	23.164	610,140	23.164	610,140	683,366		41,157		(100,777)				(100,777)		3.A FE	11/07/2019
03769W-20-3	ARBOR REALTY TRUST INC			9,500.000	25.00		213,371	22.460	213,371	237,749		11,355		(24,378)				(24,378)		2.B FE	04/21/2022
038923-85-0	ARBOR REALTY TRUST INC			607,167.000	25.00		10,995,794	18.110	10,995,794	14,946,045		861,734		(4,094,840)				(4,094,840)		2.A PL	10/20/2022
038923-87-6	ARBOR REALTY TRUST INC			191,303.000	25.00		3,338,237	17.450	3,338,237	4,777,476		303,840		(1,505,963)				(1,505,963)		2.A PL	10/20/2022
03939A-10-7	ARCH CAPITAL GROUP LTD		C	78,431.000	25.00		1,592,934	20.310	1,592,934	1,850,961	26,716	77,433		(375,955)				(375,955)		2.B FE	07/29/2022
03939A-40-4	ARCH CAPITAL GROUP LTD		C	291,912.000	25.00		5,142,030	17.615	5,142,030	7,297,800	83,012	249,037		(2,364,487)				(2,364,487)		2.B FE	06/02/2021
03939A-40-4	ARCH CAPITAL GROUP LTD		C	10,000.000	25.00		176,150	17.615	176,150	250,000	2,844	8,531		(81,000)				(81,000)		2.B FE	06/02/2021
05554M-10-0	BIP BERMUDA HOLDINGS I LTD		C	28,425.000	25.00		460,968	16.217	460,968	710,682	9,105	25,291		(249,714)				(249,714)		2.C FE	01/12/2022
060505-19-5	BANK OF AMERICA CORP			45,489.000	25.00		1,051,251	23.110	1,051,251	1,179,633	16,703	51,317		(133,616)				(133,616)		2.C FE	03/04/2022
060505-22-9	BANK OF AMERICA CORP			69,750.000	25.00		1,683,765	24.140	1,683,765	1,858,673		95,775		(156,254)				(156,254)		2.C FE	03/23/2022
060505-GB-4	BANK OF AMERICA CORP			206,000.000	1,000.00		174,468	84.693	174,468	206,000		6,809		(31,532)				(31,532)		2.C FE	01/20/2022
064058-AL-4	BANK OF NEW YORK MELLON CORP			500,000.000	1,000.00		402,728	80.546	402,728	500,000		20,417		(99,057)				(99,057)		2.A FE	11/08/2021
10922N-70-7	BRIGHTHOUSE FINANCIAL INC			48,800.000	25.00	17.520	854,976	17.520	854,976	1,220,000		65,575		(429,440)				(429,440)		3.A FE	11/10/2020
12542R-80-3	CHS INC			48,535.000	25.00	25.780	1,251,232	25.780	1,251,232	1,323,384		91,003		(130,559)				(130,559)		3.B	10/26/2018
172967-34-1	CITIGROUP INC			37,388.000	25.00	25.050	936,569	25.050	936,569	992,856		64,261		(96,087)				(96,087)		3.A FE	12/07/2018
19075Q-AD-4	COBANK ACB			5,750,000.000	25.00		4,877,874	84.833	4,877,874	5,750,000		199,573		(1,001,501)				(1,001,501)		2.A FE	12/02/2021
19075Q-AE-2	COBANK ACB		C	250,000.000	1,000.00		245,625	98.250	245,625	250,000				(4,375)				(4,375)		2.A FE	08/16/2022
19075Q-AE-2	COBANK ACB			810,000.000	1,000.00		795,825	98.250	795,825	810,000				(14,175)				(14,175)		2.A FE	08/16/2022
23385H-AA-7	DAIRY FARMERS OF AMERICA INC		O	6,000,000.000	1,000.00	77.500	4,650,000	77.500	4,650,000	6,600,000		427,500		(1,605,000)				(1,605,000)		3.A FE	09/27/2018
25746U-DM-8	DOMINION ENERGY INC			823,000.000	1,000.00		691,265	83.993	691,265	824,624		30,435		(158,482)				(158,482)		2.C FE	12/09/2021
26441C-50-1	DUKE ENERGY CORP			39,325.000	25.00	23.631	929,285	23.631	929,285	984,176		56,530		(150,186)				(150,186)		3.A FE	03/26/2019
281020-AT-4	EDISON INTERNATIONAL			1,000,000.000	1,000.00	84.000	840,000	84.000	840,000	1,012,851		42,083		(184,968)				(184,968)		3.B FE	01/03/2022
29273V-60-5	ENERGY TRANSFER LP			39,914.000	25.00	21.990	877,709	21.990	877,709	992,897		75,837		(136,506)				(136,506)		3.B FE	08/09/2019
29273V-AN-0	ENERGY TRANSFER LP			640,000.000	1,000.00	86.415	553,057	86.415	553,057	640,000		41,600		(98,143)				(98,143)		3.B FE	06/01/2021
29359U-10-9	ENSTAR GROUP LTD		C	48,306.000	25.00	21.700	1,048,240	21.700	1,048,240	1,264,532		84,536		(367,609)				(367,609)		3.A FE	10/22/2018
29452E-20-0	EQUITABLE HOLDINGS INC			18,636.000	25.00		355,295	19.065	355,295	427,215		24,460		(140,897)				(140,897)		2.C FE	06/30/2020
316773-88-6	FIFTH THIRD BANCORP			33,322.000	25.00	22.380	745,746	22.380	745,746	851,316	12,496	33,737		(105,570)				(105,570)		3.A FE	04/19/2022
320517-80-8	FIRST HORIZON CORP			14,568.000	25.00	24.490	356,770	24.490	356,770	362,616		7,015		(5,846)				(5,846)		3.C FE	12/30/2022
33616C-72-0	FIRST REPUBLIC BANK			580,000.000	25.00		9,111,800	15.710	9,111,800	14,500,000		580,000		(5,050,524)				(5,050,524)		2.C FE	07/14/2021
33616C-74-6	FIRST REPUBLIC BANK			100,000.000	25.00		1,667,000	16.670	1,667,000	2,500,000		106,250		(884,000)				(884,000)		2.C FE	01/28/2021
33616C-76-1	FIRST REPUBLIC BANK		C	10,000.000	25.00		160,000	16.000	160,000	250,000		10,313		(93,100)				(93,100)		2.C FE	09/09/2020
33616C-78-7	FIRST REPUBLIC BANK			14,304.000	25.00		259,761	18.160	259,761	296,644		16,807		(123,444)				(123,444)		2.C FE	03/23/2020
33616C-81-1	FIRST REPUBLIC BANK			33,864.000	25.00		656,284	19.380	656,284	847,647		43,388		(191,363)				(191,363)		2.C FE	02/23/2022
360271-30-8	FULTON FINANCIAL CORP			57,800.000	25.00		1,110,916	19.220	1,110,916	1,471,830	18,510	74,042		(399,398)				(399,398)		2.C FE	05/05/2021
376536-88-4	GLADSTONE COMMERCIAL CORP			24,000.000	25.00		472,802	19.700	472,802	600,000		36,000		(170,158)				(170,158)		2.C PL	06/21/2021
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC			689,253.000	25.00		11,820,689	17.150	11,820,689	17,221,576	301,410	953,165		(5,581,205)				(5,581,205)		2.B PL	12/30/2022
48128B-AF-8	JPMORGAN CHASE & CO			7,000,000.000	1,000.00		6,404,515	91.493	6,404,515	7,000,000		350,000		(787,985)				(787,985)		2.B FE	07/24/2019
48128B-AF-8	JPMORGAN CHASE & CO		C	250,000.000	1,000.00		228,733	91.493	228,733	250,000		12,500		(28,142)				(28,142)		2.B FE	07/24/2019
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC			26,000.000	25.00		428,145	16.467	428,145	653,380		42,250		(225,235)				(225,235)		2.C PL	01/06/2022

Annual Statement for the Year 2022 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	85.500	5,130,000	85.500	5,130,000	6,240,000	-	435,000	-	(1,335,000)	-	-	(1,335,000)	-	3.B FE	09/27/2018
534187-88-5	LINCOLN NATIONAL CORP			94,336.000	25.00		2,523,488	26.750	2,523,488	2,446,884	-	-	-	76,604	-	-	76,604	-	2.C FE	12/08/2022
534187-BR-9	LINCOLN NATIONAL CORP			330,000.000	1,000.00		347,596	105.332	347,596	330,000	-	-	-	17,596	-	-	17,596	-	2.C FE	11/15/2022
55025L-20-7	LUMENT FINANCE TRUST INC			167,495.000	25.00		3,308,026	19.750	3,308,026	4,184,768	82,439	328,906	-	(1,105,566)	-	-	(1,105,566)	-	2.B PL	12/14/2022
55261F-AL-8	M&T BANK CORP	C		250,000.000	1,000.00		228,719	91.488	228,719	250,000	-	12,500	-	(28,781)	-	-	(28,781)	-	2.C FE	07/23/2019
55261F-AL-8	M&T BANK CORP			500,000.000	1,000.00		457,438	91.488	457,438	500,000	-	25,000	-	(57,562)	-	-	(57,562)	-	2.C FE	07/23/2019
61761J-40-6	MORGAN STANLEY			55,350.000	25.00		1,352,195	24.430	1,352,195	1,474,450	22,054	81,162	-	(185,374)	-	-	(185,374)	-	2.C FE	02/23/2022
61762V-20-0	MORGAN STANLEY			31,500.000	25.00		792,225	25.150	792,225	848,431	14,027	42,082	-	(56,206)	-	-	(56,206)	-	2.C FE	03/24/2022
61762V-60-6	MORGAN STANLEY			38,250.000	25.00		884,149	23.115	884,149	971,887	13,985	55,941	-	(231,221)	-	-	(231,221)	-	2.C FE	10/19/2018
61762V-85-3	MORGAN STANLEY			51,575.000	25.00		1,308,974	25.380	1,308,974	1,318,394	20,952	16,995	-	(9,421)	-	-	(9,421)	-	2.C FE	08/09/2022
61763E-20-7	MORGAN STANLEY			67,500.000	25.00		1,690,200	25.040	1,690,200	1,815,201	29,004	96,078	-	(145,914)	-	-	(145,914)	-	2.C FE	03/25/2022
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST NEW YORK MORTGAGE TRUST INC			42,000.000	25.00		930,300	22.150	930,300	1,042,860	-	63,000	-	(158,983)	-	-	(158,983)	-	2.B FE	05/16/2019
649604-86-5	NISOURCE INC			266,815.000	25.00	24.545	4,447,806	16.670	4,447,806	6,651,767	114,647	456,255	-	(2,090,571)	-	-	(2,090,571)	-	2.C PL	10/10/2022
65473P-88-1	NORTHERN TRUST CORP			18,587.000	25.00		456,218	24.545	456,218	464,032	-	30,204	-	(51,990)	-	-	(51,990)	-	3.A FE	12/21/2018
665859-85-6	NORTHERN TRUST CORP			510,000.000	25.00		10,110,138	19.824	10,110,138	12,750,000	149,813	599,250	-	(3,693,420)	-	-	(3,693,420)	-	2.A FE	10/29/2019
665859-85-6	OAKTREE CAPITAL GROUP LLC	C		10,000.000	25.00		198,238	19.824	198,238	250,000	2,938	11,750	-	(72,420)	-	-	(72,420)	-	2.A FE	10/29/2019
674001-30-0	OAKTREE CAPITAL GROUP LLC			32,500.000	25.00		697,125	21.450	697,125	824,491	-	48,859	-	(160,461)	-	-	(160,461)	-	2.B FE	03/30/2022
674001-40-9	OAKTREE CAPITAL GROUP LLC			74,459.000	25.00		1,605,336	21.560	1,605,336	1,906,291	-	121,927	-	(365,596)	-	-	(365,596)	-	2.B FE	01/18/2022
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC	C		250,000.000	1,000.00		234,906	93.962	234,906	250,000	-	8,292	-	(15,094)	-	-	(15,094)	-	2.B FE	04/21/2022
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			595,000.000	1,000.00		559,075	93.962	559,075	595,000	-	19,734	-	(35,925)	-	-	(35,925)	-	2.B FE	04/21/2022
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC			1,705,000.000	1,000.00		1,666,211	97.725	1,666,211	1,705,796	-	34,062	-	(39,585)	-	-	(39,585)	-	2.B FE	08/17/2022
695263-20-2	PACWEST BANCORP			24,000.000	25.00		603,360	25.140	603,360	606,303	-	22,608	-	(2,943)	-	-	(2,943)	-	2.C PL	06/06/2022
74460W-42-0	PUBLIC STORAGE			30,000.000	25.00		492,000	16.400	492,000	750,000	-	33,500	-	(259,500)	-	-	(259,500)	-	1.G FE	11/09/2021
74460W-48-7	PUBLIC STORAGE			20,000.000	25.00		327,200	16.360	327,200	500,000	-	19,500	-	(174,800)	-	-	(174,800)	-	2.A FE	11/09/2020
74460W-53-7	PUBLIC STORAGE			30,000.000	25.00		516,300	17.210	516,300	750,000	-	30,938	-	(241,800)	-	-	(241,800)	-	2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE	C		10,000.000	25.00		189,595	18.959	189,595	250,000	-	11,563	-	(77,305)	-	-	(77,305)	-	1.G FE	06/08/2020
74460W-57-8	PUBLIC STORAGE			400,000.000	25.00		7,808,000	19.520	7,808,000	10,000,000	-	475,000	-	(2,728,000)	-	-	(2,728,000)	-	2.A FE	12/11/2019
74460W-59-4	PUBLIC STORAGE			120,000.000	25.00		2,292,000	19.100	2,292,000	3,000,000	-	141,000	-	(871,200)	-	-	(871,200)	-	2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			461,207.000	25.00		9,108,838	19.750	9,108,838	11,530,155	-	562,097	-	(3,159,268)	-	-	(3,159,268)	-	2.A FE	09/06/2019
74460W-66-9	PUBLIC STORAGE	O		15,447.000	25.00		328,558	21.270	328,558	368,256	-	19,502	-	(66,098)	-	-	(66,098)	-	2.A FE	09/27/2018
7591EP-70-4	REGIONS FINANCIAL CORP			37,538.000	25.00	23.020	864,125	23.020	864,125	938,450	-	53,492	-	(222,600)	-	-	(222,600)	-	3.A FE	04/23/2019
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C		48,308.000	25.00		1,056,496	21.870	1,056,496	1,199,865	-	66,367	-	(207,982)	-	-	(207,982)	-	2.B FE	03/25/2022
78486Q-AP-6	SVB FINANCIAL GROUP			970,000.000	1,000.00	65.605	636,367	65.605	636,367	970,000	-	43,172	-	(347,213)	-	-	(347,213)	-	3.B FE	10/26/2021
808513-60-0	CHARLES SCHWAB CORP			94,449.000	25.00		2,249,038	23.812	2,249,038	2,403,397	-	121,643	-	(158,464)	-	-	(158,464)	-	2.B FE	04/06/2022
808513-BK-0	CHARLES SCHWAB CORP			1,969,000.000	1,000.00		1,708,108	86.750	1,708,108	1,969,000	-	78,760	-	(300,273)	-	-	(300,273)	-	2.B FE	03/15/2021
808513-CB-9	CHARLES SCHWAB CORP			5,351,000.000	1,000.00		4,885,455	91.300	4,885,455	5,354,159	-	198,433	-	(468,704)	-	-	(468,704)	-	2.B FE	03/04/2022
82981J-87-7	SITE CENTERS CORP			20,307.000	25.00	21.900	444,723	21.900	444,723	479,438	8,091	32,364	-	(75,339)	-	-	(75,339)	-	3.B FE	02/04/2019
84857L-30-9	SPIRE INC			12,650.000	25.00	22.590	285,764	22.590	285,764	316,402	-	18,659	-	(58,823)	-	-	(58,823)	-	3.A FE	05/14/2019
84860W-20-1	SPIRIT REALTY CAPITAL INC			24,117.000	25.00	21.750	524,545	21.750	524,545	561,840	-	36,176	-	(95,744)	-	-	(95,744)	-	3.A FE	10/01/2018
857477-60-8	STATE STREET CORP			56,023.000	25.00		1,354,076	24.170	1,354,076	1,466,930	-	78,751	-	(156,935)	-	-	(156,935)	-	2.A FE	03/25/2022
857477-60-8	STATE STREET CORP	C		12,000.000	25.00		290,040	24.170	290,040	300,000	-	17,698	-	(37,680)	-	-	(37,680)	-	2.A FE	02/25/2014
87266M-20-6	TPG RE FINANCE TRUST INC			101,331.000	25.00		1,807,745	17.840	1,807,745	2,526,935	-	157,895	-	(615,560)	-	-	(615,560)	-	2.B PL	10/11/2022
879433-76-1	TELEPHONE AND DATA SYSTEMS INC			44,400.000	25.00	12.870	571,428	12.870	571,428	1,110,429	16,650	49,950	-	(601,176)	-	-	(601,176)	-	3.C FE	08/20/2021

Annual Statement for the Year 2022 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.		
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC			33,100,000	25.00	18.800	622,280	18.800	622,280	822,712	-	47,581		(271,420)			(271,420)		3.C FE	03/03/2021
89832Q-69-5	TRUIST FINANCIAL CORP			49,600,000	25.00		946,616	19.085	946,616	1,240,468	-	58,900		(374,232)			(374,232)		2.B FE	08/03/2020
89832Q-AD-1	TRUIST FINANCIAL CORP			4,000,000,000	1,000.00		3,601,010	90.025	3,601,010	4,000,000	-	192,000		(568,990)			(568,990)		2.B FE	07/22/2019
902973-73-4	US BANCORP			40,000,000	25.00		616,800	15.420	616,800	820,758	9,375	28,125		(203,958)			(203,958)		2.A FE	02/10/2022
902973-AZ-9	US BANCORP	C		100,000,000	1,000.00		87,157	87.157	87,157	100,000	-	5,300		(20,880)			(20,880)		2.A FE	02/02/2017
902973-AZ-9	US BANCORP	O		7,000,000,000	1,000.00		6,100,990	87.157	6,100,990	7,017,500	-	371,000		(1,461,600)			(1,461,600)		2.A FE	09/27/2018
938824-30-7	WASHINGTON FEDERAL INC			34,800,000	25.00		616,576	17.718	616,576	870,000	10,603	42,413		(289,442)			(289,442)		2.C FE	02/01/2021
949746-46-5	WELLS FARGO & CO			78,875,000	25.00		1,955,264	24.789	1,955,264	2,184,430	-	130,636		(232,729)			(232,729)		2.B FE	09/26/2019
949746-55-6	WELLS FARGO & CO			50,940,000	25.00		1,166,017	22.890	1,166,017	1,312,426	-	74,501		(200,194)			(200,194)		2.B FE	02/28/2020
94988U-65-6	WELLS FARGO & CO			33,600,000	25.00		728,448	21.680	728,448	853,406	-	46,386		(124,958)			(124,958)		2.B FE	02/25/2022
95082P-30-3	WESCO INTERNATIONAL INC			39,900,000	25.00	26.350	1,051,365	26.350	1,051,365	1,167,476	26,496	61,758		(130,962)			(130,962)		4.A FE	06/15/2022
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP		C	32,800,000	25.00	13.180	432,304	13.180	432,304	820,000	5	43,107		(390,007)	41,671		(348,336)		3.B FE	02/10/2020
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	45,600,000	25.00		731,875	16.050	731,875	1,140,000	-	58,425		(422,261)			(422,261)		2.C FE	09/14/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP		C	7,013,000	25.00		133,247	19.000	133,247	175,325	-	9,205		(50,985)			(50,985)		2.C FE	02/19/2020
G63801-10-7	NASSAU FINANCIAL GROUP, L.P.			500,000	25.00	97,460,000	48,730,000	97,460,000	48,730,000	50,000,000	-	5,000,000		(2,520,000)			(2,520,000)		4.B PL	12/22/2020
G68603-16-9	PARTNERRE LTD		C	290,000,000	25.00		5,457,800	18.820	5,457,800	7,250,000	-	353,438		(2,401,200)			(2,401,200)		2.B FE	03/09/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	390,000,000	25.00		6,228,300	15.970	6,228,300	9,750,000	-	409,500		(3,541,200)			(3,541,200)		2.B FE	07/07/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	C	10,000,000	25.00		159,700	15.970	159,700	250,000	-	10,500		(90,800)			(90,800)		2.B FE	07/07/2021
4019999999 - Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							247,475,469	XXX	247,475,469	304,424,210	1,178,369	17,762,409	-	(65,089,767)	41,671		(65,048,095)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
008252-84-3	AFFILIATED MANAGERS GROUP INC			23,600,000	25.00		590,000	16.830	397,188	590,000	78	28,025							2.C FE	09/17/2020
015857-70-9	ALGONQUIN POWER & UTILITIES CORP		C	31,425,000	25.00	23.000	784,848	23.000	722,775	792,801	444	54,012		(36)			(36)		3.A FE	01/14/2019
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		C	33,675,000	25.00	21.176	842,937	21.176	713,109	845,151	522	52,196		(659)			(659)		3.A FE	05/20/2019
025932-80-7	AMERICAN FINANCIAL GROUP INC			44,009,000	25.00		1,100,651	22.595	994,383	1,100,651		64,268							2.C FE	03/29/2022
025932-87-2	AMERICAN FINANCIAL GROUP INC			22,800,000	25.00		570,000	21.700	494,758	570,000	2,672	32,063							2.B FE	05/21/2020
04621X-30-6	ASSURANT INC			28,000,000	25.00	20.308	700,250	20.308	568,635	700,400	(1,429)	36,750		(74)			(74)		3.A FE	11/16/2020
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	400,000,000	1,000.00	82.728	400,000	82.728	330,911	400,000		24,292							3.C FE	11/17/2021
11271L-10-2	BROOKFIELD FINANCE INC		C	30,800,000	25.00		770,000	15.200	468,160	770,000	(1,484)	35,613							2.B FE	10/08/2020
125896-84-5	CMS ENERGY CORP			49,000,000	25.00		1,225,926	22.500	1,102,500	1,227,577	5,997	68,664		(1,651)			(1,651)		2.C FE	04/08/2022
125896-85-2	CMS ENERGY CORP			46,570,000	25.00		1,150,204	22.210	1,034,320	1,155,499	14,440	42,183		(2,823)			(2,823)		2.C FE	08/04/2022
125896-86-0	CMS ENERGY CORP			20,730,000	25.00		496,780	21.580	447,353	500,173	1,296	29,152		51			51		2.C FE	11/01/2018
12621E-30-1	CNO FINANCIAL GROUP INC			17,600,000	25.00	16.483	440,000	16.483	290,106	440,000	2,255	22,550							3.B FE	11/18/2020
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			820,000,000	1,000.00	91.078	820,000	91.078	746,836	820,000		52,275							3.A FE	10/22/2018
19075Q-86-2	COBANK ACB			29,465,000	100.00		2,995,593	96.000	2,828,640	2,995,593	45,671	182,683							2.A FE	10/15/2018
281020-AS-6	EDISON INTERNATIONAL			1,030,000,000	1,000.00	84.496	1,030,000	84.496	870,311	1,030,000		55,363							3.B FE	03/02/2021
29250N-47-7	ENBRIDGE INC		C	89,450,000	25.00		2,215,938	24.430	2,185,264	2,241,726	1,204	132,388		(3,317)			(3,317)		2.C FE	09/15/2022
29273V-40-7	ENERGY TRANSFER LP			42,522,000	25.00	21.510	951,285	21.510	914,648	951,285		78,400							3.B FE	12/11/2018

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.		
29364D-10-0	ENTERGY ARKANSAS LLC			40,000,000	25.00		995,600	20.310	812,400	995,600		48,750							1.F FE	09/29/2017
39808B-20-6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P			410,344,000	25.00		10,258,600	24.025	9,858,515	10,258,600		527,036							2.B PL	12/17/2021
45822P-20-4	INTEGRYS HOLDING INC			22,850,000	25.00		591,815	23.250	531,263	591,815		34,275							2.B FE	10/05/2018
50149X-AA-2	KUVARE US HOLDINGS INC			4,500,000,000	1,000.00		4,500,000	101.000	4,545,000	4,500,000		315,000							2.C FE	02/11/2021
570535-AW-4	MARKEL CORP			5,100,000,000	1,000.00	96.750	5,100,000	96.750	4,934,250	5,100,000		306,000							3.A FE	05/21/2020
691543-80-5	OXFORD LANE CAPITAL CORP			414,000	25.00		8,593	20.500	8,487	8,593		117							2.C PL	10/27/2022
691543-87-0	OXFORD LANE CAPITAL CORP			9,739,000	25.00		223,369	22.200	216,206	223,369		4,465							2.C PL	12/23/2022
744320-87-0	PRUDENTIAL FINANCIAL INC			32,800,000	25.00		820,000	24.600	806,880	820,000		14,095							2.A FE	08/09/2022
75574U-40-8	READY CAPITAL CORP			18,257,000	25.00		455,537	23.081	421,388	455,537		21,750							2.A PL	12/22/2022
75574U-88-7	READY CAPITAL CORP			237,451,000	25.00		5,936,275	18.015	4,277,680	5,936,275	96,464	385,858							2.B PL	06/03/2021
75932V-20-5	REIGN EXCHANGE LTD EQUITY		C	27,750,000,000	25.00		1,615,050	0.055	1,515,150	1,615,050									1.G Z	10/27/2022
75932V-20-5	REIGN EXCHANGE LTD EQUITY		C	500,000,000	25.00		29,100	0.055	27,300	29,100									1.G Z	10/27/2022
759351-88-5	REINSURANCE GROUP OF AMERICA INC			472,000,000	25.00		11,800,000	25.840	12,196,480	11,800,000									2.B FE	09/15/2022
78397D-AC-2	SBL HOLDINGS INC			980,000,000	1,000.00	77.250	980,000	77.250	757,050	980,000		63,700							3.B FE	06/17/2021
816851-60-4	SEMPRA ENERGY			27,100,000	25.00		680,309	21.885	593,084	685,817		38,956		(1,489)			(1,489)		2.C FE	04/14/2020
816851-BK-4	SEMPRA ENERGY			920,000,000	1,000.00		920,000	92.468	850,706	920,000		44,850							2.C FE	06/10/2020
842587-80-0	SOUTHERN CO			108,912,000	25.00		2,726,377	19.820	2,158,636	2,727,917	22,837	129,361		(1,540)			(1,540)		2.C FE	02/02/2022
896442-50-6	TRINITY CAPITAL INC			199,801,000	25.00		5,044,426	25.100	5,015,005	5,044,426		347,999							2.B FE	11/03/2022
89832Q-AF-6	TRUIST FINANCIAL CORP			1,050,000,000	1,000.00		1,050,861	92.500	971,250	1,050,861		53,550							2.B FE	06/16/2020
911684-70-2	UNITED STATES CELLULAR CORP			23,200,000	25.00	15.900	580,288	15.900	368,880	580,528	3,021	36,250		(98)			(98)		3.B FE	08/25/2020
911684-80-1	UNITED STATES CELLULAR CORP			38,800,000	25.00	14.355	970,000	14.355	556,974	970,000	4,446	53,350							3.B FE	11/30/2020
91529Y-60-1	UNUM GROUP			44,050,000	25.00	23.150	1,095,029	23.150	1,019,758	1,102,127	3,059	68,828		1,144			1,144		3.A FE	10/12/2018
949746-RN-3	WELLS FARGO & CO		C	131,000,000	1,000.00		131,787	96.755	126,749	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	14.360	396,937	14.360	229,760	396,800	819	24,503		(18,240)	137		(18,103)		3.B FE	10/14/2021
4029999999 - Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							73,994,367	XXX	67,908,744	74,057,383	202,312	3,517,264		(18,240)	(10,678)		(28,918)		XXX	XXX
4109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)							321,469,836	XXX	315,384,213	378,481,592	1,380,681	21,279,674		(65,108,007)	30,994		(65,077,013)		XXX	XXX
4509999999 - Total Preferred Stocks							321,469,836	XXX	315,384,213	378,481,592	1,380,681	21,279,674		(65,108,007)	30,994		(65,077,013)		XXX	XXX

E113

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

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$995,600	1G \$6,325,744
1B	2A \$64,065,549	2B \$103,982,697	2C \$56,250,240				
1C	3A \$21,248,672	3B \$15,513,902	3C \$3,306,066				
1D	4A \$1,051,365	4B \$48,730,000	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

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	
Industrial and Miscellaneous (Unaffiliated), Other																		
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		197,847						03/28/2018	XXX	
5029999999 - Industrial and Miscellaneous (Unaffiliated), Other					10,000,000	XXX	10,000,000	10,000,000		300,000						XXX	XXX	
5109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					10,000,000	XXX	10,000,000	10,000,000		300,000							XXX	XXX
Parent, Subsidiaries and Affiliates, Other																		
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	O		550,000,000	445,754,079	810.462	445,754,079	495,646,411	-	74,000,000	-	22,759,921	-	22,759,921		09/27/2006	XXX	
000000-00-0	TEXAS LIFE INSURANCE COMPANY	O		684,016,000	180,522,458	263.916	180,522,458	125,634,465	-	-	-	66,007,279	-	66,007,279		03/02/2009	XXX	
000000-00-0	WILCAC LIFE INSURANCE COMPANY	O		21,830,865,000	254,789,958	11.671	254,789,958	318,193,008	-	-	-	6,185,104	-	6,185,104		08/01/2014	XXX	
000000-00-0	REDDING REASURANCE COMPANY 3	O		-	-	-	-	90,250,000	-	-	-	(6,365,935)	-	(6,365,935)		07/01/2018	XXX	
5929999999 - Parent, Subsidiaries and Affiliates, Other					881,066,495	XXX	881,066,495	1,029,723,884	-	74,000,000	-	88,586,369	-	88,586,369		XXX	XXX	
5979999999 - Subtotals - Parent, Subsidiaries and Affiliates					881,066,495	XXX	881,066,495	1,029,723,884	-	74,000,000	-	88,586,369	-	88,586,369		XXX	XXX	
5989999999 - Total Common Stocks					891,066,495	XXX	891,066,495	1,039,723,884	-	74,300,000	-	88,586,369	-	88,586,369		XXX	XXX	
5999999999 - Total Preferred and Common Stocks					1,212,536,331	XXX	1,206,450,708	1,418,205,476	1,380,681	95,579,674	-	23,478,362	-	23,509,356		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 \$						

Annual Statement for the Year 2022 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
Bonds: U.S. Governments								
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS		12/01/2022	Direct	XXX	127,142	127,142	
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS		12/01/2022	Direct	XXX	132,092	132,092	
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS		06/01/2022	Direct	XXX	71,897	71,897	
38373M-4S-6	GNR 2008-092 Z - CMBS		04/01/2022	Direct	XXX	10,684	10,684	
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS		12/01/2022	Direct	XXX	134,862	134,862	
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS		12/01/2022	Direct	XXX	116,212	116,212	
38376G-SJ-0	GNR 2010-083 Z - CMBS		04/01/2022	Direct	XXX	10,531	10,531	
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS		02/01/2022	Direct	XXX	31,440	31,440	
38378B-WL-9	GNR 2012-079 Z - CMBS		12/01/2022	Direct	XXX	12,278	12,278	
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		07/01/2022	Direct	XXX	4,751	4,751	
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		12/01/2022	Direct	XXX	46,962	46,962	
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS		06/01/2022	Direct	XXX	50,921	50,921	
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS		12/01/2022	Direct	XXX	18,432	18,432	
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS		12/01/2022	Direct	XXX	12,671	12,671	
91282C-EF-4	UNITED STATES TREASURY		04/26/2022	BARCLAYS CAPITAL INC.	XXX	756,396	765,000	1,411
91282C-FB-2	UNITED STATES TREASURY		08/03/2022	GOLDMAN	XXX	3,470,891	3,500,000	1,046
91282C-FM-8	UNITED STATES TREASURY		11/07/2022	Bank of Montreal Chicago	XXX	98,859	100,000	442
0109999999 – Bonds: U.S. Governments						5,107,020	5,145,874	2,899
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF		05/10/2022	RBC CAPITAL MARKETS, LLC	XXX	733,075	1,750,000	
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF		05/10/2022	RBC CAPITAL MARKETS, LLC	XXX	693,490	1,750,000	
432272-GD-8	HILLSBOROUGH CALIF SCH DIST		04/19/2022	CROSS TRADE	XXX	43,292	100,000	
44563@-AC-9	HUNT FEE III 2021-1		12/23/2022	INTERNAL TRANSFER	XXX	3,800,577	3,800,577	950
58661P-DX-7	MENDOCINO-LAKE CMNTY COLLEGE DIST CALIF		02/17/2022	PERSHING LLC	XXX	132,850	500,000	
652113-XG-1	NEWPORT MESA CALIF UNI SCH DIST		06/14/2022	BARCLAYS CAPITAL INC.	XXX	286,950	750,000	
671205-4Z-2	OAK GROVE CALIF SCH DIST		06/13/2022	PIPER SANDLER & CO.	XXX	177,500	250,000	2,671
796720-PQ-7	SAN BERNARDINO CALIF CMNTY COLLEGE DIST		11/03/2022	CROSS TRADE	XXX	432,945	750,000	5,772
938429-X5-1	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		06/29/2022	PIPER SANDLER & CO.	XXX	789,460	2,000,000	
938429-Y3-5	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		10/24/2022	Various	XXX	3,601,710	13,000,000	
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						10,691,849	24,650,577	9,392
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
00164T-AD-0	AMCEST 2007 A A2 - RMBS		07/08/2022	CROSS TRADE	XXX	231,693	232,397	
010869-JR-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	J.P. Morgan Securities LLC	XXX	457,940	1,000,000	
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV		07/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	778,245	750,000	4,356
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV		04/05/2022	CROSS TRADE	XXX	71,977	100,000	943
13080S-L9-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		10/27/2022	KEYBANC CAPITAL MARKETS INC	XXX	250,000	250,000	
13080S-M7-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		10/27/2022	KEYBANC CAPITAL MARKETS INC	XXX	2,356,475	2,500,000	
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV		06/22/2022	WELLS FARGO SECURITIES LLC	XXX	782,030	1,000,000	15,219
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV		04/06/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	4,000,000	4,000,000	
3132Y6-DU-8	FEDERAL HOME LOAN MORTGAGE CORPORATION -		04/13/2022	Mizuho Securities USA, Inc.	XXX	2,002,491	2,048,011	3,430
3133EN-SQ-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/21/2022	WELLS FARGO SECURITIES LLC	XXX	1,997,500	2,000,000	
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS		07/01/2022	Direct	XXX	9,702	9,702	
3136AV-2Z-1	FNR 2017-21 ZD - CMO/RMBS		09/01/2022	Direct	XXX	219,480	219,480	
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS		01/01/2022	Direct	XXX	1,707	1,707	
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS		12/01/2022	Direct	XXX	37,353	37,353	
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS		12/01/2022	Direct	XXX	12,307	12,307	
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS		12/01/2022	Direct	XXX	200,740	200,740	

Annual Statement for the Year 2022 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
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS		12/01/2022	Direct	XXX	16,314	16,314	
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS		12/01/2022	Direct	XXX	499,384	499,384	
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS		12/01/2022	Direct	XXX	79,690	79,690	
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS		01/01/2022	Direct	XXX	9,774	9,774	
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS		12/01/2022	Direct	XXX	158,455	158,455	
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS		12/01/2022	Various	XXX	2,046,582	2,050,566	4,500
3136BN-GM-2	FNR 2022-46 CZ - CMO/RMBS		12/01/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	981,618	1,022,712	3,625
3136BN-NX-0	FNR 2022-37 ZK - CMO/RMBS		12/01/2022	STONEX FINANCIAL INC.	XXX	2,912,042	3,068,136	10,875
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		01/01/2022	Direct	XXX	1,179	1,179	
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS		12/01/2022	Direct	XXX	16,803	16,803	
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS		12/01/2022	Direct	XXX	139,552	139,552	
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS		12/01/2022	Direct	XXX	8,922	8,922	
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS		09/01/2022	Direct	XXX	28,219	28,219	
3137BW-US-1	FHR 4663 TZ - CMO/RMBS		04/01/2022	Direct	XXX	52,569	52,569	
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		12/01/2022	Direct	XXX	58,615	58,615	
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS		06/01/2022	Direct	XXX	107,509	107,509	
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		09/01/2022	Direct	XXX	111,394	111,394	
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS		12/01/2022	Direct	XXX	73,799	73,799	
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		12/01/2022	Direct	XXX	20,732	20,732	
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS		12/01/2022	Direct	XXX	6,136	6,136	
3137H2-NY-6	FHMS K-1521 A2 - CMBS		01/19/2022	Cantor Fitzgerald	XXX	484,375	500,000	698
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS		03/01/2022	Direct	XXX	9,434	9,434	
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS		03/01/2022	Direct	XXX	6,289	6,289	
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS		12/01/2022	FIRST UNION CAPITAL	XXX	478,766	511,578	1,042
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS		12/01/2022	BANK OF NYC/MIZUHO SEC	XXX	479,703	511,578	1,042
3137H5-VT-1	FHR 5189 ZT - CMO/RMBS		12/01/2022	BK OF NYC/STCM	XXX	754,321	767,368	1,563
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS		12/01/2022	BK OF NYC/FCSTONE	XXX	1,480,034	1,537,925	3,375
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS		12/01/2022	TRUIST SECURITIES, INC.	XXX	2,003,960	2,053,960	6,222
3140LE-V5-3	FN BS4235 - CMBS/RMBS		01/18/2022	BREAN CAPITAL, LLC	XXX	257,070	250,000	306
3140QP-SS-7	FN CB4128 - RMBS		09/22/2022	TRUIST SECURITIES, INC.	XXX	945,541	976,515	1,465
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS		12/01/2022	Direct	XXX	380,740	380,740	
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS		12/01/2022	Direct	XXX	501,648	501,648	
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		08/01/2022	WELLS FARGO SECURITIES LLC	XXX	—	—	
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS		12/01/2022	Direct	XXX	79,459	79,459	
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		06/01/2022	JP Morgan	XXX	(3,754)	(25,643)	1,828
63610E-AA-7	NATIONAL FIN AUTH N H MULTIFAMILY MTG-BKD		11/01/2022	STIFEL NICOLAUS & COMPANY INC.	XXX	5,000,000	5,000,000	6,833
63861U-AA-7	NATIONWIDE CHILDREN'S HOSPITAL		05/03/2022	J.P. Morgan Securities LLC	XXX	6,000,000	6,000,000	
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV		03/03/2022	MORGAN STANLEY & CO. LLC	XXX	500,000	500,000	
678908-4G-6	OKLAHOMA DEV FIN AUTH REV		08/30/2022	RBC CAPITAL MARKETS, LLC	XXX	500,000	500,000	
736746-YY-8	PORTLAND ORE URBAN RENEWAL & REDEV		05/25/2022	BANK OF AMERICA SECURITIES	XXX	1,000,000	1,000,000	
88059F-CG-4	TENNESSEE VALLEY AUTHORITY		12/19/2022	Unknown	XXX	17,530	137,000	
88283K-AK-4	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		05/11/2022	BARCLAYS CAPITAL INC.	XXX	489,620	1,000,000	
88283K-AM-0	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		05/11/2022	BARCLAYS CAPITAL INC.	XXX	1,029,060	2,000,000	
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						43,132,723	46,090,007	67,322
Bonds: Industrial and Miscellaneous (Unaffiliated)								
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior		04/01/2022	DIRECT	XXX	(4,962,500)	(4,968,750)	4,962,500
000000-00-0	Flat Rock Opportunity Fund Senior Secure		04/01/2022	Not Available	XXX	4,962,500	5,000,000	(4,962,500)
000000-00-0	ADS Senior Unsecured Notes		11/15/2022	Bank of America Merrill Lynch	XXX	1,923,000	1,923,000	

E13.1

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
00037U-AA-8	AASET 2018-3 A - ABS	D	01/18/2022	Direct	XXX	-	-	
00037U-AD-2	AASET 2018-3 A - ABS	C	10/17/2022	Direct	XXX	-	-	
00037U-AE-0	AASET 2018-3 B - ABS	C	12/19/2022	Unknown	XXX	1,854,315	4,721,002	
00166D-AA-9	ALM 2020 D - CDO	C	03/31/2022	CHASE SECURITIES	XXX	2,465,625	2,500,000	32,940
01400E-AC-7	ALCON FINANCE CORP		05/20/2022	BARCLAYS CAPITAL INC.	XXX	821,920	1,000,000	6,439
01626P-AG-1	ALIMENTATION COUCHE-TARD INC	C	07/14/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	2,054,456	2,440,000	52,460
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	C	05/12/2022	Various	XXX	2,324,860	3,000,000	33,778
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC	C	06/22/2022	Various	XXX	4,457,380	6,000,000	19,736
017154-AN-5	ALLPK 1R BR - CDO	C	01/20/2022	WELLS FARGO SECURITIES, LLC	XXX	1,250,000	1,250,000	
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC		05/05/2022	Morgan Stanley & Co. LLC	XXX	1,496,480	2,000,000	12,278
03027X-AY-6	AMERICAN TOWER CORP		10/28/2022	Various	XXX	2,788,450	4,000,000	16,856
03027X-BK-5	AMERICAN TOWER CORP		07/14/2022	JEFFERIES LLC	XXX	2,761,560	4,000,000	983
03115A-AC-7	AMFAM HOLDINGS INC		09/13/2022	WELLS FARGO SECURITIES LLC	XXX	3,741,050	5,000,000	56,750
03290B-AF-5	ANCFH 13 E2 - CDO	C	04/26/2022	BARCLAYS CAPITAL INC FIXED INC	XXX	1,535,475	1,770,000	336
033289-AJ-8	ANHC 131R DR - CDO	C	03/09/2022	Various	XXX	3,201,765	3,250,000	21,182
03328X-AL-0	ANHC 9 E2R - CDO		04/27/2022	CHASE SECURITIES	XXX	1,441,350	1,500,000	4,588
03331L-AA-5	ANHC 21 E - CDO	C	04/27/2022	Various	XXX	1,671,025	1,750,000	35,479
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP		11/14/2022	Various	XXX	570,343	610,000	5,340
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP		09/22/2022	Oppenheimer	XXX	39,600	45,000	394
03767X-AC-8	APID XXXI ER - CDO		06/07/2022	CREDIT SUISSE SECURITIES	XXX	624,983	675,000	7,883
03770F-AC-2	AASET 141R BR - ABS		12/19/2022	Unknown	XXX	36,377	66,331	44
038336-AA-1	APTARGROUP INC		03/02/2022	WELLS FARGO SECURITIES LLC	XXX	249,353	250,000	
03881N-AA-5	ARBOR REALTY SR, INC.		12/09/2022	ODEON CAPITAL	XXX	186,875	230,000	5,207
038923-AQ-1	ARBOR REALTY TRUST INC		12/22/2022	PIPER SANDLER	XXX	594,684	705,000	7,389
038923-AW-8	ARBOR REALTY TRUST INC		11/16/2022	ODEON CAPITAL	XXX	92,925	105,000	263
038923-AZ-1	ARBOR REALTY TRUST INC		10/21/2022	Various	XXX	1,624,728	1,740,000	25,456
03939A-AA-5	ARCH CAPITAL GROUP LTD	C	08/22/2022	BARCLAYS CAPITAL INC	XXX	3,128,503	3,945,000	21,510
039936-AA-7	ARES FINANCE CO. IV LLC		07/07/2022	Various	XXX	1,607,890	2,000,000	19,568
04010L-BB-8	ARES CAPITAL CORP		10/14/2022	BTIG LLC	XXX	42,969	55,000	540
04010L-BC-6	ARES CAPITAL CORP		10/26/2022	Various	XXX	863,601	1,175,000	11,112
04015V-AE-6	ARES XLV E - CDO	C	08/16/2022	NOMURA SECURITIES INTL., FIXED I	XXX	1,468,000	1,600,000	13,014
04016B-AE-9	ARES 39R ER - CDO	C	02/25/2022	CREDIT SUISSE SECURITIES	XXX	2,850,000	3,000,000	24,295
04018V-AA-1	ARES FINANCE CO III LLC		01/05/2022	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	251,375	250,000	201
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		12/19/2022	Direct	XXX	16	16,463,342	
04609Q-AN-9	ASSOCIATION OF AMERICAN MEDICAL COLLEGES		09/09/2022	WELLS FARGO SECURITIES LLC	XXX	188,813	250,000	3,732
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC		11/01/2022	Various	XXX	6,140,330	8,995,000	68,776
05523R-AE-7	BAE SYSTEMS PLC	C	06/14/2022	J.P. Morgan Securities LLC	XXX	691,970	1,000,000	7,583
05526Q-AE-6	BAMLL 2015-200P B - CMBS		09/06/2022	BOFA SECURITIES, INC	XXX	730,589	775,000	526
05565A-M3-4	BNP PARIBAS SA	C	09/01/2022	Various	XXX	3,204,800	3,200,000	1,464
05565A-S2-0	BNP PARIBAS SA	C	11/22/2022	MARKETAXESS CORPORATION	XXX	1,247,580	1,200,000	2,467
05565E-CB-9	BMW US CAPITAL LLC		04/13/2022	Mitsubishi UFG Securities	XXX	2,458,925	2,500,000	4,368
05604F-AL-9	BWAY 2013-1515 C - CMBS		03/24/2022	BARCLAYS CAPITAL INC.	XXX	836,140	862,000	2,228
05604F-AN-5	BWAY 2013-1515 D - CMBS		04/18/2022	DEUTSCHE BANK SECURITIES, INC.	XXX	1,145,719	1,200,000	2,301
05609C-AN-7	BX 2021-21M E - CMBS		09/29/2022	BREAN CAPITAL, LLC	XXX	1,645,000	1,750,000	4,365
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS		07/01/2022	Direct	XXX	-	-	
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS		04/01/2022	Direct	XXX	2,567	2,567	
06051G-KC-2	BANK OF AMERICA CORP		08/25/2022	Merril Lynch Pierce Fenner Smith	XXX	7,319,803	9,250,000	100,762
06051G-KK-4	BANK OF AMERICA CORP		04/13/2022	UBS SECURITIES LLC	XXX	2,051,531	2,300,000	14,051

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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
064159-8S-8	BANK OF NOVA SCOTIA	C	12/13/2022	Various	XXX	3,246,700	3,200,000	15,381
06738E-BX-2	BARCLAYS PLC	C	08/01/2022	BARCLAYS CAPITAL INC.	XXX	2,400,000	2,400,000	
06761P-AE-0	BABSN 2019-III ER - CDO	C	08/29/2022	Credit Suisse	XXX	798,438	875,000	9,606
07132M-AE-7	BATLN XI ER - CDO		03/09/2022	Various	XXX	2,757,594	2,825,000	13,962
071813-CT-4	BAXTER INTERNATIONAL INC.		05/17/2022	Various	XXX	1,880,376	2,615,000	37,438
08162Q-BL-2	BMARK 20IG3 33B - CMBS		06/13/2022	BOFA SECURITIES, INC	XXX	288,422	350,000	425
08186X-AA-4	BSP XXIII E - CDO	C	03/21/2022	Morgan Stanley	XXX	716,850	750,000	8,393
084659-BE-0	BERKSHIRE HATHAWAY ENERGY CO.		04/19/2022	Various	XXX	12,929,540	13,000,000	
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP.		03/07/2022	Various	XXX	1,494,705	1,500,000	
09062X-AG-8	BIOGEN INC.		08/05/2022	Various	XXX	3,505,385	5,000,000	28,088
09062X-AJ-2	BIOGEN INC.		05/05/2022	Morgan Stanley & Co. LLC	XXX	706,400	1,000,000	7,583
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC.		12/06/2022	Various	XXX	889,709	1,035,000	6,641
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		01/03/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	2,243,498	2,250,000	
09261H-AC-1	BLACKSTONE PRIVATE CREDIT FUND		07/14/2022	Various	XXX	460,866	553,000	1,213
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		08/26/2022	Various	XXX	1,293,094	1,530,000	8,000
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND		08/02/2022	Various	XXX	323,810	380,000	4,491
09261H-AQ-0	BLACKSTONE PRIVATE CREDIT FUND		07/25/2022	Oppenheimer	XXX	324,834	395,000	3,696
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		09/30/2022	Various	XXX	351,757	435,000	3,608
09261H-B*-7	BLACKSTONE PRIVATE CREDIT FUND		10/06/2022	GOLDMAN SACHS AND CO.	XXX	2,436,335	2,467,000	
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		12/27/2022	Various	XXX	2,162,338	2,700,000	29,030
09581J-AA-4	BLUE OWL FINANCE LLC		01/27/2022	CHASE SECURITIES	XXX	2,590,418	2,750,000	12,174
09581J-AG-1	BLUE OWL FINANCE LLC		02/10/2022	Various	XXX	12,839,450	13,000,000	
09629D-AA-1	BLUEM 1 E - CDO		02/28/2022	FUJI SECURITIES INC.	XXX	1,410,000	1,500,000	10,684
11135F-BG-5	BROADCOM INC.		08/18/2022	WELLS FARGO SECURITIES LLC	XXX	2,341,710	3,000,000	2,188
11271L-AJ-1	BROOKFIELD FINANCE INC.	C	02/28/2022	J.P. MORGAN SECURITIES LLC	XXX	231,978	250,000	705
115236-AF-8	BROWN & BROWN INC.		11/01/2022	Various	XXX	7,170,276	7,829,000	16,312
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS		11/01/2022	Direct	XXX	2,801	2,801	
12572G-AE-7	CIFC 225 C - CDO	C	06/13/2022	MORGAN STANLEY & CO LLC	XXX	2,000,000	2,000,000	
12592T-AG-0	COMM 2015-3BP B - CMBS		05/24/2022	BOFA SECURITIES, INC	XXX	1,143,062	1,185,000	2,754
12661P-AD-1	CSL FINANCE PLC	C	04/20/2022	Various	XXX	251,178	250,000	
12661P-AF-6	CSL FINANCE PLC	C	04/20/2022	Various	XXX	11,598,239	11,500,000	
14312G-AC-2	CGMS 123RR DR2 - CDO	C	01/20/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	1,327,031	1,425,000	2,667
14448C-AS-3	CARRIER GLOBAL CORP.		09/01/2022	Various	XXX	3,477,195	4,540,000	65,386
14686C-AE-5	CARVL II ER - CDO		08/10/2022	Morgan Stanley	XXX	287,625	325,000	1,927
14686J-AC-4	CRVNA 2022-P2 A3 - ABS		05/19/2022	FIRST UNION CAPITAL	XXX	749,913	750,000	
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST		10/11/2022	Various	XXX	385,308	416,144	3,153
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC		03/10/2022	Various	XXX	1,241,250	1,250,000	
18977W-2C-3	CNO GLOBAL FUNDING		01/03/2022	GOLDMAN, SACHS & CO.	XXX	249,635	250,000	
193051-AQ-2	COLD 2020-ICE5 E - CMBS		05/23/2022	J.P. MORGAN SECURITIES LLC	XXX	2,838,385	2,948,972	2,982
202795-JV-3	COMMONWEALTH EDISON CO.		03/08/2022	Morgan Stanley	XXX	499,115	500,000	
21036P-BG-2	CONSTELLATION BRANDS INC.		06/28/2022	Morgan Stanley & Co. LLC	XXX	1,581,000	2,000,000	12,292
21871X-AL-3	COREBRIDGE FINANCIAL INC.		10/19/2022	BARCLAYS CAPITAL INC.	XXX	1,460,400	2,000,000	3,911
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC.		12/23/2022	INTERNAL TRANSFER	XXX	5,227,181	5,227,181	156,089
22160K-AP-0	COSTCO WHOLESALE CORP.		04/13/2022	HSBC SECURITIES	XXX	219,063	250,000	
22822V-AF-8	CROWN CASTLE INC.		09/08/2022	U.S. BANCORP INVESTMENTS, INC.	XXX	888,450	1,000,000	15,438
23305J-AJ-1	DBUBS 2017-BRBK D - CMBS		03/24/2022	BARCLAYS CAPITAL INC.	XXX	1,260,030	1,299,000	3,439
256677-AM-7	DOLLAR GENERAL CORP.		09/09/2022	Various	XXX	13,878,445	13,750,000	
260543-DD-2	DOW CHEMICAL CO.		07/06/2022	Various	XXX	1,927,778	2,500,000	12,450

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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
260543-DH-3	DOW CHEMICAL CO.		10/24/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	11,235,038	11,250,000	
26442C-BH-6	DUKE ENERGY CAROLINAS LLC		03/01/2022	WELLS FARGO SECURITIES LLC	XXX	1,246,088	1,250,000	
26863L-AL-8	ELP 2021-ELP E - CMBS		06/16/2022	J.P. MORGAN SECURITIES LLC	XXX	945,000	1,000,000	574
26931@-AA-5	EXTELL - HARD ROCK NYC		01/14/2022	Various	XXX	19,750,000	19,750,000	
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC.		10/24/2022	Ladenburg Thalmann & Co. Inc.	XXX	4,235	4,725	
278642-AZ-6	EBAY INC.		10/20/2022	Various	XXX	5,340,250	7,000,000	55,967
290876-AD-3	EMERA INC.	C.	10/04/2022	Various	XXX	875,125	900,000	22,856
29250N-AJ-4	ENBRIDGE INC.	C.	08/17/2022	BARCLAYS CAPITAL INC.	XXX	1,824,600	2,000,000	17,250
29250N-BE-4	ENBRIDGE INC.	C.	05/06/2022	Morgan Stanley & Co. LLC	XXX	761,190	1,000,000	9,350
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV	C.	08/10/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	7,692,360	7,800,000	61,750
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV	C.	06/08/2022	J.P. Morgan Securities LLC	XXX	12,841,920	13,000,000	
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	C.	10/06/2022	GOLDMAN SACHS & CO.	XXX	195,738	200,000	
29360A-AB-6	ENSTAR FINANCE LLC		01/13/2022	Various	XXX	631,118	630,000	55
29364G-AK-9	ENTERGY CORP.		06/15/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	776,740	1,000,000	208
29365T-AM-6	ENTERGY TEXAS INC.		08/22/2022	GOLDMAN, SACHS & CO.	XXX	3,728,475	3,750,000	
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		11/03/2022	JEFFERIES LLC	XXX	5,018,550	7,500,000	79,823
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		06/13/2022	Various	XXX	2,168,290	3,000,000	25,600
29444U-BJ-4	EQUINIX INC.		10/21/2022	Various	XXX	2,944,640	5,000,000	42,917
29736R-AR-1	ESTEE LAUDER COMPANIES INC.		04/25/2022	Merril Lynch Pierce Fenner Smith	XXX	216,521	250,000	
302635-AL-1	FS KKR CAPITAL CORP.		01/10/2022	Various	XXX	745,260	750,000	
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD.	C.	05/04/2022	BARCLAYS CAPITAL INC.	XXX	245,615	250,000	640
31428X-BQ-8	FEDEX CORP.		11/02/2022	JEFFERIES LLC	XXX	3,611,000	5,000,000	44,438
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	J.P. Morgan Securities LLC	XXX	8,746,150	8,750,000	
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC.		08/03/2022	Various	XXX	1,299,760	2,000,000	21,156
316500-AC-1	FIDUS INVESTMENT CORP.		11/04/2022	Various	XXX	243,428	290,000	3,862
316773-DJ-6	FIFTH THIRD BANCORP.		10/24/2022	GOLDMAN SACHS & CO.	XXX	250,000	250,000	
32010G-AA-3	FEIM 2019-1 D - CDO	C.	02/16/2022	ACADEMY SECURITIES, INC.	XXX	221,998	225,000	
34417R-AB-2	FOCUS 221 A2 - RMBS		06/28/2022	BARCLAYS CAPITAL INC.	XXX	2,000,000	2,000,000	
34963U-AA-5	FCBSL 14 E - CDO	C.	01/12/2022	CREDIT SUISSE SECURITIES (USA)	XXX	955,013	975,000	9,263
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC.		09/16/2022	Various	XXX	3,470,070	4,350,000	47,756
36143L-2H-7	GA GLOBAL FUNDING TRUST		01/03/2022	Various	XXX	499,180	500,000	
361448-BH-5	GATX CORP.		06/22/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	682,440	1,000,000	1,981
36244*-AA-8	CTL - BOND BUILDING (DC)		12/23/2022	INTERNAL TRANSFER	XXX	1,423,720	1,423,720	1,722
36265X-AG-6	GMSII-22ECI-D - CMBS		07/26/2022	GOLDMAN SACHS & CO.	XXX	2,244,374	2,250,000	
37513#-AB-4	GIES LLC		02/04/2022	DIRECT LOAN FUND	XXX	17,000,000	17,000,000	
376546-80-0	GLADSTONE INVESTMENT CORP.		03/14/2022	Various	XXX	10,170	10,125	-
376546-88-3	GLADSTONE INVESTMENT CORP.		10/21/2022	Ladenburg Thalmann & Co. Inc.	XXX	433	525	
37940X-AC-6	GLOBAL PAYMENTS INC.		10/27/2022	J.P. Morgan Securities LLC	XXX	680,100	1,000,000	8,761
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO.		01/03/2022	Jefferies LLC	XXX	204,060	200,000	2,089
38141G-ZN-7	GOLDMAN SACHS GROUP INC.		01/19/2022	Various	XXX	1,250,000	1,250,000	
38173M-AC-6	GOLUB CAPITAL BDC INC.		07/21/2022	Various	XXX	795,477	985,000	8,822
38406J-AL-2	GRACE 20GRCE E - CMBS		03/10/2022	J.P. MORGAN SECURITIES LLC	XXX	935,859	1,100,000	1,065
39809J-AA-7	GWOLF 3RRR DR - CDO	C.	01/26/2022	WELLS FARGO SECURITIES	XXX	1,980,000	2,000,000	1,196
39810J-AG-1	GWOLF IV DR - CDO	C.	11/01/2022	Morgan Stanley	XXX			8,216
39862D-AA-4	GRIPP 1 E - CDO	C.	03/17/2022	Morgan Stanley	XXX	1,767,305	1,850,000	18,358
404119-CG-2	HCA INC.		03/02/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	7,242,895	7,250,000	
40440V-A@-4	HPS CORPORATE LENDING FUND		10/28/2022	GOLDMAN SACHS AND CO.	XXX	2,126,000	2,126,000	
40622H-AA-4	HALL STRUCTURED FINANCE II, LLC		03/02/2022	Various	XXX	16,851,685	17,151,000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
42218S-AH-1	HEALTH CARE SERVICE CORP		02/28/2022	Various	XXX	1,138,338	1,250,000	10,111
427096-AH-5	HERCULES CAPITAL INC		09/14/2022	Various	XXX	1,570,365	1,870,000	21,781
427096-AJ-1	HERCULES CAPITAL INC		08/17/2022	MUFG SECURITIES AMERICAS INC.	XXX	507,597	590,000	614
440452-AF-7	HORMEL FOODS CORP		04/12/2022	Various	XXX	438,648	500,000	
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		10/13/2022	Ladenburg Thalmann & Co. Inc.	XXX	25,491	28,050	
44421G-AJ-2	HY 2019-30HY D - CMBS		02/18/2022	BOFA SECURITIES, INC	XXX	549,895	568,000	1,195
449653-AG-9	ILPT 22LPFX D - CMBS		03/04/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	7,351,772	7,500,000	13,171
45378Y-AL-8	IPT 2018-INDP B - CMBS		04/19/2022	J.P. MORGAN SECURITIES LLC	XXX	980,313	1,000,000	2,173
458140-CB-4	INTEL CORP		08/02/2022	J.P. Morgan Securities LLC	XXX	249,493	250,000	
458140-CC-2	INTEL CORP		11/03/2022	U.S. BANCORP INVESTMENTS, INC.	XXX	4,926,360	6,000,000	77,433
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		05/12/2022	WELLS FARGO SECURITIES LLC	XXX	3,944,400	4,000,000	
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	HSBC Securities (USA), Inc.	XXX	499,905	500,000	
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC		10/27/2022	Various	XXX	2,094,450	3,000,000	19,941
46590X-AE-6	JBS USA LUX SA		01/19/2022	Various	XXX	4,498,515	4,500,000	
46590X-AH-9	JBS USA LUX SA		06/06/2022	RBC CAPITAL MARKETS, LLC	XXX	246,445	250,000	
46590X-AJ-5	JBS USA LUX SA		06/06/2022	BMO Capital Markets Corp.	XXX	20,238,830	20,500,000	
465972-AE-7	JPMCC 22DATA C - CMBS		06/08/2022	J.P. MORGAN SECURITIES LLC	XXX	3,590,170	4,000,000	6,526
465972-AG-2	JPMCC 22DATA D - CMBS		06/08/2022	J.P. MORGAN SECURITIES LLC	XXX	2,750,004	3,200,000	5,221
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		12/01/2022	Direct	XXX	521	521	
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS		01/26/2022	J.P. Morgan Securities LLC	XXX	240,234	250,000	521
46817M-AS-6	JACKSON FINANCIAL INC		06/02/2022	Morgan Stanley & Co. LLC	XXX	249,963	250,000	
47047Q-AA-6	JTWN 12 D - CDO		08/22/2022	ROYAL BANK OF CANADA	XXX	658,605	750,000	7,080
48128G-YQ-7	JPMORGAN CHASE & CO		12/19/2022	Unknown	XXX	1,668,671	11,684,000	
48249X-AG-2	KKR 131R DR - CDO		05/03/2022	Various	XXX	2,102,563	2,225,000	7,283
48251D-AG-1	KKR 16RR D2R - CDO		06/16/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	664,725	750,000	10,556
48254W-AA-9	KKR 40 E - CDO	C.	03/28/2022	Bank of America Merrill Lynch	XXX	1,401,488	1,425,000	
48254X-AA-7	KKR 36 E - CDO	C.	01/07/2022	PERSHING LLC	XXX	3,754,500	3,750,000	53,918
48255B-AA-4	KKR GROUP FINANCE CO X LLC		10/27/2022	Various	XXX	3,291,169	5,220,000	62,916
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C.	07/28/2022	DIRECT LOAN FUND	XXX	4,000,000	4,000,000	
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C.	10/19/2022	DIRECT LOAN FUND	XXX	4,000,000	4,000,000	
485170-BE-3	KANSAS CITY SOUTHERN		06/13/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	774,430	1,000,000	4,278
48661X-AE-6	RAD 3R ER - CDO		08/22/2022	Wells Fargo Securities, LLC	XXX	766,219	825,000	8,261
488401-AD-2	KEMPER CORP		02/15/2022	BANK OF AMERICA SECURITIES	XXX	249,320	250,000	
49271V-AM-2	KEURIG DR PEPPER INC		09/08/2022	WELLS FARGO SECURITIES LLC	XXX	1,441,380	2,000,000	32,942
49271V-AR-1	KEURIG DR PEPPER INC		04/07/2022	J.P. Morgan Securities LLC	XXX	24,033,205	24,250,000	
49338C-AC-7	KEYSPAN GAS EAST CORP		01/12/2022	JP MORGAN SECURITIES INC.	XXX	500,000	500,000	
49549*-AB-1	KJ FDG SEC TL A-2		09/01/2022	DIRECT LOAN FUND	XXX	9,000,000	9,000,000	
524660-BA-4	LEGGETT & PLATT INC		06/28/2022	Various	XXX	2,262,320	3,000,000	25,375
53079E-BJ-2	LIBERTY MUTUAL GROUP INC		11/02/2022	GOLDMAN, SACHS & CO.	XXX	3,657,221	5,522,000	11,515
53079E-BN-3	LIBERTY MUTUAL GROUP INC		06/01/2022	CREDIT SUISSE SECURITIES (USA)	XXX	17,211,878	17,250,000	
53218D-AJ-7	LIFE 22BMR2 D - CMBS		05/03/2022	DEUTSCHE BANK SECURITIES, INC.	XXX	1,989,999	2,000,000	
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC		01/01/2022	Not Provided	XXX	-	-	
53947X-AL-6	LNCR 2021-CRE5 D - CMBS	C.	10/12/2022	WELLS FARGO SECURITIES LLC	XXX	654,375	750,000	3,515
539830-BR-9	LOCKHEED MARTIN CORP		04/21/2022	FIRST UNION CAPITAL	XXX	499,560	500,000	
539830-BX-6	LOCKHEED MARTIN CORP		10/19/2022	Morgan Stanley & Co. LLC	XXX	991,800	1,000,000	
548661-EB-9	LOWE'S COMPANIES INC		08/22/2022	Various	XXX	4,257,604	5,600,000	51,022
548661-EF-0	LOWE'S COMPANIES INC		11/03/2022	RBC CAPITAL MARKETS, LLC	XXX	5,131,980	7,000,000	31,150
548661-EN-3	LOWE'S COMPANIES INC		09/06/2022	GOLDMAN, SACHS & CO.	XXX	19,104,470	19,250,000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55336V-AN-0	MPLX LP		11/02/2022	JEFFERIES LLC	XXX	7,621,200	10,000,000	24,806
55336V-AT-7	MPLX LP		10/19/2022	JEFFERIES LLC	XXX	824,990	1,000,000	10,083
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/23/2022	INTERNAL TRANSFER	XXX	662,359	662,359	886
55818T-AG-7	MDPK 14RR ER - CDO		08/10/2022	Wells Fargo Securities, LLC	XXX	87,000	100,000	499
55819A-AL-6	MDPK XVII ER - CDO		03/15/2022	JANNEY MONTGOMERY, SCOTT INC	XXX	878,750	925,000	9,546
55903V-AN-3	MAGALLANES INC		03/10/2022	Various	XXX	16,272,035	16,250,000	
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		08/04/2022	GOLDMAN, SACHS & CO.	XXX	863,020	1,000,000	14,583
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		08/15/2022	CROSS TRADE	XXX	208,489	250,000	4,608
563136-AJ-9	OMW 2020-1MW D - CMBS		02/18/2022	BOFA SECURITIES, INC	XXX	132,811	145,000	207
56607T-AQ-8	MP23 XXIII D2 - CDO	C	03/15/2022	Morgan Stanley	XXX	3,467,975	3,725,000	47,155
570535-AX-2	MARKEL CORP		10/20/2022	Various	XXX	3,170,881	4,601,000	52,299
573284-AX-4	MARTIN MARIETTA MATERIALS INC		08/22/2022	TRUIST SECURITIES, INC.	XXX	1,434,220	2,000,000	6,933
574599-BM-7	MASCO CORP		10/26/2022	Various	XXX	7,500,955	9,500,000	156,563
574599-BR-6	MASCO CORP		10/21/2022	Various	XXX	1,581,107	2,535,000	17,574
59156R-BS-6	METLIFE INC		08/25/2022	BAIRD, ROBERT W.	XXX	603,750	500,000	17,883
59190#-AA-0	METROPOLITAN FINANCING VII, LLC		12/09/2022	INTERNAL	XXX	1,915,991	1,950,118	
606822-CD-4	mitsubishi UFJ FINANCIAL GROUP INC	C	01/11/2022	MITSUBISHI UFJ SECURITIES	XXX	500,000	500,000	
606822-CE-2	mitsubishi UFJ FINANCIAL GROUP INC	C	04/11/2022	MUFG SECURITIES AMERICAS INC.	XXX	500,000	500,000	
610335-AB-7	MONROE CAPITAL CORP		08/24/2022	STEPHENS	XXX	9,220	10,000	15
61747Y-EL-5	MORGAN STANLEY		04/13/2022	Amherst Pierpont Sec	XXX	2,237,600	2,500,000	17,168
61747Y-EU-5	MORGAN STANLEY		08/11/2022	Various	XXX	7,747,895	7,500,000	23,834
61764X-BC-8	MSBAM 2015-C21 55B - CMBS		02/02/2022	J.P. MORGAN SECURITIES LLC	XXX	9,530,625	9,750,000	2,554
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND		09/12/2022	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	3,640,000	3,640,000	
631103-AM-0	NASDAQ INC		06/14/2022	IMPERIAL CAPITAL LLC	XXX	1,599,560	2,000,000	21,725
632525-BB-6	NATIONAL AUSTRALIA BANK LTD	C	01/04/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	1,000,000	1,000,000	
644188-BG-8	NEW ENGLAND POWER CO		11/01/2022	BARCLAYS CAPITAL INC	XXX	2,631,325	4,676,000	9,844
65120F-AE-4	NEWCREST FINANCE PTY LTD	C	07/28/2022	BARCLAYS CAPITAL INC	XXX	820,830	1,000,000	9,100
652526-60-9	NEWTEK BUSINESS SERVICES CORP		11/28/2022	Ladenburg Thalmann & Co. Inc.	XXX	80,439	81,475	
652526-70-8	NEWTEK BUSINESS SERVICES CORP		12/19/2022	Various	XXX	101,394	103,250	
65364U-AS-5	NIAGARA MOHAWK POWER CORP		09/12/2022	WELLS FARGO SECURITIES LLC	XXX	7,000,000	7,000,000	
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)		12/23/2022	INTERNAL TRANSFER	XXX	151,979	151,634	138
67103B-70-4	OFS CAPITAL CORP		10/25/2022	Ladenburg Thalmann & Co. Inc.	XXX	9,917	12,650	
67103B-AA-8	OFS CAPITAL CORP		11/18/2022	Oppenheimer	XXX	109,531	125,000	1,682
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORP		07/21/2022	Various	XXX	3,201,430	4,000,000	30,693
68389X-BZ-7	ORACLE CORP		06/22/2022	GOLDMAN SACHS & CO.	XXX	226,269	300,000	2,707
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP		07/28/2022	Oppenheimer	XXX	203,315	205,000	1,192
691205-AC-2	OWL ROCK TECHNOLOGY FINANCE CORP		10/26/2022	Various	XXX	1,273,186	1,370,000	13,651
691205-AE-8	OWL ROCK TECHNOLOGY FINANCE CORP		09/22/2022	MUFG SECURITIES AMERICAS INC.	XXX	78,794	90,000	928
691205-AG-3	OWL ROCK TECHNOLOGY FINANCE CORP		09/06/2022	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	738,135	900,000	3,313
69120V-AE-1	OWL ROCK CORE INCOME CORP		07/14/2022	PERSHING LLC	XXX	272,343	300,000	6,267
69120V-AF-8	OWL ROCK CORE INCOME CORP		09/27/2022	BARCLAYS	XXX	139,651	160,000	1,065
69120V-AL-5	OWL ROCK CORE INCOME CORP		09/26/2022	MUFG SECURITIES AMERICAS INC.	XXX	103,847	110,000	118
69120V-AM-3	OWL ROCK CORE INCOME CORP		10/31/2022	SEAPORTG	XXX	25,087	30,000	102
69120V-AN-1	OWL ROCK CORE INCOME CORP		10/20/2022	Various	XXX	3,656,038	3,670,000	1,313
69121K-AE-4	OWL ROCK CAPITAL CORP		10/20/2022	Various	XXX	97,630	115,000	1,047
69121K-AF-1	OWL ROCK CAPITAL CORP		12/12/2022	Various	XXX	462,477	555,000	1,501
69121K-AG-9	OWL ROCK CAPITAL CORP		10/13/2022	Various	XXX	935,455	1,220,000	11,318
691543-70-6	OXFORD LANE CAPITAL CORP		10/25/2022	Ladenburg Thalmann & Co. Inc.	XXX	21,458	22,500	

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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
691543-88-8	OXFORD LANE CAPITAL CORP		10/25/2022	Various	XXX	268,061	275,200	-
69181V-30-5	OXFORD SQUARE CAPITAL CORP		12/09/2022	Various	XXX	28,083	29,400	-
69181V-50-3	OXFORD SQUARE CAPITAL CORP		11/07/2022	Ladenburg Thalmann & Co. Inc.	XXX	12,139	14,175	
693342-AD-9	PCG 2022-A A4 - ABS		05/03/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	249,992	250,000	
693342-AE-7	PCG 2022-A A5 - ABS		05/03/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	5,999,794	6,000,000	
693342-AK-3	PCG 2022-B A5 - ABS		07/13/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	8,249,223	8,250,000	
694476-AF-9	PACIFIC LIFECORP		09/08/2022	GOLDMAN, SACHS & CO.	XXX	9,236,310	9,250,000	
70450Y-AL-7	PAYPAL HOLDINGS INC		05/16/2022	Morgan Stanley & Co. LLC	XXX	249,135	250,000	
70450Y-AM-5	PAYPAL HOLDINGS INC		05/16/2022	Various	XXX	17,443,475	17,500,000	
708062-AD-6	PENNANTPARK INVESTMENT CORP		11/16/2022	Various	XXX	424,695	490,000	6,598
717081-FB-4	PFIZER INC		01/24/2022	Merril Lynch Pierce Fenner Smith	XXX	1,422,585	1,500,000	11,521
71742W-30-1	PHENIXFIN CORP		11/07/2022	Ladenburg Thalmann & Co. Inc.	XXX	26,382	31,425	
743315-BA-0	PROGRESSIVE CORP		03/02/2022	Various	XXX	1,994,940	2,000,000	
744320-BK-7	PRUDENTIAL FINANCIAL INC		08/15/2022	Various	XXX	2,388,517	2,370,000	
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS		11/01/2022	Direct	XXX	3,102	3,102	
75574U-20-0	READY CAPITAL CORP		06/15/2022	Various	XXX	157,125	158,675	-
75574U-60-6	READY CAPITAL CORP		11/22/2022	Various	XXX	769,356	769,475	-
75574U-AD-3	READY CAPITAL CORP		09/16/2022	Not Available	XXX	3,769,338	3,825,000	
75932T-AA-9	REIGN EXCHANGE LLC NOTES	C	11/30/2022	Unknown	XXX	28,250,000	28,250,000	
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		08/01/2022	Direct	XXX	278	278	
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA		12/23/2022	INTERNAL TRANSFER	XXX	448,052	448,052	634
77340H-AE-9	ROCKT 2017-2 ER - CDO	C	08/08/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	2,554,455	2,850,000	16,672
77342L-AA-6	ROCKT 182 E - CDO		04/19/2022	Bank of America Merrill Lynch	XXX	1,430,625	1,500,000	294
775109-BP-5	ROGERS COMMUNICATIONS INC	C	05/13/2022	Various	XXX	4,312,657	5,500,000	63,208
775109-BZ-3	ROGERS COMMUNICATIONS INC	C	03/07/2022	Various	XXX	3,811,385	3,850,000	
77587E-AJ-7	RMRK 2 D - CDO		08/19/2022	Morgan Stanley	XXX	379,313	425,000	3,093
78016F-ZU-1	ROYAL BANK OF CANADA	C	10/20/2022	RBC CAPITAL MARKETS, LLC	XXX	249,505	250,000	
78081B-AM-5	ROYALTY PHARMA PLC		10/31/2022	J.P. Morgan Securities LLC	XXX	4,319,140	7,000,000	41,417
78081B-AP-8	ROYALTY PHARMA PLC		08/02/2022	Various	XXX	7,170,700	10,000,000	134,744
78109A-AE-3	RRAM 1 D1B - CDO		08/17/2022	Wells Fargo Securities, LLC	XXX	1,490,704	1,600,000	13,785
78163D-20-9	RUNWAY GROWTH FINANCE CORP		10/19/2022	Various	XXX	422,630	423,875	
78163D-30-8	RUNWAY GROWTH FINANCE CORP		12/09/2022	Ladenburg Thalmann & Co. Inc.	XXX	107,604	109,250	
78409V-BD-5	S&P GLOBAL INC		03/04/2022	Various	XXX	1,475,970	1,500,000	
78520E-AC-0	SDCP 221 A2 - ABS		07/01/2022	GUGGENHEIM SECURITIES, LLC	XXX	244,758	250,000	
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		10/10/2022	Direct	XXX	132,458	132,458	
79588T-AE-0	SAMMONS FINANCIAL GROUP INC		04/05/2022	BANK OF AMERICA SECURITIES	XXX	17,982,900	18,000,000	
80349A-80-2	SARATOGA INVESTMENT CORP		12/05/2022	Various	XXX	1,042,405	1,063,900	
80349A-87-7	SARATOGA INVESTMENT CORP		12/06/2022	Ladenburg Thalmann & Co. Inc.	XXX	1,029,588	1,050,600	
80349A-AF-6	SARATOGA INVESTMENT CORP		01/13/2022	RAYMOND JAMES/FI	XXX	1,226,565	1,235,000	
82323M-AA-7	SAIL 2018-1 CN - ABS		12/19/2022	Direct	XXX	40	189,328	
83368R-BJ-0	SOCIETE GENERALE SA	C	01/11/2022	Various	XXX	750,000	750,000	
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		05/13/2022	BARCLAYS CAPITAL INC.	XXX	466,142	491,667	1,599
845011-AD-7	SOUTHWEST GAS CORP		06/22/2022	Various	XXX	2,793,110	4,000,000	40,810
85816H-AA-5	STCR 221 E - CDO	C	02/28/2022	BNP Paribas	XXX	2,137,500	2,250,000	
858568-AB-4	STELLUS CAPITAL INVESTMENT CORP		09/29/2022	Various	XXX	226,443	255,000	815
86217R-AC-2	STKPK 1 A2 - CDO	C	08/12/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	2,250,000	2,250,000	
865592-AL-3	SUMMT 22BVUE E - CMBS		01/12/2022	BARCLAYS CAPITAL INC.	XXX	11,789,998	12,500,000	26,113
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/05/2022	PERSHING LLC	XXX	500,000	500,000	

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
86887Q-20-8	SURO CAPITAL CORP		02/03/2022	LADENBURG THALMANN	XXX	89,048	87,150	-
87248M-AD-2	TICP 161R ER - CDO	C	04/21/2022	Various	XXX	1,215,713	1,275,000	1,684
87248X-AE-6	TICP 8R DR - CDO	C	01/20/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	1,701,063	1,700,000	22,832
87264A-CW-3	T-MOBILE USA INC		09/12/2022	BARCLAYS CAPITAL INC	XXX	3,989,400	4,000,000	
88240T-AD-3	ERCOTT 2022 A4		06/08/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	8,249,150	8,250,000	
88315L-AL-2	TMCL 211 A - RMBS	C	10/13/2022	BOFA SECURITIES, INC	XXX	181,490	218,333	275
89117F-8Z-5	TORONTO-DOMINION BANK	C	12/13/2022	Various	XXX	3,625,200	3,600,000	6,139
89300K-AA-3	TRAL 7 E - CDO	C	06/02/2022	Credit Suisse	XXX	706,000	800,000	8,002
896442-50-6	TRINITY CAPITAL INC		11/03/2022	Ladenburg Thalmann & Co. Inc.	XXX	14,497	14,600	
896442-AG-5	TRINITY CAPITAL INC		09/29/2022	Oppenheimer	XXX	238,656	275,000	1,568
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD	C	01/11/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	498,000	500,000	
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC		03/22/2022	WELLS FARGO SECURITIES, LLC	XXX	248,190	250,000	
902613-AT-5	UBS GROUP AG	C	08/25/2022	HSBC SECURITIES	XXX	9,105,700	9,250,000	30,759
907818-FY-9	UNION PACIFIC CORP		02/09/2022	CREDIT SUISSE SECURITIES	XXX	249,675	250,000	
91159H-JJ-0	US BANCORP		10/18/2022	U.S. BANCORP INVESTMENTS, INC.	XXX	250,000	250,000	
91823A-AW-1	VBTEL 2022-1 C22 - RMBS		02/18/2022	Various	XXX	7,250,000	7,250,000	
91823A-AY-7	VBTEL 2022-1 D - RMBS		02/18/2022	BARCLAYS CAPITAL INC	XXX	2,000,000	2,000,000	
91913Y-BD-1	VALERO ENERGY CORP		06/22/2022	Various	XXX	6,557,785	8,500,000	111,933
91913Y-BE-9	VALERO ENERGY CORP		10/31/2022	Various	XXX	17,205,792	19,500,000	117,444
92259R-AA-3	VELOCITY COMMERCIAL CAPITAL LLC		10/14/2022	PIPER SANDLER	XXX	4,354,427	4,365,000	686
92539N-AC-0	VERUS 227 A3 - CMO/RMBS		07/28/2022	CREDIT SUISSE SECURITIES (USA)	XXX	975,287	1,000,000	4,904
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/23/2022	INTERNAL TRANSFER	XXX	317,359	317,359	384
931427-AT-5	WALGREENS BOOTS ALLIANCE INC		10/27/2022	J.P. Morgan Securities LLC	XXX	1,401,340	2,000,000	3,644
96525X-AA-9	WITEH 10 E - CDO		07/17/2022	Direct	XXX	8,705	8,705	
96928*-CF-2	CTL - WALGREENS POOL II		12/23/2022	INTERNAL TRANSFER	XXX	277,738	276,629	418
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)		12/23/2022	INTERNAL TRANSFER	XXX	304,670	304,670	443
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/23/2022	INTERNAL TRANSFER	XXX	868,971	868,971	3,677
98625F-AA-3	GNRT 7 E - CDO	C	07/27/2022	Credit Suisse	XXX	486,000	540,000	1,018
98625W-AE-8	GNRT 4R ER - CDO		08/18/2022	FIRST UNION CAPITAL	XXX	2,479,239	2,655,000	23,023
9AMBK-UF-7	LOGAN RIDGE FIN CV 5.250% 4/01/32		04/06/2022	DIRECT FROM ISSUER	XXX	875,130	941,000	
BGH704-UL-3	LENDLEASE AAFHHC PRA TL 2021		12/23/2022	INTERNAL TRANSFER	XXX	767,000	767,000	17,598
BGH78Y-WQ-6	VICOF 3 TERM LOAN UNFUNDED - ABS		07/22/2022	DIRECT LOAN FUND	XXX	(1,600,000)	(1,600,000)	
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS		12/13/2022	Various	XXX	21,838,095	21,838,095	
BGH7BP-GB-2	GOES PIPE LLC SR SEC REV FUNDED - ABS		01/12/2022	Not Provided	XXX	1,936,788	1,936,788	
BGH7LW-B6-2	LENDLEASE AAFHHC PRA TL 2022		12/23/2022	INTERNAL TRANSFER	XXX	958,000	958,000	23,825
BGH7MF-QF-2	GLAM MILHSG FEE LLC SENIOR		02/16/2022	DIRECT LOAN FUND	XXX	48,792,000	48,792,000	
BGH7MF-QJ-4	GLAM MILHSG FEE LLC SUB		02/16/2022	DIRECT LOAN FUND	XXX	6,708,000	6,708,000	
BGH7N0-JZ-8	TCFC PC LEASECO LP 2022 REFI		01/24/2022	DIRECT LOAN FUND	XXX	68,180,000	68,180,000	
BGH7N2-UC-2	TCFC PC LEASECO LP 2022 DDL		01/24/2022	DIRECT LOAN FUND	XXX	6,070,000	6,070,000	
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED - ABS	C	09/01/2022	DIRECT LOAN FUND	XXX	2,555,098	2,555,098	
BGH7NV-MD-5	THUNDERBIRD 2022-1 A FUNDED - ABS	C	11/22/2022	DIRECT LOAN FUND	XXX	4,574,248	4,574,248	
BGH7PR-6Q-1	VICOF 2 REFI TERM LOAN FUNDED - ABS		09/20/2022	Various	XXX	39,102,000	39,200,000	
BGH7PR-6X-6	VICOF 2 REFI REVOLVING LOAN UNFUND - ABS		02/10/2022	DIRECT LOAN FUND	XXX	(4,750,000)		
BGH7PR-6X-6	VICOF 2 REFI REVOLVING LOAN UNFUND - ABS		02/10/2022	DIRECT LOAN FUND	XXX	4,750,000	5,150,000	
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED - ABS	C	09/01/2022	DIRECT LOAN FUND	XXX	1,986,405	1,986,405	
BGH7QH-KA-1	LIGHTNING 2022-1 A FUNDED - ABS	C	11/22/2022	DIRECT LOAN FUND	XXX	4,983,987	4,983,987	
BGH7SX-6L-6	GLAM MILHSG FEE LLC SENIOR-2 5.10		06/01/2022	DIRECT LOAN FUND	XXX	33,250,000	33,250,000	
BGH7WW-TB-0	GREENSTREET CLN UNFUNDED		06/09/2022	DIRECT LOAN FUND	XXX		21,000,000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
BGH720-3Y-5	GUGG NSA NAPOLI-MIRABELLA TR ADDON		08/30/2022	DIRECT LOAN FUND	XXX	2,600,000	2,600,000	
BGH811-T1-2	CEAMER FIN 2 SR SEC NTS - ABS		08/23/2022	DIRECT LOAN FUND	XXX	4,500,000	4,500,000	
BGH82K-U4-1	LENLEASE AAFHHC PRA REV FUNDED		11/16/2022	Various	XXX	4,446,600	4,446,600	
H4414N-AH-6	JULIUS BAER GRUPPE AG	D	06/01/2022	MSNYUS33 MORGAN STANLEY NY	XXX	400,500	400,000	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,099,600,401	1,232,896,740	3,381,379
Bonds: Hybrid Securities								
008252-85-0	AFFILIATED MANAGERS GROUP INC		03/29/2022	J.P. MORGAN SECURITIES LLC	XXX	483,606	482,500	
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP	C	01/12/2022	Various	XXX	1,310,392	1,310,000	
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	03/08/2022	CREDIT SUISSE SECURITIES (USA)	XXX	615,350	620,000	6,549
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC	C	09/15/2022	Various	XXX	134,207	177,700	
21871X-AN-9	COREBRIDGE FINANCIAL INC		12/15/2022	Various	XXX	11,307,378	11,380,000	12,838
225313-AL-9	CREDIT AGRICOLE SA	C	06/01/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	407,200	400,000	5,347
225401-AX-6	CREDIT SUISSE GROUP AG	C	06/16/2022	CREDIT SUISSE SECURITIES (USA)	XXX	2,400,000	2,400,000	
29250N-BN-4	ENBRIDGE INC	C	09/15/2022	J.P. MORGAN SECURITIES LLC	XXX	680,000	680,000	
29250N-BP-9	ENBRIDGE INC	C	09/15/2022	J.P. MORGAN SECURITIES LLC	XXX	1,160,000	1,160,000	
29273V-AM-2	ENERGY TRANSFER LP		03/24/2022	Various	XXX	308,080	320,000	8,271
501555-AB-2	KYOBO LIFE INSURANCE CO LTD	C	06/09/2022	Various	XXX	602,700	600,000	
539439-AU-3	LLOYDS BANKING GROUP PLC	C	05/26/2022	BNP PARIBAS SEC CORP/BOND	XXX	1,230,000	1,200,000	15,750
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA	C	08/11/2022	Various	XXX	20,050,028	19,600,000	96,774
89356B-AB-4	TRANSCANADA TRUST	C	06/30/2022	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	182,405	191,000	4,364
89356B-AG-3	TRANSCANADA TRUST	C	07/19/2022	Various	XXX	2,073,044	2,102,000	7,751
902613-AL-2	UBS GROUP AG	C	01/04/2022	UBS SECURITIES LLC	XXX	1,000,000	1,000,000	
92556H-AE-7	PARAMOUNT GLOBAL		03/24/2022	BOFA SECURITIES, INC	XXX	430,000	430,000	
G2335P-EL-9	CLOVERIE PLC	D	10/11/2022	MIDLGB22 HSBC BK LONDON	XXX	375,200	400,000	6,813
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB	D	05/31/2022	Various	XXX	400,900	400,000	
1309999999 – Bonds: Hybrid Securities						45,150,489	44,853,200	164,456
Bonds: Unaffiliated Bank Loans								
000000-00-0	Waterfall Asset Management LLC DD TL		03/03/2022	Not Available	XXX	12,192,739	12,406,756	
000000-00-0	Metropolitan Leverage Partners Fund VII		07/26/2022	INTERNAL	XXX	12,647,493	12,647,493	
000000-00-0	IEQ CAPITAL, LLC 1 LIEN DELAYED DRAW TER		12/28/2022	Not Available	XXX	528,417	533,333	
94847K-AA-3	WEDGEWOOD INC.		07/11/2022	CITI BANK	XXX	1,484,848	1,515,152	
99LNPQ-MY-7	Metropolitan Financing VI Senior Secured		02/25/2022	Not Available	XXX	4,109,589	4,109,589	
9TERM7-4E-1	TERRA INCOME FUND 6 6.000% 4/09/25		04/11/2022	INTERNAL	XXX	7,731,958	7,731,958	
1909999999 – Bonds: Unaffiliated Bank Loans						38,695,045	38,944,281	
2509999997 – Subtotals - Bonds - Part 3						1,242,377,527	1,392,580,680	3,625,448
2509999998 – Summary Item from Part 5 for Bonds						44,623,712	45,701,123	130,057
2509999999 – Subtotals - Bonds						1,287,001,239	1,438,281,803	3,755,505
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
00489Q-30-0	ACRES COMMERCIAL REALTY CORP		12/30/2022	Various	3,086.000	61,508		
03769W-20-3	APOLLO ASSET MANAGEMENT INC		04/21/2022	Various	9,500.000	237,749		
038923-85-0	ARBOR REALTY TRUST INC		10/20/2022	Various	285,857.000	6,913,295		
038923-87-6	ARBOR REALTY TRUST INC		10/20/2022	Ladenburg Thalmann & Co. Inc.	661.000	11,426		
03939A-10-7	ARCH CAPITAL GROUP LTD	C	07/29/2022	Various	33,983.000	831,020		
060505-19-5	BANK OF AMERICA CORP		03/04/2022	Various	42,200.000	1,098,103		
060505-22-9	BANK OF AMERICA CORP		03/23/2022	Various	23,600.000	609,198		
060505-GB-4	BANK OF AMERICA CORP		01/20/2022	BOFA SECURITIES, INC	690,000.000	690,000		
19075Q-AE-2	COBANK ACB		08/16/2022	J.P. MORGAN SECURITIES LLC	1,060,000.000	1,060,000		

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
281020-AT-4	EDISON INTERNATIONAL		01/03/2022	Jefferies LLC	300,000.000	309,708		
316773-88-6	FIFTH THIRD BANCORP		04/19/2022	Various	33,322.000	851,316		
320517-80-8	FIRST HORIZON CORP		12/30/2022	Various	14,568.000	362,616		
33616C-81-1	FIRST REPUBLIC BANK		02/23/2022	Various	33,864.000	847,647		
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		12/30/2022	Various	361,855.000	9,036,875		
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		01/06/2022	Raymond James & Associates, Inc.	26,000.000	653,380		
534187-88-5	LINCOLN NATIONAL CORP		12/08/2022	Various	94,336.000	2,446,884		
534187-BR-9	LINCOLN NATIONAL CORP		11/15/2022	BOFA SECURITIES, INC	330,000.000	330,000		
55025L-20-7	LUMENT FINANCE TRUST INC		12/14/2022	Ladenburg Thalmann & Co. Inc.	470.000	9,143		
61761J-40-6	MORGAN STANLEY		02/23/2022	Various	17,700.000	469,815		
61762V-20-0	MORGAN STANLEY		03/24/2022	Various	31,500.000	848,431		
61762V-85-3	MORGAN STANLEY		08/09/2022	Various	51,575.000	1,318,394		
61763E-20-7	MORGAN STANLEY		03/25/2022	Various	46,400.000	1,249,956		
649604-86-5	NEW YORK MORTGAGE TRUST INC		10/10/2022	Various	1,519.000	25,360		
674001-30-0	OAKTREE CAPITAL GROUP LLC		03/30/2022	Various	12,000.000	311,671		
674001-40-9	OAKTREE CAPITAL GROUP LLC		01/18/2022	J.P. MORGAN SECURITIES LLC	18,000.000	475,334		
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		04/21/2022	CITIGROUP GLOBAL MARKETS INC.	1,270,000.000	1,270,000		
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC		08/17/2022	Various	1,705,000.000	1,705,796		
695263-20-2	PACWEST BANCORP		06/06/2022	Various	24,000.000	606,303		
75968N-30-9	RENAISSANCE HOLDINGS LTD	C	03/25/2022	Various	8,560.000	217,516		
808513-60-0	CHARLES SCHWAB CORP		04/06/2022	Various	50,800.000	1,287,906		
808513-CB-9	CHARLES SCHWAB CORP		03/04/2022	Various	5,351,000.000	5,354,159		
857477-60-8	STATE STREET CORP		03/25/2022	J.P. MORGAN SECURITIES LLC	10,500.000	267,777		
87266M-20-6	TPG RE FINANCE TRUST INC		10/11/2022	Ladenburg Thalmann & Co. Inc.	362.000	6,107		
902973-73-4	US BANCORP		02/10/2022	BOFA SECURITIES, INC	40,000.000	820,758		
94988U-65-6	WELLS FARGO & CO		02/25/2022	J.P. MORGAN SECURITIES LLC	33,600.000	853,406		
95082P-30-3	WESCO INTERNATIONAL INC		06/15/2022	J.P. MORGAN SECURITIES LLC	19,900.000	571,527		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						44,020,087	XXX	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
025932-80-7	AMERICAN FINANCIAL GROUP INC		03/29/2022	J.P. MORGAN SECURITIES LLC	1,009.000	25,651		
05554M-10-0	BIP BERMUDA HOLDINGS I LTD	C	01/12/2022	Various	28,425.000	710,682		
125896-84-5	CMS ENERGY CORP		04/08/2022	Various	9,000.000	227,622		
125896-85-2	CMS ENERGY CORP		08/04/2022	Various	23,800.000	600,025		
29250N-47-7	ENBRIDGE INC	C	09/15/2022	J.P. MORGAN SECURITIES LLC	8,500.000	209,558		
691543-80-5	OXFORD LANE CAPITAL CORP		10/27/2022	Ladenburg Thalmann & Co. Inc.	414.000	8,593		
691543-87-0	OXFORD LANE CAPITAL CORP		12/23/2022	Various	9,739.000	223,369		
744320-87-0	PRUDENTIAL FINANCIAL INC		08/09/2022	WELLS FARGO SECURITIES, LLC	32,800.000	820,000		
75574U-40-8	READY CAPITAL CORP		12/22/2022	Ladenburg Thalmann & Co. Inc.	5,437.000	127,759		
75932V-20-5	REIGN EXCHANGE LTD EQUITY	C	11/30/2022	Unknown	28,250,000.000	1,644,150		
759351-88-5	REINSURANCE GROUP OF AMERICA INC		09/15/2022	Various	472,000.000	11,800,000		
842587-80-0	SOUTHERN CO		02/02/2022	Various	17,512.000	442,917		6
896442-50-6	TRINITY CAPITAL INC		11/03/2022	Ladenburg Thalmann & Co. Inc.	1,259.000	31,242		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						16,871,567	XXX	5
4509999997 – Subtotals - Preferred Stocks - Part 3						60,891,654	XXX	5
4509999998 – Summary Item from Part 5 for Preferred Stocks						7,925,402	XXX	
4509999999 – Subtotals - Preferred Stocks						68,817,056	XXX	5
Common Stocks: Mutual Funds Designations Not Assigned by the SVO								

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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
06760Q-AJ-8	BMM 171R SUB - CDO		07/01/2022	EXCHANGE	9,386,325.000	9,332,049	XXX	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						9,332,049	XXX	
Common Stocks: Parent, Subsidiaries and Affiliates Other								
000000-00-0	REDDING REASSURANCE COMPANY 3		12/31/2022	Direct		6,365,935	XXX	
5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates Other						6,365,935	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						15,697,984	XXX	
5989999999 – Subtotals - Common Stocks						15,697,984	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						84,515,040	XXX	5
6009999999 – Totals						1,371,516,279	XXX	3,755,510

Annual Statement for the Year 2022 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.						
Bonds: U.S. Governments																				
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS		11/10/2022	OPPENHEIMER & CO. INC.	XXX	1,845,921	1,802,134	1,807,076	1,801,309		(632)		(632)		1,801,281		44,640	44,640	92,538	08/16/2039
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS		11/10/2022	BARCLAYS CAPITAL INC.	XXX	734,111	722,095	729,105	721,867		(802)		(802)		721,848		12,263	12,263	37,079	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS		12/01/2022	Paydown	XXX	222,890	222,890	230,852	223,299		(410)		(410)		222,890		-	-	8,369	08/16/2039
38373M-4H-0	GNR 2008-090 Z - CMBS		11/10/2022	Various	XXX	1,389,605	1,506,873	1,154,392	1,369,691		7,066		7,066		1,376,757		12,847	12,847	69,928	12/16/2050
38373M-4S-6	GNR 2008-092 Z - CMBS		04/19/2022	BANK OF AMERICA SECURITIES	XXX	696,814	688,636	621,273	670,221		1,536		1,536		671,758		25,056	25,056	12,392	10/16/2048
38373M-5Q-9	GNR 2009-004 Z - CMBS		04/19/2022	Various	XXX	1,815,625	1,806,747	1,703,223	1,748,608		2,835		2,835		1,751,442		64,182	64,182	37,303	01/16/2049
38373M-6D-7	GNR 2009-027 Z - CMBS		12/01/2022	Paydown	XXX	1,273	1,273	1,273	1,273						1,273		-	-	37	01/16/2051
38373M-HM-5	GNR 2003-83 Z - CMBS		12/01/2022	Paydown	XXX	5,527	5,527	6,314	5,946		(420)		(420)		5,527		-	-	157	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS		12/01/2022	Paydown	XXX	91,850	91,850	105,913	98,881		(7,031)		(7,031)		91,850		-	-	1,548	11/16/2043
38373M-R6-9	GNR 2008-014 Z - CMBS		04/19/2022	Various	XXX	2,948,955	2,920,435	2,368,050	2,770,224		5,062		5,062		2,775,287		173,668	173,668	50,558	03/16/2049
38373M-WW-6	GNR 2007-013 Z - CMBS		12/01/2022	Paydown	XXX	6,197	6,197	5,925	6,044		153		153		6,197		-	-	109	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS		12/01/2022	Paydown	XXX	10,337	10,337	11,749	11,242		(904)		(904)		10,337		-	-	341	10/16/2042
38374F-P6-5	GNR 0418B Z - CMO/RMBS		12/01/2022	Paydown	XXX	96,253	96,253	110,420	104,955		(8,702)		(8,702)		96,253		-	-	2,269	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS		12/01/2022	Paydown	XXX	68,978	68,978	75,302	73,087		(4,109)		(4,109)		68,978		-	-	1,281	02/16/2034
38374L-Q5-3	GNR 2005-067 Z - CMBS		12/01/2022	Paydown	XXX	37,871	37,871	36,357	36,933		938		938		37,871		-	-	592	08/16/2045
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS		11/10/2022	BARCLAYS CAPITAL INC.	XXX	1,602,731	1,514,411	1,572,642	1,520,381		(5,989)		(5,989)		1,520,256		82,475	82,475	84,633	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS		12/01/2022	Paydown	XXX	130,012	130,012	134,227	130,645		(633)		(633)		130,012		-	-	3,027	05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS		12/01/2022	Paydown	XXX	337,084	337,084	345,351	337,884		(800)		(800)		337,084		-	-	7,773	06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS		12/01/2022	Paydown	XXX	336,823	336,823	350,156	338,838		(2,015)		(2,015)		336,823		-	-	6,852	07/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS		12/01/2022	Various	XXX	1,954,287	1,832,045	1,856,600	1,831,113		(62)		(62)		1,831,051		123,236	123,236	36,449	09/16/2039
38376G-SJ-0	GNR 2010-083 Z - CMBS		04/19/2022	BANK OF AMERICA SECURITIES	XXX	741,862	741,341	648,759	672,753		1,132		1,132		673,885		67,977	67,977	12,214	01/16/2052
38376G-UP-3	GNR 2010-100 Z - CMBS		12/01/2022	Paydown	XXX	4,048	4,048	3,569	3,721		327		327		4,048		-	-	70	10/16/2052
38376G-VS-6	GNR 2010-123 Z - CMBS		11/10/2022	Various	XXX	268,640	296,841	247,843	260,595		2,689		2,689		263,284		5,356	5,356	11,006	10/16/2052
38376M-X2-8	GNR 2017-055 AZ - CMO/RMBS		02/16/2022	J.P. Morgan Securities LLC	XXX	5,692,070	5,413,367	5,416,249	5,412,230		(126)		(126)		5,412,104		279,966	279,966	39,861	04/20/2047
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS		09/15/2022	Various	XXX	1,615,144	1,699,526	1,645,289	1,680,262		4,410		4,410		1,684,672		(69,529)	(69,529)	45,854	05/20/2047
3837H1-U9-0	GNR 994 ZB - CMO/RMBS		12/01/2022	Paydown	XXX	12,176	12,176	12,351	12,241		(65)		(65)		12,176		-	-	364	02/20/2029
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		12/01/2022	Paydown	XXX	95,186	95,186	89,895	93,558		1,628		1,628		95,186		-	-	1,108	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		12/01/2022	Paydown	XXX	11,120	11,120	11,097	11,101		20		20		11,120		-	-	327	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		06/15/2022	BANK OF NYC/NSIMBS	XXX	2,166,434	2,695,931	2,530,284	2,594,717		6,535		6,535		2,601,252		(434,819)	(434,819)	43,457	11/20/2047
38380U-WY-5	GNR 2018-011 Z - CMO/RMBS		06/15/2022	BANK OF NYC/NSIMBS	XXX	3,026,376	3,424,471	3,133,846	3,286,008		16,330		16,330		3,302,337		(275,961)	(275,961)	55,201	01/20/2048
38380V-ES-6	GNR 2018-019 Z - CMO/RMBS		09/07/2022	Various	XXX	3,892,397	4,139,570	3,659,775	3,987,148		6,643		6,643		3,993,791		(101,393)	(101,393)	80,477	02/20/2048
83162C-PK-3	SBAP 2005-20 B A - ABS		09/01/2022	Paydown	XXX	51,190	51,190	54,106	52,733		(1,543)		(1,543)		51,190		-	-	1,730	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS		11/01/2022	Paydown	XXX	197,257	197,257	197,257	197,257						197,257		-	-	9,063	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS		12/01/2022	Various	XXX	952,243	901,532	901,532	901,532						901,532		50,711	50,711	21,914	12/01/2028
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS		12/01/2022	Paydown	XXX	1,481	1,481	1,567	1,567		(85)		(85)		1,481		-	-	50	07/15/2025
912803-DT-7	UNITED STATES TREASURY		11/03/2022	Various	XXX	42,522,950	96,000,000	45,396,096	52,534,767		1,367,682		1,367,682		53,902,449		(11,379,499)	(11,379,499)		08/15/2041
912803-EV-1	UNITED STATES TREASURY		11/10/2022	J.P. Morgan Securities LLC	XXX	33,317,940	96,000,000	39,295,672	48,167,516		1,642,430		1,642,430		49,809,946		(16,492,006)	(16,492,006)		11/15/2046
912810-FP-8	UNITED STATES TREASURY		04/13/2022	NOMURA SECURITIES/FIXED INCOME	XXX	297,694	245,000	276,012	262,583		(442)		(442)		262,141		35,553	35,553	8,658	02/15/2031

Annual Statement for the Year 2022 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
912828-2P-4	UNITED STATES TREASURY		07/31/2022	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,015,362	3,001,872		(1,872)		(1,872)		3,000,000				56,250	07/31/2022
912828-3C-2	UNITED STATES TREASURY		10/31/2022	Maturity @ 100.00	XXX	5,000,000	5,000,000	4,988,318	4,997,957		2,043		2,043		5,000,000				100,000	10/31/2022
912828-X4-7	UNITED STATES TREASURY		04/30/2022	Maturity @ 100.00	XXX	750,000	750,000	750,501	750,035		(35)		(35)		750,000				7,031	04/30/2022
0109999999 - Bonds: U.S. Governments						117,949,349	234,818,507	125,501,738	142,684,593		3,032,781		3,032,781		145,724,625		(27,775,276)	(27,775,276)	947,869	XXX
Bonds: All Other Governments																				
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	09/28/2022	OPPENHEIMER & CO. INC.	XXX	5,640,000	6,000,000	5,955,300	5,966,355		3,017		3,017		5,969,371		(329,371)	(329,371)	320,625	02/15/2029
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT	D	08/10/2022	JP Morgan	XXX	3,031,500	3,000,000	3,000,804	3,000,454		(112)		(112)		3,000,342		31,158	31,158	113,604	05/16/2024
0309999999 - Bonds: All Other Governments						8,671,500	9,000,000	8,956,104	8,966,809		2,905		2,905		8,969,713		(298,213)	(298,213)	434,229	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
594610-8C-4	MICHIGAN ST		08/16/2022	OPPENHEIMER & CO. INC.	XXX	350,105	350,000	361,050	350,483		(483)		(483)		350,000		105	105	10,219	05/15/2026
0509999999 - Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						350,105	350,000	361,050	350,483		(483)		(483)		350,000		105	105	10,219	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
016059-DH-7	ALHAMBRA CALIF UNI SCH DIST		10/21/2022	UBS Financial Services LLC	XXX	983,550	1,500,000	346,020	767,709		40,581		40,581		808,290		175,260	175,260		08/01/2032
016059-DJ-3	ALHAMBRA CALIF UNI SCH DIST		11/10/2022	PERSHING LLC	XXX	649,280	1,000,000	214,510	478,311		27,314		27,314		505,624		143,656	143,656		08/01/2033
088023-JB-3	BEVERLY HILLS CALIF UNI SCH DIST		10/21/2022	OPPENHEIMER & CO. INC.	XXX	1,668,850	2,500,000	613,050	1,323,581		66,341		66,341		1,389,921		278,929	278,929		08/01/2032
139015-QU-8	CANYON TEX INDPT SCH DIST		04/28/2022	CROSS TRADE MARKETAXESS CORPORATION	XXX	1,035,010	1,000,000	1,041,320	1,029,871		(1,467)		(1,467)		1,028,405		6,605	6,605	28,556	02/15/2038
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49-3		11/15/2022	MARKETAXESS CORPORATION	XXX	408,428	400,000	400,000	400,000						400,000		8,428	8,428	23,259	06/01/2025
251130-EC-0	DETROIT MICH CITY SCH DIST		10/07/2022	BARCLAYS CAPITAL INC.	XXX	2,546,112	2,365,000	2,499,479	2,438,683		(6,575)		(6,575)		2,432,109		114,003	114,003	148,860	05/01/2029
251130-EW-6	DETROIT MICH CITY SCH DIST		05/01/2022	DIRECT FROM ISSUER	XXX	160,000	160,000	157,360	158,498		56		56		158,554		1,446	1,446	4,000	05/01/2029
282731-ED-6	EL CAMINO HEALTHCARE DISTRICT		07/26/2022	UBS SECURITIES LLC	XXX	1,496,600	2,000,000	1,280,960	1,427,486		29,178		29,178		1,456,664		39,936	39,936		08/01/2031
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2022	Paydown	XXX	18,031	18,031	18,482	18,467		(436)		(436)		18,031		-	-	827	01/15/2051
50207-AA-0	LMH FEE		12/23/2022	Various	XXX	3,579,450	3,565,609	3,582,070	3,574,593		(1,705)		(1,705)		3,572,887		6,563	6,563	212,342	06/21/2048
625506-HQ-6	MULTNOMAH CNTY ORE		06/01/2022	Maturity @ 100.00	XXX	2,500,000	2,500,000	987,675	2,427,882		72,119		72,119		2,500,000					06/01/2022
672325-F9-3	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		11/15/2022	WELLS FARGO SECURITIES, LLC	XXX	3,461,792	3,960,000	4,048,625	4,009,252		(7,514)		(7,514)		4,005,478		(543,686)	(543,686)	197,607	08/01/2032
672325-N9-4	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		01/07/2022	MARKETAXESS CORPORATION	XXX	1,980,900	2,000,000	2,000,000	2,000,000						2,000,000		(19,100)	(19,100)	9,953	08/01/2033
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		06/01/2022	Call @ 100.00	XXX	70,000	70,000	73,987	72,640		(182)		(182)		72,458		(2,458)	(2,458)	1,684	06/01/2027
801155-RL-8	SANTA ANA CALIF UNI SCH DIST		11/10/2022	WELLS FARGO SECURITIES, LLC	XXX	2,525,400	4,000,000	908,880	1,934,213		108,722		108,722		2,042,935		482,465	482,465		08/01/2033
861419-RD-3	STOCKTON CALIF UNI SCH DIST		10/17/2022	BOFA SECURITIES, INC.	XXX	1,136,039	1,350,000	460,917	917,737		52,181		52,181		969,917		166,121	166,121		08/01/2027
891381-DB-5	TORRANCE CALIF UNI SCH DIST		11/10/2022	UBS Financial Services LLC	XXX	1,757,840	2,000,000	817,720	1,508,050		83,241		83,241		1,591,291		166,549	166,549		08/01/2026
891381-G5-8	TORRANCE CALIF UNI SCH DIST		11/10/2022	WELLS FARGO SECURITIES, LLC	XXX	2,547,621	4,300,000	931,985	2,003,869		108,897		108,897		2,112,767		434,854	434,854		08/01/2034
899096-AU-5	TULARE CALIF JT UN HIGH SCH DIST		10/07/2022	PERSHING LLC	XXX	1,050,862	1,080,000	487,697	982,699		46,819		46,819		1,029,518		21,343	21,343		08/01/2023
899096-AY-7	TULARE CALIF JT UN HIGH SCH DIST		11/15/2022	BOFA SECURITIES, INC.	XXX	2,070,915	2,445,000	879,714	1,712,267		98,630		98,630		1,810,897		260,018	260,018		08/01/2027
932889-TU-2	WALNUT VALLEY CALIF UNI SCH DIST		11/10/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	953,028	1,380,000	387,200	753,265		42,671		42,671		795,937		157,091	157,091		08/01/2031
961488-MH-3	WESTSIDE CALIF UN SCH DIST		11/10/2022	HILLTOP SECURITIES INC	XXX	1,927,946	2,740,000	750,102	1,531,922		83,251		83,251		1,615,174		312,773	312,773		08/01/2031
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						34,527,654	42,333,640	22,887,753	31,470,994		842,121		842,121		32,316,856		2,210,798	2,210,798	627,087	XXX

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Annual Statement for the Year 2022 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
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
00164T-AD-0	AMCEST 2007 A A2 - RMBS		07/15/2022	Paydown	XXX	5,685	5,685	6,301	6,264		(579)		(579)		5,685		-	-	171	01/15/2053
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE		04/20/2022	BOFA SECURITIES, INC.	XXX	1,356,950	1,000,000	1,393,620	1,356,376		(2,738)		(2,738)		1,353,638		3,312	3,312	27,597	12/01/2044
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV		10/04/2022	MARKET TAXES CORP	XXX	1,037,700	1,000,000	1,180,980	1,161,717		(3,440)		(3,440)		1,158,277		(120,577)	(120,577)	68,937	02/15/2043
12082T-AK-8	BURBANK CALIF WTR & PWR ELEC REV		10/07/2022	PERSHING LLC	XXX	975,774	950,000	947,281	948,520		107		107		948,627		27,147	27,147	50,251	06/01/2030
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		06/01/2022	Call @ 100.00	XXX	45,000	45,000	53,770	52,413		(113)		(113)		52,301		(7,301)	(7,301)	1,440	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		05/16/2022	Call @ 100.00	XXX	10,000	10,000	13,500	12,946		(37)		(37)		12,910		(2,910)	(2,910)	378	05/15/2040
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2022	Call @ 100.00	XXX	35,000	35,000	31,856	32,480		57		57		32,537		2,463	2,463	2,415	12/01/2040
196479-6Y-0	COLORADO HSG & FIN AUTH		12/01/2022	Paydown	XXX	10,648	10,373	10,373	10,373						10,373		274	274	259	08/01/2037
196479-C3-1	COLORADO HSG & FIN AUTH		12/01/2022	Call @ 100.00	XXX	161,593	161,593	161,593	161,593						161,593				2,395	09/01/2047
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-		12/28/2022	Call @ 100.00	XXX	13,246	13,246	13,246	13,246						13,246				262	07/01/2036
20281P-CT-7	COMMONWEALTH FING AUTH PA REV		10/07/2022	BARCLAYS CAPITAL INC.	XXX	3,568,572	3,400,000	3,682,200	3,631,938		(6,306)		(6,306)		3,625,633		(57,061)	(57,061)	182,636	06/01/2039
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/17/2022	Call @ 100.00	XXX	40,000	40,000	40,000	40,000						40,000				530	11/15/2039
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN		04/20/2022	UBS Financial Services LLC	XXX	2,005,260	2,000,000	2,000,000	2,000,000						2,000,000		5,260	5,260	29,930	12/15/2037
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		07/01/2022	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				422	07/01/2024
31293L-WX-8	FH C23362 - RMBS		12/01/2022	Paydown	XXX	10,832	10,832	12,050	11,530		(698)		(698)		10,832		-	-	385	03/01/2029
3130AE-HA-1	FEDERAL HOME LOAN BANKS		02/25/2022	WELLS FARGO SECURITIES LLC	XXX	548,850	500,000	638,553	629,989		(767)		(767)		629,222		(80,372)	(80,372)	3,323	06/22/2043
3132Y6-DU-8	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2022	Paydown	XXX	14,028	14,028	13,716			312		312		14,028		-	-	177	01/01/2039
3132Y7-GN-9	FH WE2005 - CMBS/RMBS		12/01/2022	Paydown	XXX	180,216	180,216	170,319	173,000		7,217		7,217		180,216				3,121	09/01/2033
31339W-NA-0	FHR 2439A LH - CMO/RMBS		12/01/2022	Paydown	XXX	51,385	51,385	58,250	58,557		(7,172)		(7,172)		51,385				1,293	04/15/2032
3133EG-B6-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/28/2022	NATWEST SECURITIES	XXX	1,512,300	1,500,000	1,388,535	1,403,085		604		604		1,403,690		108,610	108,610	17,969	10/01/2040
3133EH-D2-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/28/2022	NATWEST SECURITIES	XXX	2,126,040	2,000,000	1,998,180	1,998,387		10		10		1,998,397		127,643	127,643	42,431	07/06/2040
3133EH-D3-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/28/2022	NATWEST SECURITIES	XXX	4,244,200	4,000,000	4,005,400	4,004,849		(22)		(22)		4,004,827		239,373	239,373	65,120	09/05/2045
3133EH-H3-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/25/2022	WELLS FARGO SECURITIES LLC	XXX	5,000,160	4,800,000	4,796,602	4,797,039		23		23		4,797,061		203,099	203,099	91,448	01/25/2038
3133EH-L9-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/16/2022	STONEX FINANCIAL INC.	XXX	1,060,610	1,000,000	1,000,000	1,000,000						1,000,000		60,610	60,610	17,811	01/26/2037
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/28/2022	NATWEST SECURITIES	XXX	2,053,501	1,900,000	1,903,680	1,903,133		(24)		(24)		1,903,109		150,392	150,392	37,559	01/26/2038
3133EK-2P-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/25/2022	WELLS FARGO SECURITIES LLC	XXX	3,567,588	3,755,000	3,954,653	3,945,915		(775)		(775)		3,945,140		(377,552)	(377,552)	36,416	10/15/2049
3133TH-K8-9	FHR 2103 PS - CMO/RMBS		12/01/2022	Paydown	XXX	35,610	35,610	39,800	38,598		(2,988)		(2,988)		35,610		-	-	1,151	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS		12/01/2022	Paydown	XXX	7,854	7,854	7,982	7,916		(62)		(62)		7,854		-	-	251	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS		12/01/2022	Paydown	XXX	7,691	7,691	7,795	7,725		(34)		(34)		7,691		-	-	246	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS		12/01/2022	Paydown	XXX	7,993	7,993	8,115	8,049		(56)		(56)		7,993		-	-	241	07/15/2029
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/14/2022	PERSHING LLC	XXX	367,600	500,000	295,115	372,065		6,032		6,032		378,097		(10,497)	(10,497)		05/15/2030
31358D-JP-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/28/2022	INC	XXX	3,005,108	4,500,000	2,369,205	2,619,657		15,246		15,246		2,634,903		370,205	370,205		07/15/2037
313637-VQ-0	FN 109623 - CMBS/RMBS		12/01/2022	Paydown	XXX	5,987	5,987	6,200	6,166		(180)		(180)		5,987				143	09/01/2048

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Annual Statement for the Year 2022 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.						
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS		12/01/2022	Paydown	XXX	91,529	91,529	91,529	91,529						91,529		-	-	1,624	10/25/2041
3136A5-ZX-7	FNR 2012-54 WH - CMO/RMBS		12/01/2022	Paydown	XXX	57,254	57,254	57,881	57,418		(164)		(164)		57,254		-	-	1,063	05/25/2042
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS		12/01/2022	Paydown	XXX	29,256	29,256	28,271	28,927		329		329		29,256		-	-	853	07/25/2043
3136AT-N4-2	FNR 2016-73 DZ - CMO/RMBS		04/13/2022	Various	XXX	3,287,154	3,419,465	3,192,738	3,312,153		4,794		4,794		3,316,947		(29,794)	(29,794)	37,076	10/25/2046
3136AV-ZZ-1	FNR 2017-21 ZD - CMO/RMBS		09/07/2022	MUFG SECURITIES AMERICAS INC.	XXX	7,877,448	8,483,558	7,733,327	8,056,129		17,299		17,299		8,073,428		(195,980)	(195,980)	225,254	04/25/2047
3136AW-SS-2	FNR 2017-52 KZ - CMO/RMBS		12/01/2022	Paydown	XXX	173,560	173,560	170,495	172,263		1,297		1,297		173,560		-	-	3,049	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS		12/01/2022	Paydown	XXX	491,893	491,893	459,075	468,333		23,561		23,561		491,893		-	-	4,185	05/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		09/15/2022	Various	XXX	5,259,173	5,572,101	5,403,053	5,482,062		15,266		15,266		5,497,329		(238,156)	(238,156)	115,807	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS		12/01/2022	Paydown	XXX	706,604	706,604	691,063	699,293		7,311		7,311		706,604		-	-	10,321	08/25/2047
3136B0-4H-6	FNR 2018-4H-6 FNR 2018-13 ZE - CMO/RMBS		09/07/2022	Various	XXX	8,677,944	9,332,463	8,266,288	8,902,741		(38,141)		(38,141)		8,864,600		(186,656)	(186,656)	191,806	03/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS		12/01/2022	Paydown	XXX	120,671	120,671	118,609	119,803		868		868		120,671		-	-	1,799	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS		12/01/2022	Paydown	XXX	511,729	511,729	508,201	509,144		2,585		2,585		511,729		-	-	8,062	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		12/01/2022	Paydown	XXX	99,405	99,405	98,018	98,748		656		656		99,405		-	-	1,477	03/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS		12/01/2022	Paydown	XXX	493,771	493,771	493,636	493,032		739		739		493,771		-	-	7,610	06/25/2048
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS		12/01/2022	Various	XXX	8,429,409	8,831,769	8,583,656	8,708,250		12,495		12,495		8,720,745		(291,336)	(291,336)	252,857	09/25/2048
3136B2-SB-9	FNR 2018-47 GZ - CMO/RMBS		11/29/2022	Various	XXX	2,945,965	3,176,785	3,018,514	3,103,478		(17,656)		(17,656)		3,085,822		(139,857)	(139,857)	96,622	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS		12/01/2022	Paydown	XXX	776,811	776,811	706,827	742,626		34,185		34,185		776,811		-	-	14,905	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS		12/01/2022	Paydown	XXX	697,622	697,622	660,298	680,294		17,329		17,329		697,622		-	-	9,351	08/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS		12/01/2022	Paydown	XXX	382,142	382,142	350,609	365,794		16,348		16,348		382,142		-	-	4,343	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS		12/01/2022	Paydown	XXX	154,438	154,438	146,429	149,895		4,543		4,543		154,438		-	-	1,890	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB - CMO/RMBS		11/29/2022	Various	XXX	9,385,770	10,108,238	9,135,492	9,625,651		(24,663)		(24,663)		9,600,988		(215,218)	(215,218)	308,291	10/25/2048
3136B3-LJ-7	FNR 2018-83 ZJ - CMO/RMBS		11/29/2022	Various	XXX	4,202,285	4,493,410	4,068,025	4,281,063		13,567		13,567		4,294,630		(92,345)	(92,345)	125,218	11/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS		12/01/2022	Paydown	XXX	651,730	651,730	584,829	617,289		34,441		34,441		651,730		-	-	11,199	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS		12/01/2022	Paydown	XXX	2,216,292	2,216,292	2,000,035	2,122,712		93,580		93,580		2,216,292		-	-	33,524	11/25/2048
3136FC-WG-7	FNS 361 PO - CMO/RMBS		12/01/2022	Paydown	XXX	16,072	16,072	13,814	13,754		2,318		2,318		16,072		-	-		09/25/2035
31377U-5M-1	FN 387952 - CMBS/RMBS		04/28/2022	CROSS TRADE	XXX	4,031,406	4,000,000	4,016,250	4,006,563		(1,064)		(1,064)		4,005,499		25,907	25,907	65,529	09/01/2038
31377U-6D-0	FN 387968 - CMBS/RMBS		12/01/2022	Paydown	XXX	13,193	13,193	13,465	13,401		(208)		(208)		13,193		-	-	295	08/01/2048
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS		12/01/2022	Paydown	XXX	15,683	15,683	15,413	15,464		218		218		15,683		-	-	290	06/15/2040
3137A5-P2-4	FHR 3795 VZ - CMO/RMBS		12/01/2022	Paydown	XXX	236,139	236,139	210,319	228,783		7,357		7,357		236,139		-	-	3,243	01/15/2041
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		12/01/2022	Paydown	XXX	69,271	69,271	68,652	69,096		175		175		69,271		-	-	1,063	06/15/2042
3137BW-KN-3	FHR 4667 LZ - CMO/RMBS		09/15/2022	J.P. MORGAN SECURITIES LLC	XXX	1,005,018	1,090,743	1,064,565	1,077,869		1,271		1,271		1,077,981		(72,963)	(72,963)	30,128	03/15/2047
3137BW-US-1	FHR 4663 TZ - CMO/RMBS		05/11/2022	Various	XXX	4,435,154	4,538,782	4,419,842	4,492,506		5,498		5,498		4,498,004		(62,850)	(62,850)	70,435	03/15/2047
3137F3-K6-0	FHR 4768 ZH - CMO/RMBS		09/07/2022	Various	XXX	2,674,776	2,889,420	2,601,175	2,770,870		(25,235)		(25,235)		2,745,635		(70,859)	(70,859)	61,495	03/15/2048
3137FA-5D-6	FHR 4710 GZ - CMO/RMBS		06/15/2022	J.P. Morgan Securities LLC	XXX	11,681,532	12,404,861	11,486,861	11,839,153		14,499		14,499		11,853,651		(172,119)	(172,119)	125,590	01/15/2047
3137FB-YC-4	FHR 4734 Z - CMO/RMBS		04/13/2022	Various	XXX	5,376,918	5,600,166	5,199,334	5,442,670		(4,465)		(4,465)		5,438,205		(61,287)	(61,287)	61,796	12/15/2047
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		12/01/2022	Various	XXX	4,360,034	4,734,448	4,415,580	4,604,189		4,267		4,267		4,604,778		(244,744)	(244,744)	105,114	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS		09/29/2022	BANK OF AMERICA SECURITIES	XXX	1,072,251	1,271,413	1,177,507	1,227,901		2,985		2,985		1,230,887		(158,636)	(158,636)	28,464	12/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		02/25/2022	J.P. Morgan Securities LLC	XXX	2,771,730	2,785,331	2,601,258	2,669,289		3,295		3,295		2,672,584		99,146	99,146	20,804	11/15/2047
3137FG-5H-4	FHR 4796 NZ - CMO/RMBS		09/29/2022	Various	XXX	4,158,488	4,363,254	4,363,254	4,363,254						4,363,254		(204,766)	(204,766)	125,758	05/15/2048
3137FH-CA-9	FHR 4824 ZJ - CMO/RMBS		11/29/2022	Various	XXX	16,240,018	17,491,589	16,214,289	16,872,058		(82,202)		(82,202)		16,789,856		(549,838)	(549,838)	536,152	09/15/2048
3137FH-Q7-1	FHMS K-1507 A3 - CMBS		04/20/2022	TRUIST SECURITIES, INC.	XXX	6,639,000	6,400,000	6,485,632	6,467,897		(1,800)		(1,800)		6,466,097		172,903	172,903	100,016	08/25/2033
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS		12/01/2022	Paydown	XXX	1,531,030	1,531,030	1,487,864	1,505,859		25,170		25,170		1,531,030		-	-	23,527	09/15/2048
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS		04/20/2022	PNC CAPITAL MARKETS LLC	XXX	5,185,938	5,000,000	4,955,835	4,962,711		713		713		4,963,423		222,514	222,514	76,375	12/25/2030
3137FJ-Y7-8	FHMS K-1508 A3 - CMBS		08/24/2022	Cantor Fitzgerald	XXX	9,033,750	9,000,000	8,827,074	8,851,951		5,738		5,738		8,857,689		176,061	176,061	261,300	10/25/2033
3137G1-BU-0	FWLS 2017-SC02 1A2 - CMO/RMBS		04/13/2022	Various	XXX	10,857,881	11,135,630	10,430,954	10,673,064		41,819		41,819		10,714,883		142,998	142,998	105,404	05/25/2047
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS		03/18/2022	WELLS FARGO SECURITIES LLC	XXX	1,251,510	1,515,690	1,480,065	1,480,416		348		348		1,480,764		(229,254)	(229,254)	11,223	05/25/2051
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS		03/18/2022	WELLS FARGO SECURITIES LLC	XXX	829,209	1,010,460	971,241	971,642		402		402		972,044		(142,835)	(142,835)	7,482	11/25/2051
31388J-TR-6	FN 606360 - RMBS		12/01/2022	Paydown	XXX	296	296	329	317		(21)		(21)		296		-	-	11	10/01/2031

Annual Statement for the Year 2022 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
3138L6-PW-2	FN AM5836 - CMBS/RMBS		12/01/2022	Paydown	XXX	4,993	4,993	5,049	5,169				(176)		4,993		-	-	112	04/01/2032
3138L7-JC-1	FN AM6558 - CMBS/RMBS		07/11/2022	Various	XXX	4,177,905	4,186,449	4,092,635	4,189,706				(48,821)		4,140,885		37,020	37,020	95,757	09/01/2034
3138LC-QA-6	FN AN0448 - CMBS/RMBS		12/01/2022	Paydown	XXX	3,793	3,793	3,872	3,921				(127)		3,793		-	-	81	01/01/2046
3138LL-MU-6	FN AN7570 - CMBS/RMBS		12/01/2022	Paydown	XXX	1,686	1,686	1,687	1,701				(15)		1,686		-	-	29	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS		12/01/2022	Paydown	XXX	8,150	8,150	8,150	8,176				(26)		8,150		-	-	168	02/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS		12/01/2022	Paydown	XXX	3,841	3,841	3,881	3,870				(30)		3,841		-	-	86	09/01/2048
3138LN-YB-1	FN AN9705 - CMBS/RMBS		02/16/2022	Various	XXX	1,383,191	1,292,515	1,296,601	1,293,636				(149)		1,293,488		89,704	89,704	10,856	07/01/2033
313921-6F-0	FNW 2001-W3 A - CMO/RMBS		12/01/2022	Paydown	XXX	16,583	16,583	16,894	16,711				(128)		16,583		-	-	503	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS		12/01/2022	Paydown	XXX	14,672	14,672	15,075	14,889				(218)		14,672		-	-	509	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS		12/01/2022	Paydown	XXX	41,043	41,043	45,476	46,046				(5,003)		41,043		-	-	1,215	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS		12/01/2022	Paydown	XXX	8,914	8,914	9,878	10,246				(1,331)		8,914		-	-	222	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS		12/01/2022	Paydown	XXX	11,454	11,454	11,625	11,568				(114)		11,454		-	-	343	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS		12/01/2022	Paydown	XXX	103,524	103,524	112,103	110,673				(7,149)		103,524		-	-	2,428	07/25/2033
31393P-FY-5	FHR 2595 TG - CMO/RMBS		12/01/2022	Paydown	XXX	63,558	63,558	71,094	64,420				(862)		63,558		-	-	1,734	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS		12/01/2022	Paydown	XXX	115,900	114,082	128,230	129,791				(15,710)		114,082		1,818	1,818	2,667	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS		12/01/2022	Paydown	XXX	125,466	125,466	140,122	133,736				(8,270)		125,466		-	-	3,859	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS		12/01/2022	Paydown	XXX	167,963	167,963	194,080	180,349				(12,386)		167,963		-	-	4,225	07/15/2033
31393X-7A-9	FNW 2004-W2 1A - CMO/RMBS		12/01/2022	Paydown	XXX	10,897	10,897	10,979	10,951				(54)		10,897		-	-	310	11/25/2043
31393X-GH-4	FNW 2004-W10 A6 - CMO/RMBS		12/01/2022	Paydown	XXX	7,647	7,647	7,705	7,673				(26)		7,647		-	-	209	02/25/2044
31394A-LV-6	FNR 0523A ZC - CMO/RMBS		12/01/2022	Paydown	XXX	82,889	82,889	92,761	91,284				(8,395)		82,889		-	-	2,524	08/25/2034
31394C-2J-0	FNR 2005-14 MG - CMO/RMBS		12/01/2022	Paydown	XXX	17,424	17,424	17,616	17,503				(79)		17,424		-	-	375	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS		12/01/2022	Paydown	XXX	101,201	101,201	110,473	108,131				(6,930)		101,201		-	-	2,409	03/25/2035
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS		12/01/2022	Paydown	XXX	135,370	135,370	129,616	131,881				3,488		135,370		-	-	4,107	09/25/2043
31394L-EG-3	FHR 2691 MG - CMO/RMBS		12/01/2022	Paydown	XXX	75,462	75,462	82,062	80,738				(5,276)		75,462		-	-	1,542	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS		12/01/2022	Paydown	XXX	87,145	87,145	102,156	94,376				(7,231)		87,145		-	-	2,463	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS		12/01/2022	Paydown	XXX	48,379	48,379	52,688	52,404				(4,026)		48,379		-	-	1,121	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS		12/01/2022	Paydown	XXX	99,189	99,189	107,851	108,456				(9,267)		99,189		-	-	2,049	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS		12/01/2022	Paydown	XXX	80,135	80,135	95,088	88,997				(8,862)		80,135		-	-	1,715	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS		12/01/2022	Paydown	XXX	103,390	103,390	125,117	111,820				(8,430)		103,390		-	-	2,284	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS		12/01/2022	Paydown	XXX	81,111	81,111	96,976	88,289				(7,179)		81,111		-	-	2,471	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS		12/01/2022	Paydown	XXX	186,684	186,684	208,215	191,674				(4,990)		186,684		-	-	5,254	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS		12/01/2022	Paydown	XXX	77,696	77,696	78,483	77,903				(207)		77,696		-	-	1,627	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS		12/01/2022	Paydown	XXX	90,593	90,593	107,026	98,525				(7,932)		90,593		-	-	2,579	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS		12/01/2022	Paydown	XXX	62,083	62,083	72,375	70,389				(8,306)		62,083		-	-	1,402	08/15/2034
31395F-2F-0	FHR 2835 NZ - CMO/RMBS		04/11/2022	Various	XXX	206,725	195,418	197,396	195,873				(70)		195,803		10,922	10,922	3,787	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS		12/01/2022	Paydown	XXX	70,047	70,047	76,682	76,164				(6,118)		70,047		-	-	1,622	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS		12/01/2022	Paydown	XXX	104,907	104,907	114,014	115,026				(10,119)		104,907		-	-	2,529	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS		12/01/2022	Paydown	XXX	33,833	33,833	33,356	33,534				299		33,833		-	-	713	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS		12/01/2022	Paydown	XXX	88,865	88,865	96,859	97,281				(8,416)		88,865		-	-	1,998	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS		12/01/2022	Paydown	XXX	59,536	59,536	69,081	65,888				(6,352)		59,536		-	-	1,810	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS		12/01/2022	Paydown	XXX	66,791	66,791	74,132	71,748				(4,958)		66,791		-	-	1,470	03/15/2036
31396W-G9-1	FNW 2007-65B GZ - CMO/RMBS		11/10/2022	Various	XXX	400,989	401,513	356,178	381,649				3,824		385,473		15,516	15,516	17,339	07/25/2037
31397B-CM-1	FHR 3212 PE - CMO/RMBS		12/01/2022	Paydown	XXX	132,648	132,648	146,362	151,583				(18,935)		132,648		-	-	4,425	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS		12/01/2022	Paydown	XXX	29,342	29,342	29,573	29,490				(149)		29,342		-	-	741	11/15/2036
31397E-VT-9	FHR R010 ZA - CMO/RMBS		04/11/2022	Various	XXX	270,679	256,616	259,095	257,636				(157)		257,479		13,200	13,200	4,921	02/15/2037
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS		12/01/2022	Paydown	XXX	529,557	529,557	594,270	575,209				(45,652)		529,557		-	-	16,371	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS		12/01/2022	Paydown	XXX	60,172	60,172	60,085	60,008				164		60,172		-	-	1,596	05/25/2039
31397S-G9-9	FNR 2011-46 Z - CMO/RMBS		12/01/2022	Paydown	XXX	231,820	231,820	211,240	226,798				5,021		231,820		-	-	5,022	05/25/2041
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS		12/01/2022	Paydown	XXX	3,961	3,961	3,884	3,891				70		3,961		-	-	115	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS		12/01/2022	Paydown	XXX	108,377	108,377	112,077	108,620				(242)		108,377		-	-	3,094	11/25/2039

Annual Statement for the Year 2022 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
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS		12/01/2022	Paydown	XXX	19,200	19,200	17,717	18,156		1,044		1,044		19,200		-	-	307	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS		12/01/2022	Paydown	XXX	3,107	3,107	3,044	3,045		61		61		3,107		-	-	90	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS		12/01/2022	Paydown	XXX	4,487	4,487	4,394	4,403		84		84		4,487		-	-	138	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS		12/01/2022	Paydown	XXX	26,456	26,456	25,353	25,605		851		851		26,456		-	-	699	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS		12/01/2022	Paydown	XXX	4,180	4,180	4,089	4,108		71		71		4,180		-	-	121	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS		12/01/2022	Paydown	XXX	40,990	40,990	40,095	40,492		497		497		40,990		-	-	1,111	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS		12/01/2022	Paydown	XXX	36,748	36,748	35,838	36,305		443		443		36,748		-	-	828	01/15/2040
31398L-ZZ-4	FHR 3621 HZ - CMO/RMBS		11/10/2022	Various	XXX	340,350	340,559	335,607	337,655		645		645		338,300		2,050	2,050	14,370	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS		12/01/2022	Paydown	XXX	25,063	25,063	24,675	24,818		245		245		25,063		-	-	586	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS		12/01/2022	Paydown	XXX	35,130	35,130	34,678	34,868		261		261		35,130		-	-	823	03/25/2040
31402C-V5-8	FN 725236 - RMBS		12/01/2022	Paydown	XXX	413	413	445	441		(27)		(27)		413		-	-	9	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS		12/01/2022	Paydown	XXX	23,859	23,859	23,732	23,740		119		119		23,859		-	-	344	08/01/2056
3140HR-6G-3	FN BL0870 - CMBS/RMBS		12/01/2022	Paydown	XXX	142,859	142,859	145,761	145,121		(2,262)		(2,262)		142,859		-	-	3,354	12/01/2048
3140HR-C6-8	FN BL0092 - CMBS/RMBS		07/11/2022	PERFORMANCE TRUST CAPITAL PARTNERS	XXX	3,439,638	3,470,000	3,373,626	3,386,331		2,152		2,152		3,388,482		51,155	51,155	79,671	10/01/2033
3140HR-N2-5	FN BL0408 - CMBS/RMBS		12/01/2022	Paydown	XXX	16,389	16,389	16,563	16,512		(123)		(123)		16,389		-	-	374	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS		12/01/2022	Paydown	XXX	65,349	65,349	65,717	65,654		(305)		(305)		65,349		-	-	1,507	06/01/2044
3140HR-QU-0	FN BL0466 - CMBS/RMBS		07/11/2022	PERFORMANCE TRUST CAPITAL PARTNERS	XXX	2,507,863	2,530,000	2,459,733	2,468,996		1,569		1,569		2,470,565		37,298	37,298	58,089	10/01/2033
3140HR-WX-7	FN BL0661 - CMBS/RMBS		05/26/2022	Various	XXX	8,821,133	8,539,314	8,559,328	8,541,184		(1,741)		(1,741)		8,539,443		281,690	281,690	171,570	11/01/2033
3140HR-X4-0	FN BL0698 - CMBS/RMBS		05/09/2022	BMO Capital Markets Corp.	XXX	3,095,391	3,000,000	3,048,750	3,034,688		(1,592)		(1,592)		3,033,096		62,294	62,294	54,800	11/01/2033
3140HR-YH-0	FN BL0711 - CMBS/RMBS		12/01/2022	Paydown	XXX	16,076	16,076	16,481	16,391		(316)		(316)		16,076		-	-	384	11/01/2038
3140HS-CK-5	FN BL0973 - CMBS/RMBS		12/01/2022	Paydown	XXX	16,819	16,819	16,967	16,913		(94)		(94)		16,819		-	-	396	12/01/2033
3140HS-DM-0	FN BL1007 - CMBS/RMBS		04/20/2022	BMO Capital Markets Corp.	XXX	3,138,750	3,000,000	3,019,688	3,011,202		(926)		(926)		3,010,276		128,474	128,474	47,688	12/01/2033
3140HS-DR-9	FN BL1011 - CMBS/RMBS		06/14/2022	BANK OF AMERICA SECURITIES	XXX	7,903,125	8,000,000	8,005,000	7,990,294		(1,588)		(1,588)		7,988,706		(85,581)	(85,581)	176,880	12/01/2033
3140HS-J7-7	FN BL1185 - CMBS/RMBS		05/26/2022	Various	XXX	6,121,992	6,000,000	6,011,250	5,999,612		(1,290)		(1,290)		5,998,322		123,670	123,670	111,150	02/01/2034
3140HS-U4-1	FN BL1502 - CMBS/RMBS		12/01/2022	Paydown	XXX	104,625	104,625	106,521	106,325		(1,700)		(1,700)		104,625		-	-	2,329	02/01/2049
3140HS-VM-0	FN BL1519 - CMBS/RMBS		05/09/2022	BMO Capital Markets Corp.	XXX	1,516,816	1,500,000	1,530,938	1,523,583		(899)		(899)		1,522,684		(5,868)	(5,868)	25,800	02/01/2034
3140HU-B9-6	FN BL2763 - CMBS/RMBS		10/20/2022	Various	XXX	928,249	1,110,282	1,138,733	1,133,953		(416)		(416)		1,133,537		(205,288)	(205,288)	11,327	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS		12/01/2022	Paydown	XXX	8,615	8,615	8,706	8,689		(75)		(75)		8,615		-	-	164	08/01/2049
3140LB-5R-0	FN BS1755 - CMBS/RMBS		04/25/2022	WELLS FARGO SECURITIES LLC	XXX	828,633	1,000,000	1,000,625	1,000,404		(132)		(132)		1,000,272		(171,639)	(171,639)	8,453	04/01/2036
3140LE-V5-3	FN BS4235 - CMBS/RMBS		12/01/2022	Paydown	XXX	3,568	3,568	3,669	3,669		(101)		(101)		3,568		-	-	47	12/01/2036
3140Q9-DP-5	FN CA1909 - RMBS		12/01/2022	Paydown	XXX	3,475,847	3,475,847	3,566,274	3,590,527		(114,680)		(114,680)		3,475,847		-	-	61,116	06/01/2048
3140QP-SS-7	FN CB4128 - RMBS		12/01/2022	Paydown	XXX	6,541	6,541	6,334	6,334		207		207		6,541		-	-	42	07/01/2052
31410C-VS-8	FN 885425 - RMBS		12/01/2022	Paydown	XXX	87	87	97	98		(12)		(12)		87		-	-	4	06/01/2036
31411A-2E-4	FN 902673 - RMBS		12/01/2022	Paydown	XXX	3,856	3,856	3,825	3,784		72		72		3,856		-	-	131	12/01/2036
31411D-A3-3	FN 904626 - RMBS		12/01/2022	Paydown	XXX	8,590	8,590	8,882	8,774		(184)		(184)		8,590		-	-	65	12/01/2036
31411G-UY-6	FN 907899 - RMBS		12/01/2022	Paydown	XXX	2,087	2,087	2,141	2,119		(33)		(33)		2,087		-	-	27	01/01/2037
31418C-3J-1	FN MA3500 - RMBS		12/01/2022	Paydown	XXX	229,408	229,408	228,189	227,873		1,535		1,535		229,408		-	-	3,441	10/01/2048
31418C-TP-9	FN MA3257 - RMBS		12/01/2022	Paydown	XXX	8,497	8,497	8,659	8,636		(139)		(139)		8,497		-	-	119	01/01/2048
31419H-QD-7	FN AE6751 - RMBS		12/01/2022	Paydown	XXX	10,632	10,632	11,448	11,638		(1,006)		(1,006)		10,632		-	-	261	10/01/2040
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2022	Paydown	XXX	228,977	228,977	247,957	248,425		(19,447)		(19,447)		228,977		-	-	6,074	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS		12/25/2022	Paydown	XXX	300,015	300,015	337,560	333,195		(33,179)		(33,179)		300,015		-	-	7,959	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		12/25/2022	Paydown	XXX	144,276	144,276	153,769	152,946		(8,670)		(8,670)		144,276		-	-	3,447	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS		12/25/2022	Paydown	XXX	41,971	41,971	45,142	44,744		(2,773)		(2,773)		41,971		-	-	1,003	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		12/25/2022	Paydown	XXX	15,401	15,401	17,443	17,340		(1,939)		(1,939)		15,401		-	-	381	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS		12/25/2022	Paydown	XXX	97,538	97,538	105,901	105,221		(7,683)		(7,683)		97,538		-	-	2,415	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS		12/25/2022	Paydown	XXX	10,267	10,267	10,267	10,267						10,267		-	-	340	11/25/2052
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS		12/01/2022	Paydown	XXX	22,202	20,938	19,862	20,296		642		642		20,938		1,264	1,264	237	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS		12/01/2022	Paydown	XXX	25,032	23,752	22,754	23,002		750		750		23,752		1,280	1,280	240	05/25/2057
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		11/01/2022	Paydown	XXX	-	-	-	-						-		-	-	-	03/25/2058

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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.						
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV		12/15/2022	Call @ 100.00	XXX	55,000	55,000	55,000	55,000						55,000			4,180	12/15/2039	
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV		12/01/2022	Call @ 100.00	XXX	80,000	80,000	83,342	81,076		(226)		(226)		80,850		(850)	(850)	5,929	12/01/2025
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV		10/03/2022	Call @ 100.00	XXX	415,000	415,000	415,000	415,000						415,000			6,210	10/01/2039	
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/28/2022	Call @ 100.00	XXX	11,057	11,057	11,928	11,927		(26)		(26)		11,901		(844)	(844)	182	06/01/2036
472682-QW-6	JEFFERSON CNTY ALA SWR REV		10/07/2022	STIFEL, NICOLAUS & CO., INC.	XXX	246,255	500,000	128,650	217,803		11,367		11,367		229,170		17,085	17,085		10/01/2034
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM		12/27/2022	Various	XXX	12,888	12,888	13,086	13,065		(5)		(5)		13,060		(172)	(172)	251	01/01/2037
542403-AC-4	LONG BEACH CALIF ARPT REV		06/23/2022	Call @ 100.00	XXX	1,080,000	1,080,000	1,084,808	1,080,000						1,080,000			47,056	06/01/2039	
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		11/08/2022	Various	XXX	1,245,346	1,500,000	1,500,000	1,500,000						1,500,000		(254,654)	(254,654)	63,778	03/01/2039
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		07/05/2022	Call @ 100.00	XXX	355,000	355,000	355,000	355,000						355,000				9,665	09/01/2037
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY		12/27/2022	Call @ 100.00	XXX	23,212	23,212	23,212	23,212						23,212				640	01/01/2039
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY		06/15/2022	Call @ 100.00	XXX	35,000	35,000	35,131	35,015		(7)		(7)		35,008		(8)	(8)	867	06/01/2043
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV		07/01/2022	Call @ 100.00	XXX	475,000	475,000	545,604	531,322		(2,392)		(2,392)		528,930		(53,930)	(53,930)	29,460	07/01/2031
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN		11/15/2022	J.P. MORGAN SECURITIES LLC	XXX	1,178,640	1,125,000	1,125,000	1,125,000						1,125,000		53,640	53,640	67,282	06/15/2027
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/01/2022	Call @ 100.00	XXX	360,000	360,000	360,000	360,000						360,000				6,570	12/01/2039
594654-EX-9	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		03/01/2022	Call @ 100.00	XXX	150,000	150,000	151,713	151,270		(29)		(29)		151,242		(1,242)	(1,242)	1,500	12/01/2044
59524E-AB-8	MIDATL 2005 2 - RMBS		08/01/2022	Paydown	XXX	5,143	5,143	6,412	6,370		(1,227)		(1,227)		5,143				197	08/01/2050
59524E-AC-6	MIDATL 2005 3 - RMBS		08/01/2022	Paydown	XXX	39,675	39,675	38,614	38,032		1,643		1,643		39,675		-	-	1,545	08/01/2050
60416S-PZ-7	MINNESOTA ST HSG FIN AGY		11/01/2022	Call @ 100.00	XXX	65,000	65,000	65,000	65,000						65,000				1,750	07/01/2037
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Call @ 100.00	XXX	195,000	195,000	195,000	195,000						195,000				2,255	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Call @ 100.00	XXX	85,000	85,000	85,774	85,590		(34)		(34)		85,556		(556)	(556)	1,181	11/01/2049
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV		04/20/2022	J.P. MORGAN SECURITIES LLC	XXX	1,279,294	925,000	1,368,908	1,271,990		(3,945)		(3,945)		1,268,045		11,249	11,249	55,435	01/01/2040
647201-GZ-9	NEW MEXICO MTG FIN AUTH		10/03/2022	Call @ 100.00	XXX	50,000	50,000	50,000	50,000						50,000				986	07/01/2039
647201-HA-3	NEW MEXICO MTG FIN AUTH		10/03/2022	Call @ 100.00	XXX	90,000	90,000	90,000	90,000						90,000				1,080	07/01/2044
647201-HB-1	NEW MEXICO MTG FIN AUTH		10/03/2022	Call @ 100.00	XXX	140,000	140,000	140,000	140,000						140,000				3,055	07/01/2049
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		03/30/2022	Call @ 100.00	XXX	40,000	40,000	40,000	40,000						40,000				67	11/01/2044
64988Y-AC-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2022	Call @ 100.00	XXX	170,000	170,000	170,000	170,000						170,000				3,230	04/01/2045
64988Y-MV-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		01/07/2022	JANNEY MONTGOMERY SCOTT INC	XXX	1,233,263	1,250,000	1,250,000	1,250,000						1,250,000		(16,738)	(16,738)	3,972	10/01/2036
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		11/15/2022	Call @ 100.00	XXX	10,000	10,000	13,250	13,087		(130)		(130)		12,957		(2,957)	(2,957)	591	11/15/2037
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY		04/01/2022	Call @ 100.00	XXX	230,000	230,000	230,000	230,000						230,000				4,161	07/01/2042
66285W-EE-2	NORTH TEX TWY AUTH REV		10/21/2022	BOFA SECURITIES, INC	XXX	1,183,056	1,120,000	765,766	1,098,009		332		332		1,098,341		84,715	84,715	91,236	01/01/2042
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Call @ 100.00	XXX	60,000	60,000	60,000	60,000						60,000				1,144	09/01/2039
67756Q-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2022	Call @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				2,071	09/01/2044
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		11/01/2022	Call @ 100.00	XXX	50,000	50,000	50,000	50,000						50,000				810	09/01/2039

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Annual Statement for the Year 2022 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
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY		12/28/2022	Call @ 100.00	XXX	27,324	27,324	27,324	27,324						27,324				674	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2022	Call @ 100.00	XXX	126,270	126,270	117,431	122,100		262		262		122,362		3,908	3,908	3,546	06/30/2028
76221T-DG-1	RHODE ISLAND HSG & MTG FIN CORP REV		04/01/2022	Call @ 100.00	XXX	50,000	50,000	50,382	50,140		(19)		(19)		50,121		(121)	(121)	1,108	10/01/2034
76904R-BW-6	RIVERSIDE CALIF REDEV AGY SUCCESSOR AGY		11/15/2022	CITIBANK	XXX	4,149,000	5,000,000	4,933,150	4,942,400		2,681		2,681		4,943,919		(794,919)	(794,919)	245,000	09/01/2037
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION OBLIG		11/15/2022	Call @ 100.00	XXX	772,728	770,000	742,665	759,721		1,713		1,713		761,434		11,294	11,294	57,876	08/15/2026
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY		11/08/2022	J.P. MORGAN SECURITIES LLC	XXX	815,410	1,000,000	1,006,300	1,004,799		(486)		(486)		1,004,313		(188,903)	(188,903)	41,387	05/15/2048
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2022	Call @ 100.00	XXX	330,000	330,000	330,000	330,000						330,000				9,331	07/01/2039
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2022	Call @ 100.00	XXX	325,000	325,000	325,000	325,000						325,000				9,461	07/01/2044
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		12/01/2022	Call @ 100.00	XXX	505,000	505,000	505,000	505,000						505,000				14,813	01/01/2050
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00	XXX	90,000	90,000	92,192	91,682		(121)		(121)		91,561		(1,561)	(1,561)	2,322	09/01/2044
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2022	Call @ 100.00	XXX	85,000	85,000	87,292	86,762		(136)		(136)		86,626		(1,626)	(1,626)	2,400	09/01/2049
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/27/2022	Various	XXX	3,037	3,037	3,276	3,250		(6)		(6)		3,243		(206)	(206)	72	08/01/2036
914713-Q6-2	UNIVERSITY N C CHAPEL HILL REV		02/28/2022	STIFEL NICOLAUS & COMPANY INC	XXX	2,046,460	2,000,000	2,000,000	2,000,000						2,000,000		46,460	46,460	16,630	12/01/2038
915217-RY-1	UNIVERSITY VA UNIV REVS		11/15/2022	MARKETAXESS CORPORATION	XXX	553,945	500,000	498,555	498,875		32		32		498,907		55,038	55,038	37,544	09/01/2039
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						258,786,408	266,864,217	256,598,256	261,527,026		(233,576)		(233,576)		261,311,169		(2,524,761)	(2,524,761)	5,924,386	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior		02/11/2022	Adjustment	XXX				532		(532)		(532)							09/18/2024
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 SEN		12/30/2022	INTERNAL	XXX	5,705,175	5,705,335	5,627,214	5,639,121		33,353		33,353		5,672,474		32,701	32,701	397,875	09/01/2023
00032@-AA-8	LENDLEASE AAFHHC PRA TL 2021		12/23/2022	INTERNAL TRANSFER	XXX	767,000	767,000	767,000	767,000						767,000				73,412	07/01/2056
00032@-AC-4	FUNDED		04/01/2022	Redemption @ 100.00	XXX	6,850,850	9,787,850	6,850,850	6,850,850						6,850,850				122,088	04/01/2026
00037U-AA-8	AASET 2018-3 A - ABS	D	08/15/2022	Paydown	XXX	631,880	631,880	631,880	631,880						631,880		-	-	10,729	12/15/2038
00037U-AD-2	AASET 2018-3 A - ABS	C	12/15/2022	Paydown	XXX	688,653	688,653	688,653	688,653						688,653		-	-	5,984	12/15/2038
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2022	Paydown	XXX	20,952	20,952	17,638	19,390		3,126	1,565	1,562		20,952				397	10/16/2039
00083Y-AA-3	ACC GROUP HSG LLC		07/15/2022	Paydown	XXX	13,688	13,688	16,546	16,245		(2,558)		(2,558)		13,688				655	07/15/2054
00086G-AA-9	ABPCI 6 A1 - CDO	C	04/28/2022	Paydown	XXX	250,000	250,000	250,000	250,000						250,000				2,642	08/09/2030
00206R-DE-9	AT&T INC		05/26/2022	TENDERED	XXX	23,221,200	20,000,000	21,969,820	21,798,170		(23,124)		(23,124)		21,775,046		1,446,154	1,446,154	885,472	03/15/2040
00206R-DF-6	AT&T INC		04/11/2022	BOFA SECURITIES, INC	XXX	1,155,470	1,000,000	1,067,137	1,061,455		(546)		(546)		1,060,909		94,561	94,561	39,500	08/15/2040
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY		12/20/2022	Paydown	XXX	44,865	44,187	44,628	44,586		(399)		(399)		44,187		678	678	1,108	08/20/2043
00255U-AA-3	AASET 2020-1 A - ABS		11/15/2022	Paydown	XXX	171,766	171,766	168,612	171,287		479		479		171,766		-	-	2,680	01/17/2040
002824-AY-6	ABBOTT LABORATORIES		08/16/2022	GOLDMAN SACHS & CO	XXX	1,985,870	1,775,000	1,761,297	1,764,697		212		212		1,764,909		220,961	220,961	68,204	05/27/2040
00287Y-AR-0	ABBVIE INC		02/22/2022	CITIGROUP GLOBAL MARKETS INC	XXX	814,538	750,000	773,295	770,538		(181)		(181)		770,357		44,180	44,180	9,375	05/14/2035
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	C	10/31/2022	Paydown	XXX	93,632	93,632	103,744	102,674		(9,042)		(9,042)		93,632				4,953	04/30/2043
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	04/20/2022	JPMORGAN SECURITIES INC, NEW YORK	XXX	3,555,000	4,000,000	4,000,000	4,000,000						4,000,000		(445,000)	(445,000)	65,356	04/29/2051
00442E-AF-2	ACE 2006-NC3 A2B - RMBS		12/27/2022	Paydown	XXX	19,504	19,504	4,740	4,742		14,762		14,762		19,504		-	-	40	12/25/2036

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Annual Statement for the Year 2022 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.						
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		09/21/2022	IMPERIAL CAPITAL	XXX	425,925	450,000	450,000	450,000						450,000		(24,075)	(24,075)	28,534	08/15/2026
006346-AS-9	ADMSO 181 A - ABS		12/15/2022	Paydown	XXX	321,666	321,667	321,657	321,662		4		4		321,667		-	-	8,381	11/16/2048
00802#-AA-4	AEROSTAR HOLDINGS LLC		09/22/2022	Paydown	XXX	204,918	204,918	173,475	177,918		26,999		26,999		204,918		-	-	8,957	03/22/2035
009098-A*5	CTL - AMAZON FORT WORTH FUNDED		12/10/2022	Paydown	XXX	154,775	154,775	154,775	154,775						154,775		-	-	3,810	11/10/2039
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -		10/01/2022	Paydown	XXX	251,406	251,406	251,406	251,406						251,406				9,899	10/01/2030
00910G-A*4	CTL - AMZN S BERNARDINO A-1		12/10/2022	Paydown	XXX	146,150	146,150	146,907	146,884		(734)		(734)		146,150		-	-	3,582	03/10/2041
00912X-AN-4	AIR LEASE CORP		02/07/2022	BOFA SECURITIES, INC	XXX	1,044,280	1,000,000	991,960	997,477		95		95		997,572		46,708	46,708	17,000	09/15/2024
00914A-AJ-1	AIR LEASE CORP		02/22/2022	CSFBUS33 CR SUISE SEC NY	XXX	779,638	785,000	776,930	778,844		214		214		779,058		581	581	13,729	01/15/2026
009349-AX-9	ALS 2016-1 AR - ABS	D	12/15/2022	Paydown	XXX	1,267,677	1,267,147	1,252,095	1,253,144		14,003		14,003		1,267,147		530	530	40,444	05/15/2034
010392-EE-4	ALABAMA POWER CO		08/25/2022	J.P. Morgan Securities LLC	XXX	3,225,750	3,000,000	3,402,810	3,310,743		(14,282)		(14,282)		3,296,462		(70,712)	(70,712)	160,533	03/15/2033
012873-AK-1	OVINTIV INC		03/22/2022	CITIGROUP GLOBAL MARKETS INC	XXX	9,530,508	7,800,000	9,530,001	9,198,303		(24,774)		(24,774)		9,173,530		356,978	356,978	226,904	11/01/2031
013716-AU-9	RIO TINTO ALCAN INC	C	06/16/2022	RBC CAPITAL MARKETS, LLC	XXX	8,961,200	8,000,000	9,081,336	8,857,824		(25,117)		(25,117)		8,832,708		128,492	128,492	253,167	12/15/2033
01714P-AA-7	ALLPK 1 E - CDO	C	02/15/2022	Paydown	XXX	500,000	500,000	502,000	501,976		(1,976)		(1,976)		500,000				11,363	01/20/2033
017154-AE-5	ALLPK 1 B2 - CDO	C	02/15/2022	Paydown	XXX	1,250,000	1,250,000	1,249,923	1,250,020		(20)		(20)		1,250,000				13,939	01/20/2033
017175-AE-0	ALLEGHANY CORP		03/22/2022	AMHERST PIERPONT SECURITIES	XXX	251,708	250,000	249,668	249,713		7		7		249,720		1,988	1,988	3,247	05/15/2030
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS		12/01/2022	Paydown	XXX	152,243	143,513	111,053	118,915		32,460	7,862	24,598		143,513		8,729	8,729	4,366	01/26/2037
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2022	Paydown	XXX	4,750	4,750	4,845	4,838		(88)		(88)		4,750				130	08/15/2030
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2022	Paydown	XXX	4,749	4,749	4,785	4,782		(33)		(33)		4,749				127	07/15/2029
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2022	Various	XXX	193,662	193,662	193,662	193,662		-		-		193,662		-	-	8,078	04/01/2024
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI		10/15/2022	Paydown	XXX	74,518	74,518	74,518	74,518						74,518		-	-	1,672	04/15/2030
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2022	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		09/28/2022	PERSHING LLC	XXX	952,840	1,000,000	1,029,290	1,016,080		(944)		(944)		1,015,136		(62,296)	(62,296)	39,583	06/15/2027
03027X-AD-2	AMERICAN TOWER CORP		02/07/2022	Millennium Advisors	XXX	2,120,040	2,000,000	2,098,740	2,024,700		(1,172)		(1,172)		2,023,528		96,512	96,512	48,333	02/15/2024
030981-AL-8	AMERIGAS PARTNERS LP		08/04/2022	BANK OF AMERICA SECURITIES	XXX	603,000	600,000	590,250	593,147		662		662		593,810		9,190	9,190	24,725	05/20/2027
032095-AH-4	AMPHENOL CORP		02/22/2022	MERRILL LYNCH PROFESSIONAL CLEARING, JC	XXX	537,803	496,000	498,060	497,535		(27)		(27)		497,508		40,295	40,295	4,974	06/01/2029
033295-AA-4	ANCHF 14 A - CDO	C	04/11/2022	BARCLAYS CAPITAL INC.	XXX	468,750	500,000	500,000	500,000						500,000		(31,250)	(31,250)	4,583	01/23/2040
03330F-AG-6	ANCHO 1 D - CDO	C	03/03/2022	Paydown	XXX	3,026,000	3,026,000	3,022,581	3,020,927		5,073		5,073		3,026,000				56,657	01/20/2032
03330G-AA-7	ANCHO 1 E - CDO	C	03/03/2022	Paydown	XXX	5,900,000	5,900,000	5,841,825	5,773,159		126,841		126,841		5,900,000				161,864	01/20/2032
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/07/2022	US BANCORP INVESTMENTS INC.	XXX	1,074,800	1,000,000	992,160	994,731		79		79		994,810		79,990	79,990	12,889	04/13/2028
03666H-AA-9	ANTARES HOLDINGS LP	C	02/23/2022	WELLS FARGO SECURITIES, LLC	XXX	516,695	500,000	499,975	500,000		-		-		500,000		16,695	16,695	15,833	08/15/2023
03761U-AG-1	MIDCAP FINANCIAL INVESTMENT CORP		12/01/2022	Various	XXX	4,779,011	4,601,000	4,650,542	4,413,114		(84)		(84)		4,638,390		140,621	140,621	64,466	03/03/2025
03766#-AA-2	AASET 2014-1 AR - ABS		07/15/2022	Paydown	XXX	337,731	337,731	337,731	337,731						337,731				5,290	01/15/2043
03770F-AA-6	AASET 141R AR - ABS		12/15/2022	Paydown	XXX	222,075	222,075	222,075	222,075						222,075				2,004	01/15/2043
037833-EF-3	APPLE INC		03/02/2022	HSBC SECURITIES	XXX	442,545	500,000	461,000	461,691		137		137		461,828		(19,283)	(19,283)	7,545	02/08/2051
039483-AM-4	ARCHER-DANIELS-MIDLAND CO		05/26/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	867,450	750,000	974,399	877,843		(9,204)		(9,204)		868,638		(1,188)	(1,188)	40,000	03/15/2027

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Annual Statement for the Year 2022 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
039483-AT-9	ARCHER-DANIELS-MIDLAND CO		08/11/2022	FBS INVESTMENT SERVICES, INC	XXX	5,754,950	5,000,000	5,705,130	5,578,203			(26,228)	(26,228)		5,551,975		202,975	202,975	258,832	10/01/2032
039483-AU-6	ARCHER-DANIELS-MIDLAND CO		05/19/2022	GOLDMAN, SACHS & CO.	XXX	3,900,330	3,500,000	4,010,703	3,914,399		(8,789)		(8,789)		3,905,610		(5,280)	(5,280)	129,597	09/15/2035
040104-PB-1	ARSI 2005-W3 A2D - RMBS		01/25/2022	Paydown	XXX	2,771	2,771	2,528	2,770		1		1		2,771		-	-	2	11/25/2035
04015Y-AA-8	ARES LIH E - CDO	C	06/07/2022	Various	XXX	2,879,250	3,150,000	3,151,733	3,148,940		(2,378)		(2,378)		3,146,562		(267,312)	(267,312)	131,248	04/24/2031
04017X-AA-8	ARES LIV E - CDO	C	05/12/2022	Various	XXX	4,018,047	4,400,000	4,008,950	4,041,726		67,407		67,407		4,109,133		(91,086)	(91,086)	196,482	10/15/2032
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2022	Paydown	XXX	22,436	22,436	23,948	23,948			(1,512)			22,436				934	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		12/19/2022	Paydown	XXX	3,535,139	16,475,479	3,385,344	9,829,271		6,717	6,443,927	(6,437,210)		3,392,061		143,078	143,078	218,073	12/17/2068
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS		12/01/2022	Paydown	XXX	822,366	822,366	840,931	825,641		(3,275)		(3,275)		822,366		-	-	17,824	03/25/2035
04546K-AA-6	AASET 2018-2 A - ABS		12/16/2022	Paydown	XXX	4,795,461	4,795,461	4,674,069	4,784,212		132,226	120,976	11,250		4,795,461		-	-	116,360	11/18/2038
046353-AD-0	ASTRAZENECA PLC	C	06/16/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	2,944,300	2,500,000	3,264,235	3,139,903		(13,648)		(13,648)		3,126,255		(181,955)	(181,955)	123,625	09/15/2037
046353-AM-0	ASTRAZENECA PLC	C	03/10/2022	GOLDMAN, SACHS & CO.	XXX	9,990,245	9,150,000	9,856,395	9,790,006		(3,253)		(3,253)		9,786,753		203,491	203,491	131,214	11/16/2045
04650U-AA-6	AT FDG NT ISSUER LLC - ABS		04/26/2022	Various	XXX	3,850,110	3,850,110	3,851,778	3,851,103		(511)		(511)		3,850,593		(483)	(483)	49,337	09/23/2027
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2022	Paydown	XXX	5,237	5,237	5,840	5,775		(538)		(538)		5,237				214	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2022	Paydown	XXX	28,699	28,699	28,506	28,515		184		184		28,699				1,195	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2022	Paydown	XXX	12,101	12,101	10,521	10,747		1,354		1,354		12,101				511	12/01/2051
05178T-AA-9	AURMIL 2011A 11 - RMBS		07/15/2022	Paydown	XXX	39,245	39,245	39,245	39,245						39,245				1,659	07/15/2034
054561-AJ-4	EQUITABLE HOLDINGS INC		07/26/2022	Various	XXX	3,052,010	3,000,000	2,994,450	2,996,360		218		218		2,996,578		55,432	55,432	82,167	04/20/2028
05565E-E*-2	BMW US CAPITAL LLC		11/01/2022	Maturity @ 100.00	XXX	4,000,000	4,000,000	4,335,972	4,072,593		(72,593)		(72,593)		4,000,000				247,600	11/01/2022
05578Q-AA-1	BPCE SA	C	07/11/2022	MUFG SECURITIES AMERICAS INC.	XXX	17,385,893	17,185,000	18,225,380	17,503,451		(90,709)		(90,709)		17,412,742		(26,850)	(26,850)	710,170	10/22/2023
056059-AN-8	BX 18IND E - CMBS		03/15/2022	Paydown	XXX	1,994,371	1,994,371	1,994,151	1,991,785		2,586		2,586		1,994,371		-	-	7,241	11/15/2035
056059-AQ-1	BX 18IND F - CMBS		04/15/2022	Paydown	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000		-	-	42,545	11/15/2035
05609C-AN-7	BX 2021-21M E - CMBS		10/17/2022	Paydown	XXX	446,230	446,230	419,456			26,774		26,774		446,230				1,855	10/15/2036
05682X-AA-9	BCC 194 E - CDO	C	03/21/2022	Paydown	XXX	3,625,000	3,625,000	3,629,169	3,628,264		(3,264)		(3,264)		3,625,000				113,314	01/23/2033
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS		12/01/2022	Paydown	XXX	781,630	781,630	820,512	809,247		(27,617)		(27,617)		781,630		-	-	21,499	11/25/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS		12/01/2022	Paydown	XXX	308,064	308,064	320,106	308,475		(410)		(410)		308,064		-	-	6,249	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2022	Paydown	XXX	58,725	58,725	55,385	55,329		3,395		3,395		58,725				2,451	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS		12/01/2022	Paydown	XXX	15,097	20,631	19,070	17,333		3,299		3,299		20,631		(5,534)	(5,534)	829	01/25/2037
06368B-GS-1	BANK OF MONTREAL	C	02/22/2022	RCMCUS31 UNITED STATES	XXX	497,314	485,000	485,000	485,000						485,000		12,314	12,314	3,535	12/15/2032
06761N-AC-9	BMM 2018-I SUB - CDO	C	12/01/2022	Adjustment	XXX	10,990,075	15,705,385	11,850,654	10,990,075						10,990,075					01/15/2031
06761U-AD-1	BMM 2019-I SUB - CDO	C	12/01/2022	Adjustment	XXX	10,603,231	11,936,288	11,936,288	10,020,526	582,706			582,706		10,603,231					10/15/2031
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I		12/19/2022	Paydown	XXX	1,224,444	1,224,444	1,518,834	1,492,127		(267,683)		(267,683)		1,224,444				100,404	12/17/2038
07177M-AB-9	BAXALTA INC		02/22/2022	BOFA SECURITIES, INC	XXX	1,042,310	1,000,000	993,240	997,345		107		107		997,451		44,859	44,859	6,778	06/23/2025
07359B-AA-5	BEACN 211 A - RMBS		04/11/2022	Various	XXX	903,052	983,333	982,906	982,912		21		21		982,933		(79,881)	(79,881)	6,802	10/22/2046
08186U-AJ-1	BSP 22 D - CDO	C	03/30/2022	Paydown	XXX	250,000	250,000	250,000	250,000						250,000				3,989	01/20/2032
084680-AA-5	BERKSHIRE HILLS BANCORP INC		09/28/2022	Call @ 100.00	XXX	1,900,000	1,900,000	1,878,150	1,889,359		1,202		1,202		1,890,562		9,438	9,438	130,625	09/28/2027
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC		10/21/2022	GOLDMAN SACHS & CO.	XXX	434,513	750,000	750,000	750,000						750,000		(315,488)	(315,488)	21,688	07/01/2051
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	C	10/07/2022	Paydown	XXX	930,340	930,342	930,342	930,342						930,342		(2)	(2)	22,083	04/07/2028
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND		11/10/2022	PERFORMANCE TRUST	XXX	70,878	82,000	69,079			639		639		69,846		1,033	1,033	1,777	03/15/2027
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		08/29/2022	PERFORMANCE TRUST	XXX	78,213	90,000	73,036			118		118		73,300		4,913	4,913	460	01/15/2029

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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
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC		11/29/2022	Various	XXX	613,535	630,000	629,187	629,291		62		62		629,353		(15,818)	(15,818)	36,904	05/15/2030
110122-AX-6	BRISTOL-MYERS SQUIBB CO		04/29/2022	WELLS FARGO SECURITIES LLC	XXX	7,422,450	7,500,000	8,401,425	8,303,279		(8,031)		(8,031)		8,295,249		(872,799)	(872,799)	225,938	03/01/2044
11041R-AL-2	BAE SYSTEMS FINANCE INC		01/28/2022	CROSS TRADE	XXX	1,854,389	1,500,000	1,945,760	1,761,284		(3,683)		(3,683)		1,757,601		96,788	96,788	65,625	07/01/2027
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/15/2022	Paydown	XXX	316,237	316,237	317,719	324,449		(8,212)		(8,212)		316,237		-	-	8,400	11/15/2032
11135F-BA-8	BROADCOM INC		11/29/2022	BANK OF AMERICA SECURITIES	XXX	13,110,075	13,750,000	13,684,688	13,700,555		5,310		5,310		13,705,865		(595,790)	(595,790)	736,580	04/15/2029
11271L-AC-6	BROOKFIELD FINANCE INC	C	09/29/2022	GOLDMAN, SACHS & CO.	XXX	1,081,164	1,200,000	1,147,106	1,164,540		3,921		3,921		1,168,461		(87,297)	(87,297)	55,640	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC	C	03/22/2022	GOLDMAN SACHS & CO.	XXX	361,385	341,000	340,390	340,590		11		11		340,601		20,784	20,784	7,994	03/29/2029
115637-AT-7	BROWN-FORMAN CORP		11/08/2022	U.S. BANCORP INVESTMENTS INC.	XXX	832,270	1,000,000	988,550	990,148		373		373		990,520		(158,250)	(158,250)	42,778	04/15/2038
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC		04/27/2022	STIFEL, NICOLAUS & CO., INC.	XXX	4,793,560	4,000,000	5,107,784	4,805,124		(12,935)		(12,935)		4,792,190		1,370	1,370	174,978	08/15/2036
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC		09/30/2022	GOLDMAN SACHS & CO.	XXX	2,140,080	2,000,000	2,200,040	2,146,318		(4,737)		(4,737)		2,141,581		(1,501)	(1,501)	113,775	05/01/2037
12201P-AN-6	BURLINGTON RESOURCES LLC	C	02/23/2022	MARKETS INC.	XXX	4,126,710	3,000,000	3,895,035	3,718,811		(8,827)		(8,827)		3,709,984		416,726	416,726	51,800	12/01/2031
12328M-AN-1	BLX 2005-A A - ABS		07/25/2022	Paydown	XXX	24,836	24,837	16,803	20,336		4,501		4,501		24,837		-	-	117	09/25/2038
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS		12/27/2022	Paydown	XXX	12,893	12,893	7,774	7,986		4,907		4,907		12,893		-	-	38	04/25/2037
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2022	Paydown	XXX	127,552	127,552	127,552	127,552						127,552		-	-	3,390	07/15/2046
12479R-AD-9	CAUTO 2017-1 A1 - ABS		03/17/2022	Paydown	XXX	226,119	226,119	225,616	226,080		39		39		226,119		-	-	2,234	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2022	Paydown	XXX	9,488	9,488	9,486	9,487		-		-		9,488		-	-	215	04/15/2047
12479R-AF-4	CAUTO 2017-1 A3 - ABS		12/15/2022	Paydown	XXX	74,003	74,003	74,003	74,003						74,003		-	-	957	04/15/2047
12502Y-AP-8	CCRIN 2012 C - ABS	C	07/11/2022	Various	XXX	94,167	94,167	94,167	94,167						94,167		-	-	1,491	07/11/2022
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		12/31/2022	Paydown	XXX	417,005	223,155	243,581	239,221		(16,066)		(16,066)		223,155		193,850	193,850	26,139	09/30/2031
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2022	Paydown	XXX	10,202	10,201	10,195	10,199		3		3		10,201		-	-	214	02/15/2050
12527G-AH-6	CF INDUSTRIES INC		02/22/2022	GOLDMAN SACHS & CO.	XXX	1,608,900	1,500,000	1,490,775	1,494,970		137		137		1,495,106		113,794	113,794	18,563	12/01/2026
12528W-AA-5	CFIP 181 E - CDO		01/12/2022	NOMURA SECURITIES/FIXED INCOME	XXX	1,174,413	1,175,000	1,164,719	1,165,370		38		38		1,165,409		9,004	9,004	18,590	07/18/2031
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2022	Paydown	XXX	24,403	24,403	24,400	24,401		3		3		24,403		-	-	379	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		12/15/2022	Paydown	XXX	12,785	12,785	12,782	12,782		2		2		12,785		-	-	180	03/15/2061
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS		12/01/2022	Paydown	XXX	283,110	279,915	195,657	200,419		84,258	4,763	79,496		279,915		3,194	3,194	7,542	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS		12/01/2022	Paydown	XXX	173,535	195,122	142,667	145,834		52,455	3,167	49,288		195,122		(21,587)	(21,587)	5,985	09/25/2037
125493-AA-4	CIFC 194 D - CDO	C	01/01/2022	Paydown	XXX														(22,678)	07/15/2032
125523-AK-6	CIGNA CORP		03/23/2022	HSBC SECURITIES INC.	XXX	552,740	500,000	498,875	499,078		4		4		499,082		53,658	53,658	6,806	12/15/2048
12553B-AA-9	CIFC 191 E - CDO	C	05/16/2022	RBC CAPITAL MARKETS, LLC	XXX	1,333,150	1,465,000	1,468,688	1,465,873		(1,290)		(1,290)		1,464,583		(131,433)	(131,433)	61,002	04/20/2032
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS		12/01/2022	Paydown	XXX	449,158	449,158	446,458	447,235		1,923		1,923		449,158		-	-	6,182	08/25/2048
12567A-AG-2	CMALT 2007-A3 A17 - CMO/RMBS		12/01/2022	Paydown	XXX	238,925	291,493	279,272	280,449		11,044		11,044		291,493		(52,568)	(52,568)	8,681	03/25/2037
12598G-AG-2	COMM 21LBA D - CMBS		01/18/2022	Paydown	XXX	7,500,000	7,500,000	7,500,000	7,500,000						7,500,000		-	-	10,075	03/15/2038
12627H-AK-6	CSAB 2006-2 A6A - RMBS		12/01/2022	Paydown	XXX	285,466	285,466	130,670	133,655		154,796	2,985	151,811		285,466		-	-	2,665	09/25/2036
12635X-AA-3	CSCN 1 A - CDO		12/21/2021	Redemption @ 100.00	XXX														14,902	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		12/21/2021	Redemption @ 100.00	XXX														34,868	04/01/2056
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS		11/01/2022	Paydown	XXX	252,703	252,703	86,843	88,648		165,860	1,805	164,055		252,703		-	-	1,637	02/25/2037
126408-BP-7	CSX CORP		02/07/2022	SUMRIDGE PARTNERS LLC	XXX	2,427,720	2,000,000	2,371,746	2,247,454		(4,435)		(4,435)		2,243,019		184,701	184,701	39,472	05/01/2027
12654P-AA-6	CSMC 2018-RPL9 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	158,787	158,787	159,011	159,099		(311)		(311)		158,787		-	-	2,773	09/25/2057
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2022	Paydown	XXX	315,629	315,629	369,412	355,276		(39,647)		(39,647)		315,629		-	-	12,981	01/10/2032
126673-3F-7	CWL 2005-BC3 M4 - RMBS		12/27/2022	Paydown	XXX	148,481	148,481	149,308	148,993		(511)		(511)		148,481		-	-	1,705	04/25/2035

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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	
126673-QR-6	CWHEL 2004-S A - RMBS		12/15/2022	Paydown	XXX	46,074	46,074	27,990	40,577		5,497		5,497		46,074				228	02/15/2030	
126673-QY-1	CWL 2004-13 MF1 - RMBS		12/01/2022	Paydown	XXX	3,036,980	3,036,980	3,055,440	3,030,706		6,274		6,274		3,036,980		-	-	70,232	04/25/2035	
126673-WE-8	CWL 2005-1 MF1 - RMBS		12/01/2022	Paydown	XXX	690,081	690,081	699,321	690,179		(98)		(98)		690,081		-	-	24,582	06/25/2035	
126673-Y8-9	CWL 2005-7 AF5 - RMBS		08/25/2022	Paydown	XXX	1,424,521	1,424,522	1,413,860	1,425,329		(807)		(807)		1,424,522		-	-	22,243	10/25/2035	
126673-ZU-9	CWL 2005-3 AF6 - RMBS		12/01/2022	Paydown	XXX	3,887	3,887	3,890	3,883		4		4		3,887		-	-	61	07/25/2035	
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS		12/01/2022	Paydown	XXX	407,447	414,181	415,224	366,960		47,220		47,220		414,181			(6,734)	9,330	06/25/2025	
126685-AD-8	CWHEL 2005-C 2A - RMBS		12/15/2022	Paydown	XXX	14,837	14,837	11,743	13,549		1,288		1,288		14,837		-	-	61	07/15/2035	
126685-AF-3	CWHEL 2005-D 2A - RMBS		12/15/2022	Paydown	XXX	13,761	13,761	11,009	12,524		1,237		1,237		13,761		-	-	40	11/15/2035	
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS		12/01/2022	Paydown	XXX	318,529	319,242	268,957	275,761		50,285	6,804	43,481		319,242			(713)	(713)	7,220	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS		12/01/2022	Paydown	XXX	235,740	236,478	211,955	211,955		24,523		24,523		236,478			(738)	(738)	6,055	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2022	Paydown	XXX	12,344	12,511	11,869	9,292		3,219		3,219		12,511			(166)	(166)	437	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS		12/27/2022	Paydown	XXX	53,490	53,490	44,714	49,519		3,971		3,971		53,490		-	-	382	02/25/2036	
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST		12/10/2022	Paydown	XXX	353,962	353,962	353,962	353,962						353,962		-	-	7,524	10/10/2039	
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST		12/10/2022	Paydown	XXX	127,604	127,604	127,604	127,604						127,604		-	-	2,684	11/10/2041	
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC		03/31/2022	Call @ 100.00	XXX	40,000	40,000	36,480	36,812		10		10		36,823			3,177	3,177		10/01/2050
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD	C	08/10/2022	CHASE SECURITIES	XXX	10,845,300	10,000,000	11,868,550	11,647,193		(45,819)		(45,819)		11,601,374			(756,074)	(756,074)	644,583	02/15/2037
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP		02/22/2022	Millennium Advisors	XXX	1,047,680	1,000,000	999,920	999,965		1		1		999,967			47,713	47,713	13,417	10/29/2025
140501-AB-3	CAPITAL SOUTHWEST CORP		09/22/2022	IMPERIAL CAPITAL	XXX	432,450	465,000	474,812	473,292		(1,399)		(1,399)		471,893			(39,443)	(39,443)	24,180	01/31/2026
14066A-AA-7	CPMRK 2006A A1 - RMBS		07/10/2022	Paydown	XXX	54,121	54,121	63,278	62,929		(8,808)		(8,808)		54,121		-	-	2,508	07/10/2051	
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS		12/10/2022	Paydown	XXX	10,537	10,537	10,095	10,122		415		415		10,537		-	-	331	02/10/2052	
14070A-AA-1	CPMRK 2007A NT - RMBS		12/10/2022	Paydown	XXX	19,514	19,514	19,252	19,279		235		235		19,514		-	-	647	10/10/2052	
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS		12/10/2022	Various	XXX	19,500	19,500	24,955	24,447		(4,947)		(4,947)		19,500		-	-	755	07/10/2055	
14070E-AC-9	CPMRK 2009A-1A A1A - RMBS		12/10/2022	Paydown	XXX	1,952	1,952	2,209	2,209		(258)		(258)		1,952		-	-	85	07/10/2055	
141781-BR-4	CARGILL INC		02/28/2022	HSBC Securities (USA), Inc.	XXX	240,825	250,000	247,163	247,197		10		10		247,207			(6,382)	(6,382)	2,105	05/25/2051
144141-CY-2	DUKE ENERGY PROGRESS LLC		12/05/2022	Various	XXX	4,525,294	3,950,000	5,241,643	4,916,170		(31,471)		(31,471)		4,884,699			(359,404)	(359,404)	244,401	04/01/2038
144285-AL-7	CARPENTER TECHNOLOGY CORP		10/27/2022	Various	XXX	607,563	650,000	650,000	650,000						650,000			(42,437)	(42,437)	53,639	07/15/2028
144539-AC-7	CARR 2006-NC5 A3 - RMBS		12/27/2022	Paydown	XXX	2,522,865	2,522,865	1,974,259	2,119,681		403,184		403,184		2,522,865		-	-	10,964	10/27/2036	
14855J-AB-1	CLAST 161 A - ABS		12/15/2022	Paydown	XXX	1,055,679	1,055,679	1,011,629	1,001,425		54,254		54,254		1,055,679		-	-	25,791	08/15/2041	
14855J-AC-9	CLAST 161 B - ABS		12/15/2022	Paydown	XXX	207,465	207,432	207,290	207,257		176		176		207,432		33	33	7,685	08/15/2041	
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2022	Paydown	XXX	25,686	25,686	25,686	25,685		-		-		25,686		-	-	352	04/15/2039	
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2022	Paydown	XXX	2,184,834	2,184,834	2,162,068	2,159,955		24,879		24,879		2,184,834		-	-	38,523	06/15/2043	
14856E-AA-3	CLAST 151R A - ABS		12/15/2022	Paydown	XXX	9,608,539	9,608,539	9,565,110	9,568,937		39,602		39,602		9,608,539		-	-	322,617	03/15/2034	
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2022	Paydown	XXX	178,363	178,363	178,358	178,358		5		5		178,363		-	-	3,367	01/15/2046	
14856G-AB-6	CLAST 2021-1 B - ABS		05/15/2022	Paydown	XXX	28,886	28,886	28,885	28,885		1		1		28,886		-	-	472	01/15/2046	
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST		11/01/2022	Paydown	XXX	1,352,032	1,352,032	1,402,030	1,382,820		(42,512)		(42,512)		1,352,032		-	-	40,636	02/01/2038	
161546-FV-3	CFAB 2003-4 1A5 - RMBS		10/01/2022	Paydown	XXX	145,111	145,111	146,892	146,972		(1,860)		(1,860)		145,111		-	-	3,134	07/25/2036	
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS		12/01/2022	Paydown	XXX	639,853	727,141	696,188	699,577		27,564		27,564		727,141			(87,288)	(87,288)	26,220	03/26/2046
166764-CA-6	CHEVRON CORP		03/02/2022	BARCLAYS CAPITAL INC	XXX	708,105	750,000	750,000	750,000						750,000			(41,895)	(41,895)	7,246	05/11/2050
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS		12/01/2022	Paydown	XXX	318,878	304,903	206,636	222,793		98,268	16,157	82,110		304,903			13,975	13,975	7,451	03/25/2037
172062-AF-8	CINCINNATI FINANCIAL CORP		11/14/2022	Various	XXX	6,000,706	5,380,000	6,289,101	6,025,476		(54,531)		(54,531)		5,970,945			29,760	29,760	292,020	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC		06/29/2022	BARCLAYS CAPITAL INC	XXX	1,702,050	1,500,000	1,915,913	1,853,471		(7,225)		(7,225)		1,846,245			(144,195)	(144,195)	77,438	02/15/2039
172967-JT-9	CITIGROUP INC		02/07/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	1,059,900	1,000,000	995,920	998,390		47		47		998,437			61,463	61,463	7,211	06/10/2025
172967-KA-8	CITIGROUP INC		05/10/2022	GOLDMAN, SACHS & CO.	XXX	1,564,448	1,575,000	1,593,968	1,586,470		(639)		(639)		1,585,831			(21,383)	(21,383)	43,415	09/29/2027

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Annual Statement for the Year 2022 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
172967-KU-4	CITIGROUP INC		02/07/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	1,057,370	1,000,000	996,910	998,123		27		27		998,150		59,220	59,220	22,229	07/25/2028
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS		12/01/2022	Paydown	XXX	26,385	27,793	24,111	23,614		4,179		4,179		27,793		(1,408)	(1,408)	700	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2022	Paydown	XXX	231,628	243,990	238,246	238,810		5,180		5,180		243,990		(12,362)	(12,362)	6,145	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS		12/01/2022	Paydown	XXX	2,964,624	2,964,624	2,993,924	2,960,183		4,441		4,441		2,964,624				70,811	07/25/2036
177376-AF-7	CITRIX SYSTEMS INC		08/24/2022	BAIRD, ROBERT W.	XXX	1,237,500	1,250,000	1,264,928	1,264,648		(1,039)		(1,039)		1,263,609		(26,109)	(26,109)	40,448	03/01/2030
191216-DL-1	COCA-COLA CO		02/28/2022	Various	XXX	1,426,110	1,500,000	1,475,406	1,475,809		85		85		1,475,893		(49,783)	(49,783)	22,125	03/05/2051
19416Q-EJ-5	COLGATE-PALMOLIVE CO		03/15/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	6,196,766	5,840,000	6,167,795	6,135,675		(1,624)		(1,624)		6,134,052		62,714	62,714	137,564	08/15/2045
19416Q-EK-2	COLGATE-PALMOLIVE CO		03/09/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	6,471,185	6,100,000	6,058,398	6,062,048		169		169		6,062,217		408,968	408,968	137,928	08/01/2047
19423D-AD-2	CASL 2018-A C - ABS		12/25/2022	Paydown	XXX	617,135	617,135	616,996	617,044		91		91		617,135		-	-	16,519	12/26/2047
20030N-BQ-3	COMCAST CORP		04/20/2022	US BANCORP INVESTMENTS INC.	XXX	3,277,788	3,250,000	3,263,433	3,262,013		(92)		(92)		3,261,921		15,866	15,866	102,158	08/15/2045
20030N-CH-2	COMCAST CORP		11/10/2022	BOFA SECURITIES, INC	XXX	936,440	1,000,000	996,470	997,923		294		294		997,934		(61,494)	(61,494)	36,881	05/01/2028
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	C	03/10/2022	CROSS TRADE	XXX	215,130	250,000	250,000	250,000						250,000		(34,870)	(34,870)	4,269	03/11/2041
205887-AF-9	CONAGRA BRANDS INC		09/28/2022	US BANCORP INVESTMENTS INC.	XXX	1,573,035	1,500,000	1,836,207	1,660,901		(26,555)		(26,555)		1,658,156		(85,121)	(85,121)	106,578	10/01/2026
208251-AE-8	CONOCOPHILLIPS CO		04/11/2022	MILLENNIUM ADVISORS, LLC	XXX	598,965	500,000	646,072	596,342		(3,215)		(3,215)		593,127		5,838	5,838	17,182	04/15/2029
21036P-BC-1	CONSTELLATION BRANDS INC		08/25/2022	SIEBERT WILLIAMS SHANK & CO LLC	XXX	3,612,960	3,600,000	3,589,920	3,592,723		602		602		3,593,325		19,635	19,635	132,189	11/15/2028
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2022	Paydown	XXX	14,753	14,753	14,753	14,753						14,753		-	-	441	04/29/2026
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 PASS THROUGH		04/19/2022	Various	XXX	153,961	153,961	169,357	155,219		(1,259)		(1,259)		153,961				4,606	10/19/2023
21079R-AA-0	CONTINENTAL AIRLINES 2007-1 PASS THROUGH		04/19/2022	Various	XXX	103,545	103,545	108,076	104,379		(834)		(834)		103,545		-	-	3,574	10/19/2023
21685W-CJ-4	COOPERATIEVE RABOBANK UA	C	04/14/2022	Various	XXX	30,112,717	24,471,000	30,339,367	29,621,541		(33,569)		(33,569)		29,587,972		524,745	524,745	368,203	05/24/2041
219350-AH-8	CORNING INC		07/26/2022	J.P. Morgan Securities LLC	XXX	6,291,973	5,645,000	6,859,482	6,450,881		(54,920)		(54,920)		6,395,961		(103,988)	(103,988)	351,237	03/01/2029
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		12/23/2022	Various	XXX	5,347,031	5,347,031	5,347,031	5,347,031						5,347,031		-	-	488,435	01/01/2044
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS		12/01/2022	Paydown	XXX	213,486	213,487	150,834	158,279		62,652	7,445	55,208		213,487		-	-	5,322	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS		12/01/2022	Paydown	XXX	189,239	189,239	128,264	130,651		60,975	2,386	58,588		189,239		-	-	5,134	08/25/2035
22822R-BH-2	CROCAS 2018-2 C - RMBS		06/09/2022	BARCLAYS CAPITAL INC	XXX	2,952,126	3,050,000	3,072,831	3,066,122		(973)		(973)		3,065,150		(113,024)	(113,024)	64,003	07/15/2048
22966R-AD-8	CUBESMART LP		04/13/2022	JANE STREET EXECUTION SERVICES LLC	XXX	489,770	500,000	462,660	477,966		1,265		1,265		479,231		10,539	10,539	9,852	09/01/2026
231021-AJ-5	CUMMINS INC		09/28/2022	Various	XXX	18,294,431	17,012,000	20,681,863	19,408,776		(272,972)		(272,972)		19,301,412		(1,006,981)	(1,006,981)	1,309,747	03/01/2028
233046-AF-8	DNKN 2017-1 AII - RMBS		11/20/2022	Paydown	XXX	15,000	15,000	15,000	15,000						15,000				378	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - RMBS		11/20/2022	Paydown	XXX	22,410	22,410	22,256	22,279		131		131		22,410				610	05/20/2049
23306G-AE-7	DBGS 2018-BIOD C - CMBS		01/15/2022	Paydown	XXX	51,941	51,941	47,786	49,167		2,774		2,774		51,941				47	05/15/2035
24023M-AA-2	DBS GROUP HOLDINGS LTD	C	06/14/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	3,804,598	3,800,000	3,800,000	3,800,000						3,800,000		4,598	4,598	87,788	12/11/2028
24703N-AD-1	DEFT 2020-1 B - ABS		12/22/2022	Paydown	XXX	363,000	363,000	362,971	362,990		10		10		363,000				10,437	04/24/2023
24703N-AE-9	DEFT 2020-1 C - ABS		12/22/2022	Paydown	XXX	353,000	353,000	352,968	352,987		13		13		353,000				15,038	06/22/2023
25179S-AD-2	DEVON FINANCING COMPANY LLC		02/22/2022	GOLDMAN SACHS & CO. J.P. MORGAN SECURITIES	XXX	1,155,112	865,000	1,205,948	1,089,384		(2,737)		(2,737)		1,086,647		68,466	68,466	27,248	09/30/2031
254687-DM-5	WALT DISNEY CO		01/07/2022	LLC	XXX	12,648,800	10,000,000	12,591,040	11,617,324		(5,597)		(5,597)		11,611,727		1,037,073	1,037,073	182,083	04/08/2028
254687-DP-8	WALT DISNEY CO		05/06/2022	Deutsche Bank	XXX	5,821,200	5,000,000	6,372,130	5,859,368		(41,971)		(41,971)		5,817,397		3,803	3,803	191,625	04/30/2028
254687-DZ-6	WALT DISNEY CO		08/25/2022	BARCLAYS CAPITAL INC	XXX	18,393,600	16,000,000	18,864,560	18,311,780		(87,110)		(87,110)		18,224,669		168,931	168,931	699,911	12/15/2034
254687-EB-8	WALT DISNEY CO		08/25/2022	GOLDMAN, SACHS & CO.	XXX	8,237,600	7,000,000	8,490,916	8,225,080		(41,831)		(41,831)		8,183,249		54,351	54,351	316,089	12/15/2035
25468P-DB-9	TWDC ENTERPRISES 18 CORP		11/08/2022	MORGAN STANLEY & CO. LLC	XXX	809,330	1,000,000	1,008,840	1,007,785		(186)		(186)		1,007,598		(198,268)	(198,268)	38,844	06/01/2044

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

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										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
25654#-AB-8	DODGER TICKETS LLC		03/31/2022	Paydown	XXX	458,803	458,804	509,941	500,557			(41,753)	(41,753)		458,804		(1)	(1)	27,849	03/31/2032
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2022	Paydown	XXX	20,625	20,625	20,624	20,625			-	-		20,625				461	10/25/2045
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2022	Paydown	XXX	6,875	6,875	6,875	6,875			-	-		6,875				308	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		10/25/2022	Paydown	XXX	15,500	15,500	15,519	15,513		(13)		(13)		15,500				399	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - RMBS		10/25/2022	Paydown	XXX	5,000	5,000	5,000	5,000						5,000				135	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2022	Paydown	XXX	5,000	5,000	5,000	5,000						5,000				115	10/25/2049
260543-CY-7	DOW CHEMICAL CO		07/26/2022	GOLDMAN, SACHS & CO.	XXX	1,021,690	1,000,000	998,980	999,303		49		49		999,353		22,337	22,337	31,733	11/30/2028
260543-DD-2	DOW CHEMICAL CO		06/15/2022	BOFA SECURITIES, INC	XXX	419,246	500,000	496,287	496,429		24		24		496,453		(77,207)	(77,207)	8,375	11/15/2050
26138E-AJ-8	KEURIG DR PEPPER INC		01/24/2022	Call @ 160.68	XXX	9,582,657	5,964,000	7,456,264	7,302,201		(3,289)		(3,289)		7,298,912		2,283,745	2,283,745	102,440	05/01/2038
26943B-40-7	FIRST EAGLE ALTERNATIVE CAPITAL BDC INC		12/14/2022	Various	XXX	890,094	899,625	899,625	899,625						899,625		(9,531)	(9,531)	8,679	05/25/2026
28416L-AA-0	EHGVT 2021-A A - RMBS		12/26/2022	Paydown	XXX	187,040	187,040	187,000	187,000		40		40		187,040		-	-	1,394	08/27/2035
290408-AB-9	ELWOOD ENERGY LLC		07/05/2022	Paydown	XXX	44,272	44,272	49,584	47,019		(2,747)		(2,747)		44,272				1,912	07/05/2026
292554-A#-9	ENCORE CAPITAL GROUP INC.		12/23/2022	Various	XXX	550,000	550,000	550,000	550,000						550,000				23,141	08/11/2024
29273R-AS-8	ENERGY TRANSFER LP		02/07/2022	US BANCORP INVESTMENTS INC.	XXX	2,031,480	2,000,000	1,901,140	1,985,935		1,346		1,346		1,987,280		44,200	44,200	37,600	02/01/2023
30258H-AA-6	FNBM LLC - ABS		05/31/2022	Maturity @ 100.00	XXX	1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				46,688	05/31/2022
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		12/31/2022	Paydown	XXX	132,900	132,900	132,900	132,900						132,900				5,068	06/30/2039
30323C-AJ-9	FSRIA 21FL3 D - CMBS		04/11/2022	WELLS FARGO SECURITIES LLC	XXX	429,750	450,000	450,000	450,000						450,000		(20,250)	(20,250)	3,929	11/16/2036
30605Y-AB-7	FLCON 171 A - ABS		11/15/2022	Paydown	XXX	103,915	103,915	104,279	104,287		(373)		(373)		103,915		-	-	3,373	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	D	12/15/2022	Paydown	XXX	307,329	344,286	326,018	325,931		3,514		3,514		329,445		(22,116)	(22,116)	7,976	09/15/2039
31428X-BS-4	FEDEX CORP		08/16/2022	Jefferies LLC	XXX	2,482,775	2,500,000	2,481,825	2,482,744		197		197		2,482,941		(166)	(166)	103,469	10/17/2048
31572L-AC-0	EFMT 212 A3 - CMO/RMBS		12/25/2022	Paydown	XXX	79,058	79,058	79,057	79,057		1		1		79,058		-	-	396	06/25/2066
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS		12/01/2022	Paydown	XXX	50,061	50,061	50,096	50,095		(35)		(35)		50,061				200	02/25/2066
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS INC		09/29/2022	BARCLAYS CAPITAL INC	XXX	1,916,070	1,950,000	1,940,250	1,944,935		1,064		1,064		1,945,999		(29,929)	(29,929)	98,908	05/01/2025
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		03/03/2022	SUMRIDGE PARTNERS LLC	XXX	249,758	250,000	273,523	271,275		(404)		(404)		270,871		(21,113)	(21,113)	1,865	06/15/2030
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS		12/27/2022	Paydown	XXX	1,034,421	1,034,421	884,218	915,770		118,650		118,650		1,034,421		-	-	6,583	08/25/2036
320844-PD-9	HUNTINGTON NATIONAL BANK		02/22/2022	KEYBANC CAPITAL MARKETS INC	XXX	794,873	750,000	750,000	750,000						750,000		44,873	44,873	7,917	11/25/2026
338915-AM-3	BANK OF AMERICA CORP		02/08/2022	Merrill Lynch Pierce Fenner Smith	XXX	6,247,529	5,245,000	6,030,549	5,808,490		(8,130)		(8,130)		5,800,360		447,169	447,169	200,111	07/15/2028
341081-EQ-6	FLORIDA POWER & LIGHT CO		06/29/2022	GOLDMAN, SACHS & CO.	XXX	6,614,460	6,000,000	7,253,364	6,982,071		(31,171)		(31,171)		6,950,900		(336,440)	(336,440)	252,188	04/01/2034
34417M-AB-3	FOCUS 2017-1 A22 - ABS		10/30/2022	Paydown	XXX	25,000	25,000	25,000	25,000						25,000				796	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2022	Paydown	XXX	5,000	5,000	5,000	5,000						5,000				119	07/30/2052
344775-AC-5	DELHAIZE AMERICA LLC		11/14/2022	PERSHING LLC	XXX	2,213,380	2,040,000	2,388,044	2,232,873		(27,896)		(27,896)		2,204,978		8,402	8,402	178,361	04/15/2027
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC		07/15/2022	Paydown	XXX	24,642	24,642	32,104	31,595		(6,952)		(6,952)		24,642				1,130	01/15/2051
347469-AA-6	FORT JACKSON HSG LLC - ABS		11/15/2022	Paydown	XXX	7,331	7,331	7,331	7,331						7,331				389	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2022	Paydown	XXX	14,939	14,939	13,555	13,763		1,177		1,177		14,939				475	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2022	Paydown	XXX	11,195	11,195	10,378	10,502		693		693		11,195		-	-	362	02/15/2052
36173M-AA-4	GPIM 1 A - CDO		10/17/2022	Paydown	XXX	1,898,104	1,898,104	1,898,104	1,898,104						1,898,104		-	-	17,361	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS		12/10/2022	Paydown	XXX	63,441	63,441	73,814	72,136		(8,696)		(8,696)		63,441		-	-	2,166	10/10/2041
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS		12/10/2022	Paydown	XXX	5,234	5,234	5,778	5,755		(521)		(521)		5,234		-	-	175	08/10/2052
36188A-AA-3	GMACN 2008A CTF - RMBS		12/01/2022	Paydown	XXX	11,024	11,024	11,019	11,026		(2)		(2)		11,024		-	-	438	04/10/2047
36190C-AA-5	GNL QUINTERO SA	C	07/31/2022	Paydown	XXX	246,960	246,960	243,256	244,642		2,318		2,318		246,960				8,583	07/31/2029
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS		12/01/2022	Paydown	XXX	279,578	279,578	309,711	279,578						279,578		-	-	7,420	08/12/2044
36192Q-AA-2	GSMS 2012-TMSQ A - CMBS		09/12/2022	Paydown	XXX	500,000	500,000	484,531	497,809		2,191		2,191		500,000				11,276	12/12/2030
3622E8-AC-9	GSA 2006-15 F3A - CMO/RMBS		12/01/2022	Paydown	XXX	216,827	216,827	123,809	80,453		136,374		136,374		216,827		-	-	1,558	09/25/2036

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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
362341-ST-7	GSAA 2005-12 AF5 - RMBS		12/01/2022	Paydown	XXX	988,465	988,465	797,481	809,356			190,985	11,875	179,110	988,465		-	-	21,528	09/25/2035
36244*-AA-8	CTL - BOND BUILDING (DC)		12/23/2022	Various	XXX	1,608,613	1,608,613	1,608,613	1,608,613						1,608,613				52,789	09/10/2029
36249B-AD-2	GSAA 2007-7 A4 - RMBS		12/27/2022	Paydown	XXX	31,306	31,306	27,085	30,182		1,124		1,124	31,306		-	-	131	07/25/2037	
36259B-AC-1	GPMT 2019-FL2 AS - CMBS		08/19/2022	Paydown	XXX	267,158	267,158	236,969	260,653		6,505		6,505	267,158				4,226	02/22/2036	
36259B-AC-1	GPMT 2019-FL2 AS - CMBS		09/21/2022	Paydown	XXX	732,842	732,842	650,031	714,998		17,844		17,844	732,842				14,257	02/22/2036	
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2022	Paydown	XXX	167,350	167,350	167,350	167,350					167,350				3,642	09/30/2040	
36361U-AE-0	GALL 2017-1 C - CDO		01/03/2022	Paydown	XXX													4,571	07/15/2027	
370334-BJ-2	GENERAL MILLS INC		12/05/2022	MARKET TAXES CORP	XXX	1,782,025	1,750,000	2,031,073	1,982,759		(7,853)		(7,853)	1,974,906		(192,881)	(192,881)	92,400	06/15/2040	
37149#-AA-8	GENERATIONAL PC LLC		02/10/2022	Various	XXX	85,654,435	83,356,986	83,297,632	83,299,221		57		57	83,299,278		2,355,156	2,355,156	1,150,465	12/01/2057	
373298-BN-7	GEORGIA-PACIFIC LLC		08/10/2022	MARKETAXESS CORPORATION	XXX	4,612,604	4,170,000	4,980,302	4,641,919		(68,817)		(68,817)	4,573,102		39,502	39,502	214,422	12/01/2025	
37362@-AA-0	GEORGIA TRANSMISSION CORP		12/30/2022	Paydown	XXX	460,000	460,000	499,582	490,653		(30,653)		(30,653)	460,000				14,674	06/30/2030	
375414-AA-7	GILBT 1 E - CDO	C	05/12/2022	CROSS POINT CAPITAL LLC	XXX	6,075,544	6,310,000	5,438,731	5,508,137		35,352		35,352	5,543,489		532,054	532,054	161,371	10/15/2030	
376535-AC-4	GLADSTONE CAPITAL CORP		07/26/2022	PERFORMANCE TRUST	XXX	351,313	365,000	378,282	376,202		(1,558)		(1,558)	374,643		(23,331)	(23,331)	18,602	01/31/2026	
376546-80-0	GLADSTONE INVESTMENT CORP		10/19/2022	Various	XXX	3,347,144	3,496,575	3,496,605	3,490,200		(35)		(35)	3,496,570		(149,426)	(149,426)	116,328	05/01/2026	
376546-88-3	GLADSTONE INVESTMENT CORP		11/10/2022	Various	XXX	123,484	124,450	123,532	123,134		29		29	123,595		(111)	(111)	2,820	11/01/2028	
37677@-AB-8	GLAM MILHSG FEE LLC SENIOR		12/30/2022	Paydown	XXX	31,802	31,802	31,802						31,802					12/30/2051	
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR-2 5.10		12/30/2022	Paydown	XXX	21,651	21,651	21,651						21,651					12/30/2059	
378272-AL-2	GLENCORE FUNDING LLC		02/22/2022	GOLDMAN SACHS & CO.	XXX	1,544,415	1,500,000	1,491,160	1,496,692		140		140	1,496,832		47,583	47,583	21,333	04/16/2025	
37940X-AH-5	GLOBAL PAYMENTS INC		03/18/2022	BOFA SECURITIES, INC	XXX	458,700	500,000	498,495	498,509		27		27	498,536		(39,836)	(39,836)	4,672	11/15/2031	
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO		03/22/2022	BOFA SECURITIES, INC	XXX	892,220	1,000,000	997,740	997,804		45		45	997,849		(105,629)	(105,629)	8,507	06/15/2031	
38011W-AA-4	GMACN 2002A CTF - RMBS		12/01/2022	Paydown	XXX	166,344	166,344	200,829	195,698		(29,354)		(29,354)	166,344				6,236	05/10/2037	
38011X-AA-2	GMACN 2003A CTF - CMBS/RMBS		12/10/2022	Paydown	XXX	29,742	29,742	32,587	31,919		(2,177)		(2,177)	29,742		-	-	1,023	09/10/2036	
38012D-AB-3	GMAC COMMERCIAL MILIARTY HSG TR XIX - CM		12/10/2022	Paydown	XXX	15,743	15,743	16,841	16,711		(969)		(969)	15,743		-	-	471	05/10/2050	
38013A-AB-8	GMACN 2011-DRUM A - CMBS		12/10/2022	Paydown	XXX	11,577	11,577	11,576	11,577		1		1	11,577				354	05/10/2050	
38137X-AA-1	GLM 6 E - CDO	C	06/10/2022	Paydown	XXX	1,000,000	1,000,000	940,710	943,657		56,343		56,343	1,000,000				18,998	01/21/2033	
38141G-YN-8	GOLDMAN SACHS GROUP INC		03/17/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	1,381,305	1,500,000	1,500,000	1,500,000					1,500,000		(118,695)	(118,695)	16,563	10/21/2032	
38173M-AC-6	GOLUB CAPITAL BDC INC		08/26/2022	Stifel Nicolaus & Co.	XXX	125,664	150,000	121,485			609		609	122,094		3,570	3,570	1,666	02/15/2027	
384637-AA-2	GRAHAM HOLDINGS CO		10/24/2022	Various	XXX	972,500	1,000,000	1,003,438	1,002,084		(318)		(318)	1,001,766		(29,266)	(29,266)	49,667	06/01/2026	
386088-AH-1	DIAGEO INVESTMENT CORP		07/26/2022	BANK OF AMERICA SECURITIES	XXX	18,113,016	13,915,000	19,551,187	18,451,138		(147,331)		(147,331)	18,303,807		(190,791)	(190,791)	814,936	04/15/2035	
39121J-A@-9	GREAT RIVER ENERGY		07/01/2022	Paydown	XXX	2,074,074	2,074,074	2,260,882	2,190,542		(116,467)		(116,467)	2,074,074				125,689	07/01/2026	
40168P-AH-1	GPDFNI-2 2 B1 - CDO		01/28/2022	Paydown	XXX	491,453	491,453	491,453	491,453					491,453				4,213	04/15/2027	
40168P-AJ-7	GPDFNI-2 2 B2 - CDO		01/28/2022	Paydown	XXX	245,727	245,727	245,727	245,727					245,727				2,107	04/15/2027	
40168P-AK-4	GPDFNI-2 2 B3 - CDO		01/28/2022	Paydown	XXX	245,727	245,727	245,727	245,727					245,727				2,107	04/15/2027	
40168P-AL-2	GPDFNI-2 2 B4 - CDO		01/28/2022	Paydown	XXX	245,727	245,727	245,727	245,727					245,727				2,107	04/15/2027	
40168P-AM-0	GPDFNI-2 2 B5 - CDO		01/28/2022	Paydown	XXX	340,727	340,727	340,727	340,727					340,727				2,921	04/15/2027	
40168P-AQ-1	GPDFNI-2 2 C1 - CDO		05/04/2022	Paydown	XXX	3,292,932	3,292,932	3,545,162	4,226,969		(934,038)		(934,038)	3,292,932				1,053,789	04/15/2027	
40168P-AR-9	GPDFNI-2 2 C2 - CDO		04/15/2022	Redemption @ 100.00	XXX	1,550,266	1,550,266	1,683,385	1,961,123		5,527		5,527	1,966,650		(416,384)	(416,384)	491,884	04/15/2027	
40168P-AS-7	GPDFNI-2 2 C3 - CDO		04/15/2022	Redemption @ 100.00	XXX	1,218,066	1,218,066	1,322,659	1,540,882		4,343		4,343	1,545,225		(327,159)	(327,159)	386,480	04/15/2027	
40168P-AT-5	GPDFNI-2 2 C4 - CDO		05/04/2022	Paydown	XXX	568,459	568,459	612,001	729,713		(161,255)		(161,255)	568,459				175,799	04/15/2027	
40168P-AU-2	GPDFNI-2 2 C5 - CDO		05/04/2022	Paydown	XXX	1,369,031	1,369,031	1,473,895	1,757,384		(388,354)		(388,354)	1,369,031				423,380	04/15/2027	
40168P-AX-6	GPDFNI-2 2 D1 - CDO		05/06/2022	Paydown	XXX	1,453,657	1,453,657	1,561,274	1,962,165		(508,508)		(508,508)	1,453,657				619,303	04/15/2027	
40168P-AY-4	GPDFNI-2 2 D2 - CDO		04/15/2022	Redemption @ 100.00	XXX	708,845	708,845	769,637	936,599		17,667		17,667	954,266		(245,421)	(245,421)	298,713	04/15/2027	
40168P-AZ-1	GPDFNI-2 2 D3 - CDO		05/04/2022	Paydown	XXX	586,329	586,329	629,736	791,434		15,213		15,213	806,647		(220,318)	(220,318)	247,084	04/15/2027	
40168P-BA-5	GPDFNI-2 2 D4 - CDO		05/04/2022	Paydown	XXX	579,411	579,411	622,305	782,096		(202,685)		(202,685)	579,411				236,312	04/15/2027	

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Annual Statement for the Year 2022 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
40168P-BB-3	GPDFNI-2 2 D5 - CDO		04/15/2022	Paydown	XXX	604,940	604,940	649,724	579,307		(211,615)		(211,615)		367,692		237,248	237,248	246,723	04/15/2027
40438F-AE-4	HPEFS 2020-1 C - ABS		12/20/2022	Paydown	XXX	596,376	596,376	574,897	588,524		7,852		7,852		596,376				11,266	02/20/2030
40480*-AA-3	HS WILDCAT LLC		10/25/2022	Paydown	XXX	1,208	1,208	1,208	1,208						1,208				29	12/31/2050
409322-AD-6	HAMPTON ROADS PPV LLC		12/15/2022	Call @ 100.00	XXX	100,000	100,000	116,830	116,599		(195)		(195)		116,404		(16,404)	(16,404)	6,621	06/15/2053
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		02/07/2022	HSBC SECURITIES INC.	XXX	649,176	600,000	598,350	599,376		18		18		599,394		49,782	49,782	9,310	10/15/2025
437076-AS-1	HOME DEPOT INC		03/28/2022	Various	XXX	38,591,055	30,950,000	39,155,866	37,713,203		(77,656)		(77,656)		37,635,547		955,507	955,507	505,707	12/16/2036
438516-BS-4	HONEYWELL INTERNATIONAL INC		04/20/2022	JEFFERIES LLC	XXX	12,553,840	13,000,000	13,009,880	13,009,579		(69)		(69)		13,009,510		(455,670)	(455,670)	206,483	11/21/2047
440405-AE-8	HORZN 181 A - ABS		12/15/2022	Various	XXX	5,176,198	6,248,728	6,248,845	6,248,767		(116)		(116)		6,248,651		(1,072,453)	(1,072,453)	221,106	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS	C	12/15/2022	Paydown	XXX	48,637	48,636	48,635	48,631		5		5		48,636				776	11/15/2039
44045A-40-9	HORIZON TECHNOLOGY FINANCE CORP		07/27/2022	Various	XXX	1,402,611	1,406,525	1,406,525	1,406,525						1,406,525		(3,914)	(3,914)	13,191	03/30/2026
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		12/27/2022	Paydown	XXX	21,394	21,394	21,394	6,373		15,021		15,021		21,394				59	12/25/2036
444838-AG-1	HULLS 1411 D - CDO		10/18/2022	Paydown	XXX	82,108	82,108	63,469	74,692		7,416		7,416		82,108				3,862	10/19/2026
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS		12/27/2022	Paydown	XXX	17,698	17,698	5,247	5,247		12,450		12,450		17,698				58	05/25/2037
452308-AR-0	ILLINOIS TOOL WORKS INC		09/30/2022	GOLDMAN SACHS & CO.	XXX	1,253,175	1,500,000	1,394,955	1,410,399		2,063		2,063		1,412,463		(159,288)	(159,288)	63,863	09/01/2042
45254N-JW-8	IMM 2004-6 2A - RMBS		12/01/2022	Paydown	XXX	468,209	468,209	494,410	478,946		(10,736)		(10,736)		468,209				9,164	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS		12/27/2022	Paydown	XXX	544,052	538,422	462,977	460,039		78,383		78,383		538,422		5,630	5,630	3,734	08/25/2036
456866-AL-6	TRANE TECHNOLOGIES CO LLC		06/01/2022	Call @ 100.00	XXX	52,000	52,000	58,307	54,887		(323)		(323)		54,565		(2,565)	(2,565)	1,872	06/01/2025
456866-AM-4	TRANE TECHNOLOGIES CO LLC		02/22/2022	J.P. MORGAN SECURITIES LLC	XXX	770,557	660,000	771,845	716,657		(1,258)		(1,258)		715,399		55,157	55,157	11,694	11/15/2027
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS		12/01/2022	Paydown	XXX	200,775	200,775	200,775	200,775						200,775				3,721	07/15/2040
46590U-AA-0	HENDR 182 A - RMBS		12/15/2022	Paydown	XXX	1,009,863	1,009,863	1,008,306	1,008,489		1,375		1,375		1,009,863				20,816	10/15/2075
46590U-AB-8	HENDR 182 B - RMBS		12/15/2022	Paydown	XXX	6,084	6,084	6,082	6,083		2		2		6,084				275	10/15/2077
46616P-AB-9	HENDR 2011-1 B - RMBS		12/15/2022	Paydown	XXX	27,916	27,916	31,014	30,928		(3,012)		(3,012)		27,916				1,073	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2022	Paydown	XXX	12,961	12,961	12,954	12,960		1		1		12,961				312	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2022	Paydown	XXX	654,593	654,593	659,915	666,171		(11,578)		(11,578)		654,593				12,778	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS		12/15/2022	Paydown	XXX	132,054	132,054	131,208	131,488		567		567		132,054				2,669	10/15/2059
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2022	Paydown	XXX	23,146	23,146	23,140	23,153		(7)		(7)		23,146				532	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		12/15/2022	Paydown	XXX	6,397	6,397	6,392	6,393		4		4		6,397				135	01/17/2073
46625H-JD-3	JPMORGAN CHASE & CO		01/24/2022	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,159,540	2,001,422		(1,422)		(1,422)		2,000,000				45,000	01/24/2022
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		10/01/2022	Paydown	XXX	298,249	298,852	270,282	271,601		27,251		27,251		298,852		(603)	(603)	5,232	12/25/2035
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2022	Paydown	XXX	72,506	72,506	72,622	72,613		(107)		(107)		72,506				1,729	04/15/2044
46651T-AA-9	HENDR 181 A - RMBS		12/15/2022	Paydown	XXX	124,149	124,149	120,788	121,169		2,980		2,980		124,149				2,290	10/17/2072
46651T-AB-7	HENDR 181 B - RMBS		12/15/2022	Paydown	XXX	8,896	8,896	8,652	8,680		216		216		8,896				269	10/15/2074
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS		12/25/2022	Paydown	XXX	17,034	17,034	16,368	16,368		665		665		17,034				188	07/25/2052
470170-AB-7	NCBJ 2015-1 NTS - ABS	C	07/08/2022	Various	XXX	84,602	84,602	85,765	84,721		(118)		(118)		84,602				2,497	07/08/2022
470170-AD-3	NCBJ 2016-1 A - ABS	C	10/05/2022	Redemption @ 100.00	XXX	94,478	94,478	94,479	94,479						94,479				4,809	01/08/2027
47232X-AA-6	JMHT 2010-A A - RMBS		12/10/2022	Paydown	XXX	9,907	9,907	9,695	9,730		177		177		9,907				365	06/10/2055
476681-AB-7	JMIKE 211 A21 - ABS		11/17/2022	Various	XXX	1,678,180	2,000,000	2,000,000	2,000,000						2,000,000		(321,820)	(321,820)	54,816	02/15/2052
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		11/15/2022	Paydown	XXX	233,610	233,610	233,610	233,610						233,610				7,008	05/15/2034
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	02/22/2022	J.P. MORGAN SECURITIES LLC	XXX	765,501	729,000	741,583	735,014		(212)		(212)		734,802		30,699	30,699	15,005	02/14/2026
48020Q-AA-5	JONES LANG LASALLE INC		09/30/2022	Call @ 100.00	XXX	250,000	250,000	246,833	249,627		319		319		249,946		54	54	9,625	11/15/2022
48121@-AA-9	JRD HOLDINGS LLC		04/30/2022	Maturity @ 100.00	XXX	714,286	714,286	730,352	715,408		(1,122)		(1,122)		714,286				14,429	04/30/2022
48244X-AA-0	KDAC 2017-1 A - ABS	C	09/15/2022	Paydown	XXX	2,279,457	2,279,457	2,274,082	2,282,744		(3,288)		(3,288)		2,279,457				42,820	12/15/2042
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C	08/15/2022	Paydown	XXX	13,129	13,129	13,129	13,129						13,129				130	08/12/2031
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C	12/23/2022	Various	XXX	218,139	218,140	218,140	231,269						218,140				3,439	08/12/2031

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Annual Statement for the Year 2022 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
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2022	Paydown	XXX	8,997	8,997	7,847	8,297		700		700		8,997		-	-	413	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC		11/15/2022	Paydown	XXX	37,050	37,050	37,050	37,050						37,050				2,167	05/15/2033
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		02/23/2022	INC.	XXX	1,038,160	1,000,000	998,320	999,477		28		28		999,505		38,655	38,655	20,542	09/01/2024
49836M-AA-6	KREIGN I NTS - CMBS		11/30/2022	INTERNAL TRANSFER	XXX	28,240,160	28,250,000	28,240,620	28,240,994		125		125		28,241,120		(960)	(960)	1,410,799	05/30/2049
50076Q-AE-6	KRAFT HEINZ FOODS CO		12/05/2022	MORGAN STANLEY & CO. LLC	XXX	1,914,260	2,000,000	2,162,290	2,137,579		(3,938)		(3,938)		2,133,641		(219,381)	(219,381)	100,833	06/04/2042
50188H-AC-5	LCM XVIII ER - CDO		01/20/2022	MARKETS INC.	XXX	1,327,031	1,425,000	1,425,000	1,425,000						1,425,000		(97,969)	(97,969)	23,129	04/21/2031
50209L-AA-5	LMRK 2018-1 C - RMBS		12/15/2022	Paydown	XXX	18,750	18,750	18,571	18,692		58		58		18,750		-	-	426	06/15/2048
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS		12/01/2022	Paydown	XXX	285,943	285,943	277,323	284,275		1,668		1,668		285,943		-	-	3,709	03/12/2049
521865-BA-2	LEAR CORP		02/22/2022	MORGAN STANLEY & CO. LLC	XXX	789,908	750,000	747,683	748,217		31		31		748,248		41,660	41,660	8,766	05/15/2029
524660-BA-4	LEGGETT & PLATT INC		03/22/2022	TRUIST SECURITIES, INC.	XXX	855,410	1,000,000	997,050	997,056		11		11		997,067		(141,657)	(141,657)	12,056	11/15/2051
525015-AA-1	LEHIGH UNIVERSITY		12/06/2022	RBC Capital Markets LLC	XXX	783,830	1,000,000	889,600	900,973		2,325		2,325		903,298		(119,468)	(119,468)	37,013	11/15/2046
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS		12/01/2022	Paydown	XXX	112,553	112,553	111,423	111,579		974		974		112,553		-	-	3,506	03/25/2037
527288-BE-3	JEFFERIES FINANCIAL GROUP INC		02/25/2022	JEFFERIES LLC	XXX	3,092,280	3,000,000	3,194,928	3,038,857		(5,888)		(5,888)		3,032,969		59,311	59,311	60,958	10/18/2023
532457-BA-5	ELI LILLY AND CO		05/10/2022	BNP PARIBAS SECURITIES CORP.	XXX	5,697,300	5,000,000	6,056,410	5,874,991		(15,177)		(15,177)		5,859,814		(162,514)	(162,514)	182,688	03/15/2037
53688T-AA-2	FDG 2015-1 LLC -		05/29/2022	Paydown	XXX	64,748	64,748	64,748	64,748						64,748		-	-	648	10/29/2027
53946J-AC-8	LNCR 2019-CRE2 AS - CMBS	C	08/15/2022	Paydown	XXX	666,023	666,024	591,873	622,325		43,698		43,698		666,024		-	-	9,884	05/15/2036
53946J-AC-8	LNCR 2019-CRE2 AS - CMBS	C	11/15/2022	Paydown	XXX	91,354	91,354	81,183	85,360		5,994		5,994		91,354		-	-	2,028	05/15/2036
53948H-AG-1	LNCR 2021-CRE6 C - CMBS		04/11/2022	WELLS FARGO SECURITIES LLC	XXX	1,458,750	1,500,000	1,500,000	1,500,000						1,500,000		(41,250)	(41,250)	12,273	11/15/2038
53948H-AJ-5	LNCR 2021-CRE6 D - CMBS		04/11/2022	WELLS FARGO SECURITIES LLC	XXX	241,250	250,000	250,000	250,000						250,000		(8,750)	(8,750)	2,496	11/15/2038
539830-BB-4	LOCKHEED MARTIN CORP		05/26/2022	Various	XXX	18,521,742	19,000,000	19,912,804	19,811,265		(9,970)		(9,970)		19,801,296		(1,279,554)	(1,279,554)	337,561	12/15/2042
539830-BK-4	LOCKHEED MARTIN CORP		10/06/2022	Various	XXX	4,463,466	4,585,000	4,788,625	4,750,633		(4,497)		(4,497)		4,746,136		(282,670)	(282,670)	143,828	05/15/2036
548661-CJ-4	LOWE'S COMPANIES INC		08/17/2022	US BANCORP INVESTMENTS INC.	XXX	5,294,550	5,000,000	5,918,540	5,726,832		(25,511)		(25,511)		5,718,841		(424,291)	(424,291)	231,458	10/15/2035
55037L-AA-2	LUNRR 2020-1 A - ABS	C	12/15/2022	Paydown	XXX	60,027	60,027	60,026	60,026		-		-		60,027		-	-	1,170	02/15/2045
552747-AC-1	MFRA 2021-INV1 A3 - RMBS		02/01/2022	Paydown	XXX	15,036	15,036	15,053	15,053		(17)		(17)		15,036		-	-	21	01/25/2056
552747-AC-1	MFRA 2021-INV1 A3 - RMBS		12/01/2022	Paydown	XXX	56,062	56,062	56,127	56,124		(62)		(62)		56,062		-	-	362	01/25/2056
55275R-AD-4	MABS 2006-NC3 A4 - RMBS		12/27/2022	Paydown	XXX	1,034,266	1,034,266	659,165	683,236		375,101	24,071	351,030		1,034,266		-	-	3,373	10/25/2036
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2022	Paydown	XXX	1,202,421	1,202,421	1,200,147	1,200,307		2,114		2,114		1,202,421		-	-	14,787	03/15/2044
55336V-AA-8	MPLX LP		02/07/2022	JANE STREET EXECUTION SERVICES LLC	XXX	1,046,330	1,000,000	996,400	998,720		41		41		998,761		47,569	47,569	19,333	02/15/2025
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2022	Paydown	XXX	98,887	98,887	98,884	98,884		3		3		98,887		-	-	1,021	10/15/2039
55616-AA-8	CTL - MACYS (MOONACHIE NJ)		12/23/2022	Various	XXX	703,825	703,825	703,825	703,825						703,825		-	-	42,148	03/15/2037
55819P-AE-9	MDPK XXXVI B2 - CDO	C	03/21/2022	Paydown	XXX	750,000	750,000	750,000	750,000						750,000		-	-	11,051	01/18/2033
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		04/11/2022	GOLDMAN SACHS & CO.	XXX	260,430	250,000	249,688	249,881		7		7		249,888		10,542	10,542	7,674	03/01/2026
571748-BC-5	MARSH & MCLENNAN COMPANIES INC		03/10/2022	JANE STREET EXECUTION SERVICES LLC	XXX	309,930	300,000	319,602	318,837		(91)		(91)		318,746		(8,816)	(8,816)	8,120	01/30/2047
571903-BD-4	MARRIOTT INTERNATIONAL INC		09/29/2022	SUMRIDGE PARTNERS LLC	XXX	107,259	106,000	108,728	107,868		(404)		(404)		107,463		(204)	(204)	5,621	05/01/2025
575634-AS-9	MASSACHUSETTS ELECTRIC CO		11/10/2022	WELLS FARGO SECURITIES, LLC	XXX	12,266,110	13,000,000	15,477,982	15,192,896		(32,330)		(32,330)		15,160,566		(2,894,456)	(2,894,456)	363,833	11/15/2039
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		02/01/2022	Adjustment	XXX	1,240,227	1,250,000	1,240,213	1,240,227						1,240,227		-	-		12/01/2061
57636Q-AT-1	MASTERCARD INC		03/02/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	1,396,290	1,500,000	1,485,795	1,486,051		51		51		1,486,103		(89,813)	(89,813)	20,773	03/15/2051
57643L-NW-2	MABS 2006-AB1 A3B - RMBS		12/01/2022	Paydown	XXX	200,389	200,389	155,654	159,329		44,735	3,675	41,060		200,389		-	-	2,838	02/25/2036

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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.						
580135-BY-6	MCDONALD'S CORP		01/07/2022	J.P. MORGAN SECURITIES LLC	XXX	13,329,250	11,000,000	13,115,025	12,297,083		(4,642)		(4,642)		12,292,442		1,036,808	1,036,808	354,521	01/08/2028
583491-AB-1	LEONARDO US HOLDING INC		12/15/2022	Call @ 135.70	XXX	20,354,400	15,000,000	17,025,000	16,793,188		(55,871)		(55,871)		16,737,317		3,617,083	3,617,083	1,567,188	07/15/2039
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS		12/01/2022	Paydown	XXX	8,101	8,101	7,703	7,862		239		239		8,101		-	-	84	02/25/2034
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	C	12/06/2022	Paydown	XXX	113,693	113,693	113,267	113,355		338		338		113,693				4,690	12/06/2032
594918-AD-6	MICROSOFT CORP		04/13/2022	Morgan Stanley & Co. LLC	XXX	4,620,462	3,850,000	4,524,197	4,425,198		(6,787)		(6,787)		4,418,411		202,051	202,051	76,187	06/01/2039
594918-CA-0	MICROSOFT CORP		04/13/2022	HSBC Securities (USA), Inc.	XXX	6,649,565	6,150,000	6,762,725	6,705,841		(4,126)		(4,126)		6,701,715		(52,151)	(52,151)	182,963	02/06/2047
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC		12/30/2022	Paydown	XXX	522,202	522,202	565,738	558,026		(35,824)		(35,824)		522,202				114,724	06/30/2032
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC	C	09/29/2022	BARCLAYS CAPITAL INC	XXX	4,336,944	4,800,000	4,800,000	4,800,000						4,800,000		(463,056)	(463,056)	216,670	09/11/2029
610333-AW-6	MOCAP 2014-1 CR - CDO		04/22/2022	Paydown	XXX	598,221	598,221	599,717	593,834		4,387		4,387		598,221				5,914	10/22/2026
610333-AY-2	MOCAP 2014-1 DR - CDO		10/24/2022	Paydown	XXX	541,241	541,241	541,241	541,241						541,241		-	-	19,853	10/22/2026
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD	C	10/15/2022	Maturity @ 100.00	XXX	200,000	200,000	199,364	199,941		59		59		200,000				9,400	10/15/2022
617446-HD-4	MORGAN STANLEY		12/05/2022	MARKET TAXES CORP	XXX	3,468,240	3,000,000	3,489,501	3,323,399		(22,165)		(22,165)		3,301,234		167,006	167,006	257,375	04/01/2032
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS		12/27/2022	Paydown	XXX	47,562	47,562	32,817	46,320		1,242		1,242		47,562				345	01/25/2035
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS		12/27/2022	Paydown	XXX	1,038,092	1,038,092	967,999	951,822		86,270		86,270		1,038,092		-	-	6,965	04/25/2036
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS		01/01/2022	Paydown	XXX	247	247	247	248		(1)		(1)		247				1	05/17/2049
61767Y-BC-3	MSC 2018-H3 AS - CMBS		03/22/2022	CREDIT SUISSE SECURITIES (USA)	XXX	4,967,063	4,800,000	4,943,983	4,897,602		(3,257)		(3,257)		4,894,346		72,717	72,717	66,140	07/17/2051
61946G-AA-1	MSAIC 2017-2 A - ABS		12/20/2022	Paydown	XXX	24,231	24,231	24,228	24,228		3		3		24,231				441	06/22/2043
63172D-AA-9	CFOZ 2019 A - CDO		11/15/2022	Paydown	XXX	687,621	687,621	687,621	687,621						687,621		-	-	15,251	08/31/2034
638585-BF-5	BANK OF AMERICA CORP NATIONWIDE BUILDING SOCIETY	C	02/08/2022	Merrill Lynch Pierce Fenner Smith	XXX	9,509,440	8,000,000	9,372,080	8,963,150		(14,849)		(14,849)		8,948,301		561,139	561,139	219,111	03/15/2028
63861V-AC-1	NAVSL 2021-A A - ABS	C	03/17/2022	Jefferies LLC	XXX	7,945,860	7,800,000	7,800,000	7,800,000						7,800,000		145,860	145,860	217,423	08/01/2024
63942B-AA-2	NAVTR 211 B - ABS	C	12/15/2022	Paydown	XXX	42,402	42,402	42,396	42,395		7		7		42,402		-	-	150	05/15/2069
63943B-AB-9	NSLT 2007-1 B2 - ABS	C	12/15/2022	Paydown	XXX	20,759	20,759	20,718	20,720		39		39		20,759		-	-	380	11/15/2046
64032E-AJ-6	NEUB 23R ER - CDO		12/13/2022	Various	XXX	4,795,858	4,795,858	4,394,989	4,368,939		270,667		270,667		4,639,606		156,252	156,252	43,098	08/25/2037
64131D-AF-6	NEW CARDINALS STADIUM LLC		02/25/2022	Paydown	XXX	500,000	500,000	495,750	496,225		3,775		3,775		500,000				10,666	10/17/2027
64318@-AA-9	USRE 211 B1 - ABS		06/30/2022	Paydown	XXX	617,100	617,100	672,903	662,153		(45,053)		(45,053)		617,100				38,138	06/30/2032
643821-AB-7	NEWTEK BUSINESS SERVICES CORP		04/11/2022	GOLDMAN SACHS & CO.	XXX	917,305	1,000,000	993,769	993,973		331		331		994,304		(77,000)	(77,000)	7,498	10/20/2061
65158N-AB-8	NEWTEK BUSINESS SERVICES CORP		10/26/2022	JEFFERIES LLC	XXX	1,095,875	1,100,000	1,089,620	1,095,864		1,756		1,756		1,097,620		(1,745)	(1,745)	64,193	11/15/2023
652526-70-8	CTL - NOAA - ALPENA MI (GSA)		11/08/2022	Various	XXX	5,331,120	5,441,475	5,441,527	5,441,505		(18)		(18)		5,441,487		(110,367)	(110,367)	232,667	02/01/2026
65487@-AA-1	U.S. BANCORP INVESTMENTS, INC.		12/23/2022	Various	XXX	203,133	202,241	204,263	203,011		(344)		(344)		202,667		466	466	7,479	07/15/2025
655844-BH-0	NORFOLK SOUTHERN CORP		03/10/2022	Paydown	XXX	5,562,300	5,000,000	5,446,330	5,391,774		(2,519)		(2,519)		5,389,255		173,045	173,045	109,504	10/01/2041
655844-BR-8	NORFOLK SOUTHERN CORP		04/20/2022	Paydown	XXX	2,568,500	2,500,000	2,483,175	2,485,333		102		102		2,485,435		83,065	83,065	89,125	01/15/2046
666807-BP-6	NORTHROP GRUMMAN CORP		11/08/2022	Various	XXX	18,776,476	21,400,000	21,223,791	21,235,164		2,825		2,825		21,237,990		(2,461,514)	(2,461,514)	643,031	10/15/2047
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T		04/01/2022	Maturity @ 100.00 BROADCORT CAPITAL CORP FIXED I	XXX	9,427	9,427	9,637	9,435		(8)		(8)		9,427		-	-	332	10/01/2023
67077M-AE-8	NUTRIEN LTD	C	02/22/2022	Paydown	XXX	165,683	156,000	152,309	153,638		64		64		153,702		11,981	11,981	1,196	12/15/2026
67103B-30-8	OFS CAPITAL CORP		01/01/2022	Call @ 25.00	XXX														254	04/30/2025
67103B-70-4	OFS CAPITAL CORP		08/31/2022	Various	XXX	44,738	45,000	45,000	45,000						45,000		(262)	(262)	665	10/31/2028
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS		12/01/2022	Paydown	XXX	5,815	5,815	5,767	5,762		53		53		5,815		-	-	59	04/25/2046
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2022	Paydown	XXX	36,943	36,943	34,209	34,592		2,351		2,351		36,943		-	-	1,645	10/01/2051
677071-AU-6	OHANA 2007A I - RMBS		10/01/2022	Paydown	XXX	35,701	35,701	30,137	30,922		4,779		4,779		35,701		-	-	1,615	10/01/2051
677071-AV-4	OHANA 2007A II - RMBS		10/01/2022	Paydown	XXX	8,375	8,375	7,968	8,032		343		343		8,375		-	-	388	10/01/2051

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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.						
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS		10/01/2022	Paydown	XXX	3,388	3,388	3,699	3,678		(290)		(290)		3,388		-	-	136	10/01/2051
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP		04/14/2022	STIFEL NICOLAUS & COMPANY INC	XXX	999,130	1,000,000	981,550	989,217		626		626		989,843		9,287	9,287	25,080	08/26/2026
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC		02/23/2022	GOLDMAN SACHS & CO	XXX	6,637,750	5,000,000	6,436,035	6,161,601		(13,721)		(13,721)		6,147,880		489,870	489,870	110,833	05/01/2032
68245J-AB-6	INTACT US HOLDINGS INC		02/25/2022	HILLTOP SECURITIES INC	XXX	3,244,554	3,195,000	3,246,184	3,203,636		(1,628)		(1,628)		3,202,007		42,547	42,547	45,724	11/09/2022
68269L-AA-4	OMFIT 2020-1 A - ABS		05/03/2022	BOFA SECURITIES, INC	XXX	1,253,125	1,250,000	1,249,905	1,249,957		10		10		1,249,967		3,158	3,158	18,800	05/14/2032
690742-AB-7	OWENS CORNING		04/12/2022	BARCLAYS CAPITAL INC	XXX	2,983,750	2,500,000	2,763,000	2,718,359		(2,536)		(2,536)		2,715,823		267,927	267,927	63,681	12/01/2036
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP		03/04/2022	OPPENHEIMER & CO. INC	XXX	3,227,430	3,000,000	2,955,000	2,967,349		1,522		1,522		2,968,871		258,559	258,559	38,250	06/30/2025
69120V-AL-5	OWL ROCK CORE INCOME CORP		11/15/2022	Various	XXX	29,097	30,000	28,322			86		86		28,408		689	689	257	03/21/2025
691543-70-6	OXFORD LANE CAPITAL CORP		08/08/2022	Various	XXX	285,358	277,100	270,006	270,361		140		140		270,501		14,857	14,857	2,301	03/31/2031
691543-88-8	OXFORD LANE CAPITAL CORP		03/24/2022	Ladenburg Thalmann & Co. Inc.	XXX	498	500	491			(1)		(1)		490		8	8		01/31/2027
69181V-30-5	OXFORD SQUARE CAPITAL CORP		04/25/2022	Ladenburg Thalmann & Co. Inc.	XXX	2,387	2,350	2,108	2,148		13		13		2,161		226	226	37	04/30/2026
69181V-50-3	OXFORD SQUARE CAPITAL CORP		06/10/2022	Various	XXX	62,012	62,675	61,472	61,546		64		64		61,610		402	402	1,706	07/31/2028
69403W-AE-7	PACBEA 2006 - A AE - RMBS		07/15/2022	Paydown	XXX	6,264	6,264	5,830	5,896		368		368		6,264		-	-	264	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - RMBS		07/15/2022	Paydown	XXX	15,065	15,065	12,561	12,446		2,619		2,619		15,065				648	07/15/2051
69415@-AA-0	PETERSHILL II ONSHORE IM		09/20/2022	Call @ 100.00	XXX	2,310,400	2,310,400	2,310,400	2,310,400						2,310,400				182,586	12/02/2039
69416*-AA-1	PETERSHILL II OFFSHORE IM		09/20/2022	Various	XXX	1,714,140	1,708,800	1,708,800	1,708,800						1,708,800		5,340	5,340	129,703	12/02/2039
69416@-AA-9	PETERSHILL II ONSHORE GP		09/20/2022	Call @ 100.00	XXX	1,350,400	1,350,400	1,350,400	1,350,400						1,350,400				106,719	12/02/2039
69417*-AA-6	PETERSHILL II OFFSHORE GP		09/20/2022	Call @ 100.00	XXX	1,030,400	1,030,400	1,030,400	1,030,400						1,030,400				74,887	12/02/2039
69689H-AC-9	PSTAT 2019-4 A2 - CDO	C	09/21/2022	Paydown	XXX	250,000	250,000	250,000	250,000						250,000				5,789	10/25/2027
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS		07/04/2022	Paydown	XXX	(3,089,152)	(3,089,152)	(2,610,333)	(3,089,152)						(3,089,152)					05/04/2054
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		02/22/2022	US BANCORP INVESTMENTS INC	XXX	1,035,280	1,000,000	1,000,000	1,000,000						1,000,000		35,280	35,280	20,874	02/15/2025
708062-AC-8	PENNANTPARK INVESTMENT CORP		01/05/2022	OPPENHEIMER & CO. INC	XXX	1,407,085	1,388,000	1,380,269	1,381,256		23		23		1,381,280		25,805	25,805	11,451	05/01/2026
708696-BX-6	PENNSYLVANIA ELECTRIC CO		02/22/2022	J.P. MORGAN SECURITIES LLC	XXX	517,080	500,000	498,625	499,559		19		19		499,578		17,502	17,502	7,435	04/15/2025
713448-BP-2	PEPSICO INC		04/07/2022	RBC CAPITAL MARKETS, LLC	XXX	18,249,150	15,000,000	18,233,370	17,779,708		(28,345)		(28,345)		17,751,363		497,787	497,787	602,708	01/15/2040
71742W-30-1	PHENIXFIN CORP		04/04/2022	Various	XXX	67,661	66,925	66,734	66,737		1		1		66,738		922	922	41	11/01/2028
718546-AR-5	PHILLIPS 66		02/22/2022	GOLDMAN SACHS & CO	XXX	1,043,160	1,000,000	999,000	999,348		14		14		999,361		43,799	43,799	17,225	03/15/2028
718546-BA-1	PHILLIPS 66		03/22/2022	J.P. MORGAN SECURITIES LLC	XXX	425,040	500,000	496,315	496,318		7		7		496,325		(71,285)	(71,285)	5,867	03/15/2052
72349C-AB-8	CCIPT 2009-1 A2 - RMBS		12/01/2022	Paydown	XXX	120,000	120,000	152,552	133,733		(13,733)		(13,733)		120,000		-	-	5,850	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2022	Paydown	XXX	242,920	242,920	242,919	242,920		1		1		242,920		-	-	4,880	06/15/2044
723787-AM-9	PIONEER NATURAL RESOURCES CO		02/24/2022	Call @ 108.34	XXX	541,723	500,000	501,219	500,545		(20)		(20)		500,525		41,198	41,198	13,535	01/15/2026
72703P-AC-7	PLNT 191 A2 - ABS		12/05/2022	Paydown	XXX	6,060	6,060	6,060	6,060						6,060				146	12/05/2049
73102Q-AA-4	POLAR TANKERS INC		11/10/2022	Various	XXX	2,332,115	2,172,924	2,100,944	2,137,444		(29,815)		(29,815)		2,107,629		224,486	224,486	68,204	05/10/2037
73939V-AA-2	ARTERA SERVICES LLC		12/13/2022	Various	XXX	628,125	750,000	751,875	751,636		(311)		(311)		751,325		(123,200)	(123,200)	77,977	12/04/2025
74151#-AQ-1	PRICEWATERHOUSECOOPERS LLP		04/01/2022		XXX														(37,300)	09/14/2035
743315-AJ-2	PROGRESSIVE CORP		08/10/2022	GUZMAN & CO	XXX	1,157,590	1,000,000	1,192,538	1,141,194		(10,382)		(10,382)		1,130,812		26,778	26,778	62,753	03/01/2029
744320-AM-4	PRUDENTIAL FINANCIAL INC		08/10/2022	DEUTSCHE BANK SECURITIES, INC	XXX	1,308,915	1,305,000	1,347,578	1,316,141		(6,701)		(6,701)		1,309,440		(525)	(525)	48,326	06/15/2043
747525-AJ-2	QUALCOMM INC		05/19/2022	GOLDMAN, SACHS & CO	XXX	1,078,355	1,040,000	1,040,894	1,040,852		(19)		(19)		1,040,832		37,523	37,523	24,583	05/20/2035
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS		12/01/2022	Paydown	XXX	335,436	385,664	342,564	346,714		38,951		38,951		385,664		(50,228)	(50,228)	10,412	11/25/2036

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Annual Statement for the Year 2022 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
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS		12/01/2022	Paydown	XXX	200,235	222,509	220,328	220,484		2,025		2,025		222,509		(22,274)	(22,274)	5,663	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS		12/01/2022	Paydown	XXX	192,209	216,120	178,962	178,962		37,158		37,158		216,120		(23,910)	(23,910)	6,994	09/28/2037
74955D-AA-9	RGS (AEGCO) FUNDING CORP		01/01/2022	Paydown	XXX															12/07/2022
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS		12/01/2022	Paydown	XXX	248,487	251,422	238,944	240,105		11,317		11,317		251,422		(2,935)	(2,935)	5,565	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS		12/01/2022	Paydown	XXX	56,467	79,882	76,817	77,102		2,780		2,780		79,882		(23,415)	(23,415)	2,893	08/25/2036
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS		12/01/2022	Paydown	XXX	206,540	232,050	214,461	216,266		15,784		15,784		232,050		(25,510)	(25,510)	6,562	05/25/2036
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	C	11/10/2022	Various	XXX	2,490,354	2,494,784	2,688,130	2,595,457		(26,375)		(26,375)		2,577,551		(87,197)	(87,197)	157,918	09/30/2027
75419T-AA-1	RATTLER MIDSTREAM LP		04/13/2022	J.P. MORGAN SECURITIES LLC	XXX	302,250	300,000	300,000	300,000						300,000		2,250	2,250	12,563	07/15/2025
75574U-20-0	READY CAPITAL CORP		09/09/2022	Various	XXX	669,522	643,950	657,012	646,584		(612)		(612)		645,972		23,550	23,550	16,402	08/15/2023
75574U-60-6	READY CAPITAL CORP		08/11/2022	Various	XXX	227,566	223,425	228,666	226,187		(394)		(394)		225,793		1,773	1,773	2,813	02/15/2026
75913M-AA-7	REGIONS BANK		08/10/2022	GOLDMAN SACHS & CO	XXX	4,074,595	3,500,000	4,102,742	4,034,003		(14,268)		(14,268)		4,019,735		54,860	54,860	141,721	06/26/2037
759509-AB-8	RELIANCE STEEL & ALUMINUM CO.		04/18/2022	PERSHING LLC	XXX	1,952,973	1,650,000	1,728,623	1,715,734		(793)		(793)		1,714,941		238,032	238,032	48,036	11/15/2036
75970N-AG-2	RAMC 2005-2 AV3 - RMBS		12/27/2022	Paydown	XXX	23,104	23,104	19,646	20,961		2,143		2,143		23,104				135	08/25/2035
759950-CV-8	RAMC 2004-2 AF6 - RMBS		12/01/2022	Paydown	XXX	21,188	21,188	20,953	20,713		476		476		21,188				409	07/25/2034
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		10/01/2022	Paydown	XXX	1,993	2,660	1,944	1,127		1,533		1,533		2,660		(666)	(666)	80	03/25/2037
76125G-AA-2	REST LLC		07/02/2022	Paydown	XXX	547,102	547,102	547,102	547,102						547,102					01/02/2023
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS		12/01/2022	Paydown	XXX	417,767	464,510	438,641	441,040		23,470		23,470		464,510		(46,743)	(46,743)	12,922	06/25/2037
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA		12/23/2022	Various	XXX	469,133	471,959	471,959	471,959						471,959		(2,826)	(2,826)	27,665	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	02/23/2022	GOLDMAN SACHS & CO	XXX	2,158,308	1,739,000	2,164,700	2,041,297		(6,156)		(6,156)		2,035,141		123,166	123,166	75,719	07/15/2028
78163D-30-8	RUNWAY GROWTH FINANCE CORP		12/06/2022	Oppenheimer MARKETAXESS CORPORATION	XXX	37,700	37,475	36,878			16		16		36,895		805	805		12/31/2027
783549-AZ-1	RYDER SYSTEM INC		04/18/2022	Various	XXX	947,970	861,000	824,149	847,730		872		872		848,600		99,368	99,368	22,772	12/01/2025
78403D-AM-2	SBATOW 2018-1 1C - RMBS		12/15/2022	Paydown	XXX	500,000	500,000	488,650	496,691		3,309		3,309		500,000				17,240	03/16/2048
78433X-AB-6	SALTT 211 A - ABS		12/15/2022	Paydown	XXX	93,164	93,164	93,164	93,164						93,164				1,306	02/28/2033
78440P-AC-2	SK TELECOM CO LTD	C	09/08/2022	Various	XXX	9,427,440	8,150,000	9,542,102	9,086,617		(55,639)		(55,639)		9,030,978		396,462	396,462	439,780	07/20/2027
78442G-GG-5	SLMA 2003-4 A5D - ABS		12/15/2022	Paydown	XXX	57,426	57,426	56,964	59,358		(1,931)		(1,931)		57,426				728	03/15/2033
78590A-40-6	SACHEM CAPITAL CORP		09/20/2022	Various	XXX	1,518,608	1,498,750	1,412,947	1,400,754		9,438		9,438		1,410,192		108,415	108,415	38,124	09/30/2025
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		12/29/2022	Paydown	XXX	1,394,691	1,394,691	848,391	1,189,537		546,300	341,146	205,154		1,394,691				71,116	10/31/2025
795830-AV-0	SALVATION ARMY		09/01/2022	Call @ 100.00	XXX	100,000	100,000	89,636	96,002		496		496		96,498		3,502	3,502	5,637	09/01/2026
80306A-AA-8	SAPA 2018-1 A - ABS	C	12/15/2022	Paydown	XXX	645,710	645,711	629,178	644,322		16,439	15,050	1,389		645,711				13,905	12/15/2040
80349A-80-2	SARATOGA INVESTMENT CORP		08/15/2022	Ladenburg Thalmann & Co. Inc.	XXX	1,290	1,300	1,277			1		1		1,278		12	12		04/30/2027
806851-AG-6	SCHLUMBERGER HOLDINGS CORP		03/21/2022	J.P. Morgan Securities LLC	XXX	2,044,720	2,000,000	2,084,354	2,040,125		(2,264)		(2,264)		2,037,861		6,859	6,859	20,444	12/21/2025
81377A-AD-4	SABR 2006-HE2 A2C - RMBS		12/27/2022	Paydown	XXX	721,614	721,614	389,853	428,044		323,659	30,088	293,571		721,614				2,124	07/25/2036
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS		12/01/2022	Paydown	XXX	145,525	145,525	145,173	145,178		348		348		145,525				1,870	02/25/2048
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	C	05/26/2022	Various	XXX	12,229,136	12,200,000	12,739,850	12,637,009		(9,300)		(9,300)		12,627,709		(398,573)	(398,573)	255,521	05/11/2035
82323M-AA-7	SAIL 2018-1 CN - ABS		12/19/2022	Paydown	XXX	58,113	193,497	52,653	131,823		2,710	79,170	(76,460)		55,362		2,751	2,751	2,791	09/15/2065
824348-BF-2	SHERWIN-WILLIAMS CO		02/22/2022	MORGAN STANLEY & CO. LLC	XXX	527,015	500,000	497,800	499,055		32		32		499,087		27,928	27,928	12,015	01/15/2026
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2022	Paydown	XXX	80,398	80,398	80,397	80,398						80,398				1,955	07/15/2044
83367T-BR-9	SOCIETE GENERALE SA	C	09/29/2022	RBC CAPITAL MARKETS, LLC	XXX	1,023,732	1,080,000	1,086,593	1,083,351		(603)		(603)		1,082,748		(59,016)	(59,016)	44,033	11/24/2025
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2022	Paydown	XXX	349,403	349,403	356,269	355,154		(5,751)		(5,751)		349,403				16,961	06/30/2035

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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
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		12/20/2022	Paydown	XXX	3,333	3,333	3,160			173		173		3,333		-	-	54	01/20/2050
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2022	Paydown	XXX	2,500	2,500	2,500	2,500						2,500				36	08/21/2051
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS		12/27/2022	Paydown	XXX	1,260,373	1,260,373	991,851	1,035,232		228,673	3,531	225,141		1,260,373		-	-	5,282	01/25/2037
837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC		08/25/2022	J.P. Morgan Securities LLC	XXX	4,754,692	4,450,000	5,048,868	4,911,853		(21,279)		(21,279)		4,890,574		(135,882)	(135,882)	186,059	05/15/2033
838518-AA-6	SOUTH JERSEY INDUSTRIES INC		08/04/2022	STIFEL, NICOLAUS & CO., INC.	XXX	296,225	340,000	340,534	340,495		(26)		(26)		340,469		(44,244)	(44,244)	13,891	04/15/2031
84265V-AA-3	SOUTHERN COPPER CORP		04/20/2022	BAIRD, ROBERT W., & COMPANY IN	XXX	1,234,000	1,000,000	1,009,740	1,007,313		(98)		(98)		1,007,215		226,785	226,785	55,208	07/27/2035
844741-BE-7	SOUTHWEST AIRLINES CO		02/22/2022	MORGAN STANLEY & CO. LLC	XXX	513,015	500,000	493,910	496,140		89		89		496,228		16,787	16,787	4,696	11/16/2027
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2022	Paydown	XXX	5,685	5,685	5,699	5,698		(14)		(14)		5,685				144	08/15/2031
852891-AC-4	STANCORP FINANCIAL GROUP INC		08/15/2022	Maturity @ 100.00	XXX	290,000	290,000	288,103	289,854		146		146		290,000				14,500	08/15/2022
85573L-AA-9	STARR 2019-1 A - ABS	C	11/15/2022	Paydown	XXX	196,879	196,879	196,870	196,874		5		5		196,879		-	-	3,817	03/15/2044
857473-AE-2	DAIWA CAPITAL MARKETS AMERICA		04/18/2022	Paydown	XXX	1,142,440	1,000,000	946,030	978,624		1,200		1,200		979,824		162,616	162,616	25,113	06/15/2026
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2022	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		12/20/2022	Paydown	XXX	12,500	12,500	12,497	12,498		2		2		12,500				268	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2022	Paydown	XXX	162,500	162,500	162,870	162,759		(259)		(259)		162,500		-	-	2,298	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS		12/20/2022	Paydown	XXX	71,300	71,300	72,366	72,075		(775)		(775)		71,300		-	-	1,699	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS		12/20/2022	Paydown	XXX	81,200	81,200	84,024	83,614		(2,414)		(2,414)		81,200		-	-	2,085	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2022	Paydown	XXX	5,000	5,000	5,000	5,001		(1)		(1)		5,000		-	-	99	11/22/2049
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS		12/01/2022	Paydown	XXX	15,065	15,065	14,476	14,549		515		515		15,065				154	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS		12/01/2022	Paydown	XXX	99,933	99,933	99,958	99,064		869		869		99,933				3,017	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS		12/01/2022	Paydown	XXX	69,724	69,724	61,672	61,672		8,052		8,052		69,724		-	-	2,281	08/25/2034
863871-AM-1	NAVIENT CORP		10/03/2022	Maturity @ 100.00	XXX	200,000	200,000	158,086	196,090		3,910		3,910		200,000					10/03/2022
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C	05/20/2022	Various	XXX	7,930,779	8,000,000	8,000,000	8,000,000						8,000,000		(69,221)	(69,221)	207,645	10/16/2028
86668@-AA-8	SCA 2019-1 A		12/23/2022	Various	XXX	422,876	422,876	422,876	422,875		-		-		422,875		1	1	18,335	12/15/2027
86745J-AA-5	SNVA 181 A - ABS		07/22/2022	Paydown	XXX	363,523	363,523	363,446	363,430		93		93		363,523		-	-	12,598	07/22/2048
86887Q-20-8	SURO CAPITAL CORP		08/16/2022	Various	XXX	822,720	825,575	807,412	807,543		1,540		1,540		809,083		13,636	13,636	22,543	12/30/2026
869504-AC-4	SPSS 2011-1 B - ABS		12/15/2022	Paydown	XXX	143,716	143,716	143,718	143,718		(2)		(2)		143,716				5,567	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS		12/15/2022	Paydown	XXX	23,534	23,534	23,522	23,580		(46)		(46)		23,534		-	-	728	01/15/2071
869509-AA-7	SPSS-121 A - ABS		12/15/2022	Paydown	XXX	51,312	51,312	49,548	49,787		1,526		1,526		51,312				1,691	11/15/2052
87151Q-AC-0	SYMETRA FINANCIAL CORP		09/06/2022	CROSS TRADE	XXX	13,890,949	14,000,000	14,049,350	14,019,236		(5,119)		(5,119)		14,014,116		(123,168)	(123,168)	690,861	07/15/2024
87162W-AJ-9	TD SYNEX CORP		03/22/2022	BOFA SECURITIES, INC	XXX	427,945	500,000	485,095	485,362		297		297		485,659		(57,714)	(57,714)	8,244	08/09/2031
871829-BL-0	SYSCO CORP		10/27/2022	Various	XXX	10,786,160	10,500,000	10,478,160	10,481,111		1,511		1,511		10,482,623		303,537	303,537	676,812	04/01/2030
872241-AB-0	COX COMMUNICATIONS INC		02/22/2022	DEUTSCHE BANK ALEX BROWN	XXX	11,196,510	9,750,000	10,738,689	10,446,110		(14,467)		(14,467)		10,431,643		764,867	764,867	359,014	02/01/2028
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC		12/05/2022	MARKET TAXES CORP	XXX	1,651,215	1,500,000	1,922,447	1,703,695		(27,517)		(27,517)		1,676,178		(24,963)	(24,963)	140,125	02/15/2028
87250H-AA-4	WINDR 2019-2 E - CDO	C	02/18/2022	Paydown	XXX	1,500,000	1,500,000	1,500,450	1,499,961		39		39		1,500,000				38,864	01/15/2033
87264A-BL-8	T-MOBILE USA INC		03/10/2022	U.S. Bank	XXX	414,665	500,000	495,095	495,273		37		37		495,310		(80,645)	(80,645)	8,833	02/15/2041
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2022	Paydown	XXX	92,500	92,500	92,500	92,500						92,500				2,856	11/25/2048
87404L-AA-0	TLWIND 2019-1 A - ABS	C	12/15/2022	Paydown	XXX	295,141	295,141	234,596	235,439		59,702		59,702		295,141		-	-	6,891	12/15/2044
88315L-AL-2	TMCL 211 A - RMBS	C	12/20/2022	Paydown	XXX	5,000	5,000	4,156			844		844		5,000		-	-	14	02/20/2046
88576V-AA-8	HENDR 2008-3 A1 - RMBS		12/15/2022	Paydown	XXX	116,640	116,640	129,502	131,156		(14,516)		(14,516)		116,640				4,559	06/15/2045
88576X-AA-4	HENDR 2010-1 A - RMBS		12/15/2022	Paydown	XXX	66,372	66,372	66,354	66,818		(447)		(447)		66,372		-	-	1,979	07/15/2059
88576X-AB-2	HENDR 2010-1 B - RMBS		12/15/2022	Paydown	XXX	77,522	77,522	77,485	77,521		1		1		77,522				3,871	07/15/2061
886065-AA-9	TBOLT 2018 A - ABS	C	12/15/2022	Paydown	XXX	142,846	142,846	142,843	142,846		-		-		142,846		-	-	3,177	09/15/2038
891160-MJ-9	CITIGROUP GLOBAL MARKETS INC.		11/10/2022	Various	XXX	1,821,120	2,000,000	1,996,500	1,997,712		204		204		1,997,736		(176,616)	(176,616)	84,583	09/15/2031
89255#-AA-9	VUMC 2018-1 LOAN - ABS		12/01/2022	Paydown	XXX	7,916	7,916	7,947	7,946		(30)		(30)		7,916		-	-	309	07/01/2048

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Annual Statement for the Year 2022 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
89352H-AM-1	TRANSCANADA PIPELINES LTD	C	04/20/2022	MARKETAXESS CORPORATION	XXX	2,516,500	2,500,000	2,650,350	2,605,700		(2,081)		(2,081)		2,603,619		(87,119)	(87,119)	73,872	03/01/2034
89417E-AR-0	TRAVELERS COMPANIES INC		03/02/2022	BARCLAYS CAPITAL INC	XXX	225,620	250,000	249,268	249,276		3		3		249,279		(23,659)	(23,659)	1,822	06/08/2051
89473L-AN-4	TRMPK 1RR C3R - CDO	C	06/08/2022	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				29,141	10/20/2028
896239-AC-4	TRIMBLE INC		11/29/2022	GOLDMAN, SACHS & CO.	XXX	5,918,391	6,150,000	6,147,721	6,148,411		172		172		6,148,583		(230,192)	(230,192)	289,631	06/15/2028
896442-50-6	TRINITY CAPITAL INC		09/08/2022	Various	XXX	331,337	321,575	334,438	327,545		(3,592)		(3,592)		323,954		7,383	7,383	11,255	01/16/2025
89655Y-AA-4	TRL 2009-1 A - RMBS		12/16/2022	Paydown	XXX	107,188	107,188	117,639	114,441		(7,253)		(7,253)		107,188				4,286	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2022	Paydown	XXX	178,919	178,919	185,502	183,668		(4,749)		(4,749)		178,919				5,076	10/16/2040
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD	C	03/18/2022	GOLDMAN SACHS & CO.	XXX	1,523,148	1,650,000	1,657,364	1,657,284		(143)		(143)		1,657,141		(133,993)	(133,993)	13,427	06/15/2031
89854D-AA*2	TSGE 2017-1 NOTE - ABS		09/25/2022	Paydown	XXX	64,759	64,759	64,759	64,759						64,759				2,440	09/25/2031
90139A-AA-0	CL-DAL 2020 A - ABS		12/01/2022	Paydown	XXX	(486,118)													(385,027)	12/15/2045
90139A-AB-8	CL-DAL 2020 B - ABS		12/01/2022	Paydown	XXX	-													(203,178)	12/15/2045
90270R-AA-2	UBSBB 2012-C4 AS - CMBS		10/13/2022	Paydown	XXX	200,000	200,000	200,563	199,927		73		73		200,000				5,150	12/12/2045
90290M-AC-5	US FOODS INC		07/27/2022	Various	XXX	2,532,303	2,500,000	2,500,000	2,500,000						2,500,000		32,303	32,303	121,960	04/15/2025
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH		01/02/2022	Paydown	XXX	13,739	13,739	14,564	13,937		(197)		(197)		13,739				471	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2022	Paydown	XXX	2,493	2,493	2,493	2,493						2,493				80	02/15/2027
90931C-AA-6	UAL AA - ABS		08/25/2022	Paydown	XXX	4,625	4,625	4,891	4,882		(257)		(257)		4,625				144	02/25/2033
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2022	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		10/11/2022	Paydown	XXX	53,871	53,871	53,871	53,871						53,871				1,615	10/11/2027
90983V-AA-1	UNITED COMMUNITIES LLC		09/15/2022	Paydown	XXX	2,387	2,387	2,017	2,069		318		318		2,387				100	09/15/2051
911312-AJ-5	UNITED PARCEL SERVICE INC		02/16/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	10,149,764	7,649,000	10,295,783	9,881,622		(13,215)		(13,215)		9,868,407		281,357	281,357	279,273	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC		04/29/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	8,327,965	7,987,000	9,301,004	9,132,853		(14,563)		(14,563)		9,118,290		(790,325)	(790,325)	180,623	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE INC		04/29/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	11,004,095	11,000,000	10,913,720	10,919,373		506		506		10,919,879		84,216	84,216	142,135	11/15/2047
911312-BY-1	UNITED PARCEL SERVICE INC		11/10/2022	BOFA SECURITIES, INC	XXX	977,930	1,000,000	996,230	997,064		289		289		997,078		(19,148)	(19,148)	49,939	04/01/2030
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP		06/24/2022	Various	XXX	23,036,126	21,105,000	24,648,677	23,953,415		(66,986)		(66,986)		23,886,430		(850,303)	(850,303)	662,233	05/01/2035
91324P-AX-0	UNITEDHEALTH GROUP INC		08/11/2022	FBS INVESTMENT SERVICES, INC	XXX	18,286,150	15,000,000	19,180,200	18,670,420		(105,036)		(105,036)		18,565,383		(279,233)	(279,233)	647,292	06/15/2037
91823A-AH-4	VBTOW 181 D - ABS		02/28/2022	Paydown	XXX	150,000	150,000	150,000	150,000						150,000				1,305	02/18/2048
91823A-AJ-0	VBTOW 181 F - ABS		02/28/2022	Paydown	XXX	1,780,000	1,780,000	1,768,114	1,776,486		3,514		3,514		1,780,000				19,728	02/18/2048
91823A-AS-0	VBTOW 2020-1 F - RMBS		03/11/2022	Paydown	XXX	5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				617,147	06/15/2050
91913Y-BD-1	VALERO ENERGY CORP		03/22/2022	BOFA SECURITIES, INC	XXX	1,293,960	1,500,000	1,495,110	1,495,119		21		21		1,495,140		(201,180)	(201,180)	17,338	12/01/2051
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2022	Paydown	XXX	5,000	5,000	4,805	4,894		106		106		5,000				114	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2022	Paydown	XXX	7,500	7,500	7,500	7,500						7,500				130	07/15/2044
92212K-AD-8	VDC 211 A2 - ABS		04/11/2022	CREDIT SUISSE SECURITIES (USA)	XXX	1,330,318	1,450,000	1,450,000	1,450,000						1,450,000		(119,682)	(119,682)	10,203	10/15/2046
923268-AL-0	VENTR 40 D1 - CDO	C	03/07/2022	Paydown	XXX	3,250,000	3,250,000	3,270,313	3,269,772		(19,772)		(19,772)		3,250,000				44,574	11/24/2031
92334N-AC-7	VEOLIA ENVIRONNEMENT SA	C	11/23/2022	Call @ 100.00	XXX	16,962,546	15,150,000	17,831,702	17,555,340		(84,588)		(84,588)		17,470,753		(2,320,753)	(2,320,753)	2,812,446	06/01/2038
92537K-AB-0	CMO/RMBS		12/01/2022	Paydown	XXX	95,809	95,809	95,807	95,770		39		39		95,809				993	10/27/2059
92539N-AC-0	VERUS 227 A3 - CMO/RMBS		12/25/2022	Paydown	XXX	40,362	40,362	39,365	39,365		997		997		40,362				411	07/25/2067
925524-AH-3	PARAMOUNT GLOBAL		02/01/2022	Morgan Stanley	XXX	4,689,405	3,500,000	4,368,585	4,178,262		(5,659)		(5,659)		4,172,603		516,802	516,802	140,109	07/30/2030
92826C-AJ-1	VISA INC		05/26/2022	FBS INVESTMENT SERVICES, INC	XXX	11,885,673	12,900,000	12,846,207	12,850,863		478		478		12,851,341		(965,668)	(965,668)	334,827	09/15/2047
92857T-AH-0	VODAFONE GROUP PLC	C	08/25/2022	J.P. MORGAN SECURITIES LLC	XXX	9,481,277	8,091,000	10,739,548	9,851,656		(123,114)		(123,114)		9,810,711		(329,435)	(329,435)	654,865	02/15/2030
92936T-AE-2	WFRBS 2012-C7 C - CMBS		10/01/2022	Paydown	XXX	318,389	318,389	175,337	309,070		157,730	148,412	9,319		318,389				12,569	06/16/2045

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Annual Statement for the Year 2022 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.						
93042#AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/23/2022	Various	XXX	347,919	347,919	347,919	347,938		(2)		(2)		347,935		(17)	(17)	18,553	06/30/2033
931142-CK-7	WALMART INC		08/25/2022	GOLDMAN, SACHS & CO.	XXX	5,735,115	4,500,000	6,032,187	5,777,686		(39,389)		(39,389)		5,738,297		(3,182)	(3,182)	303,875	08/15/2037
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		12/05/2022	CITIGROUP GLOBAL MARKETS, INC	XXX	901,120	1,000,000	993,350	995,202		261		261		995,463		(94,343)	(94,343)	47,375	11/18/2034
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS		12/01/2022	Paydown	XXX	29,278	28,236	13,553	18,241		9,995		9,995		28,236		1,042	1,042	349	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		12/01/2022	Paydown	XXX	30,971	34,879	27,174	19,577		15,301		15,301		34,879		(3,907)	(3,907)	1,080	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS		12/01/2022	Paydown	XXX	27,436	27,436	16,594	16,594		10,841		10,841		27,436				299	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS		12/01/2022	Paydown	XXX	24,608	24,608	14,303	7,166		17,441		17,441		24,608		-	-	159	09/25/2036
94353W-AA-3	WAAV 171 A - ABS		12/15/2022	Paydown	XXX	110,532	110,532	110,532	110,877		(345)		(345)		110,532				3,573	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2022	Paydown	XXX	242,694	242,694	232,607	234,043		8,650		8,650		242,694		-	-	4,653	09/15/2044
94973V-AH-0	ANTHEM INC		02/08/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	11,907,965	9,500,000	10,481,911	10,342,840		(5,154)		(5,154)		10,337,686		1,570,279	1,570,279	86,358	12/15/2034
949746-RF-0	WELLS FARGO & CO		10/18/2022	BOFA SECURITIES, INC	XXX	853,980	1,000,000	1,110,248	1,101,211		(2,093)		(2,093)		1,100,324		(246,344)	(246,344)	70,698	01/15/2044
94974B-GT-1	WELLS FARGO & CO		10/18/2022	PERSHING LLC	XXX	1,087,545	1,500,000	1,409,196	1,415,722		1,504		1,504		1,416,376		(328,831)	(328,831)	55,917	06/14/2046
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2022	Paydown	XXX	22,500	22,500	22,500	22,332		168		168		22,500				546	03/16/2048
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2022	Paydown	XXX	34,242	34,242	35,437	35,369		(1,127)		(1,127)		34,242		-	-	1,745	03/15/2057
963320-AW-6	WHIRLPOOL CORP		07/26/2022	U.S. BANCORP INVESTMENTS, INC.	XXX	3,803,250	3,750,000	3,710,339	3,719,817		2,048		2,048		3,721,865		81,385	81,385	164,271	02/26/2029
96525X-AA-9	WITEH 10 E - CDO		10/17/2022	Paydown	XXX	4,695	4,695	3,439	3,986		709		709		4,695		-	-	160	04/19/2027
96928*CF-2	CTL - WALGREENS POOL II		12/23/2022	Various	XXX	301,552	300,443	287,497	291,231		971		971		292,202		9,350	9,350	21,826	06/15/2034
96928*DD-6	CTL - WALGREENS (BETHEL PARK PA)		12/23/2022	Various	XXX	330,892	330,753	330,753	330,753						330,753		139	139	23,022	10/15/2034
96928*EB-9	CTL - WALMART (ANAHEIM CA)		12/15/2022	Paydown	XXX	238,986	238,986	238,986	238,986						238,986		-	-	6,141	01/15/2023
96928*EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/25/2022	Various	XXX	943,053	943,053	943,053	936,724						943,053		-	-	59,134	10/15/2031
96950F-AL-8	WILLIAMS COMPANIES INC		02/22/2022	TORONTO DOMINION SECURITIES	XXX	1,866,240	1,800,000	1,839,168	1,807,936		(701)		(701)		1,807,236		59,004	59,004	22,275	11/15/2023
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		12/01/2022	Paydown	XXX	12,634	12,634	12,808	13,325		(691)		(691)		12,634				199	09/20/2044
97770*AA-2	WOLFENT 2021-1 A - ABS		11/21/2022	Paydown	XXX	106,139	106,139	106,139	106,139						106,139				1,484	05/20/2045
983024-AL-4	WYETH LLC		07/26/2022	BANK OF AMERICA SECURITIES	XXX	22,113,223	19,020,000	23,636,344	22,787,568		(114,084)		(114,084)		22,673,484		(560,261)	(560,261)	1,087,310	02/15/2036
983024-AN-0	WYETH LLC		06/16/2022	BANK OF AMERICA SECURITIES	XXX	17,884,348	15,850,000	19,508,653	18,906,782		(67,853)		(67,853)		18,838,929		(954,582)	(954,582)	681,110	04/01/2037
98389B-AH-3	XCEL ENERGY INC		08/16/2022	J.P. MORGAN SECURITIES LLC	XXX	2,350,220	2,000,000	2,691,632	2,498,747		(16,052)		(16,052)		2,482,695		(132,475)	(132,475)	146,972	07/01/2036
98978V-AM-5	ZOETIS INC		06/03/2022	U.S. BANCORP INVESTMENTS, INC.	XXX	14,089,140	15,600,000	15,497,883	15,506,350		906		906		15,507,256		(1,418,116)	(1,418,116)	451,880	09/12/2047
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		12/20/2022	Paydown	XXX	2,277	2,277	2,365	2,363		(86)		(86)		2,277				28	08/20/2043
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED		12/12/2022	Paydown	XXX	2,741	5,301	6,116	6,088		(787)		(787)		5,301		(2,560)	(2,560)	47	11/10/2039
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		02/23/2022	Various	XXX	31,429,323	31,429,323	31,429,323	31,427,889		577		577		31,428,465		857	857	969,917	08/16/2027
BGH6M6-92-2	FINS 2020-1 A1 - ABS		08/25/2022	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				77,890	10/15/2038
BGH6UA-2X-3	AV-DAL 2020 A - ABS		12/23/2022	Paydown	XXX	2,242,140	2,242,141	2,242,141	2,242,141						2,242,141		(1)	(1)	62,439	12/15/2045
BGH706-GL-4	LENDLEASE AAFHHC PRA REV UNFUNDED		04/01/2022	Adjustment	XXX	3,709,825	3,709,825	3,709,825	3,709,825						3,709,825				286,942	03/01/2026
BGH74T-8C-9	CEAMER FINANCE LLC - ABS		11/15/2022	Paydown	XXX	136,873	136,873	134,135	135,141		1,732		1,732		136,873		-	-	4,604	03/22/2031
BGH78Y-WQ-6	VICOF 3 TERM LOAN UNFUNDED - ABS		12/01/2022		XXX														(9,383)	11/30/2029
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS		12/20/2022	Paydown	XXX	65,595	65,595	65,595	7,834						65,595				1,467	11/30/2029

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Annual Statement for the Year 2022 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.								
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		04/01/2022	Adjustment	XXX	1,936,788	1,936,788	1,936,788						1,936,788						07/15/2024		
BGH7ER-QG-3	HUNT FEE III 2021-2		12/23/2022	INTERNAL TRANSFER	XXX	3,800,577	3,800,577	3,800,577	3,800,577					3,800,577					171,509	12/21/2048		
BGH7LW-B6-2	LENDLEASE AAFHHC PRA TL 2022		12/23/2022	INTERNAL TRANSFER	XXX	958,000	958,000	958,000	958,000					958,000					23,825	07/01/2048		
BGH7N0-JZ-8	TCFC PC LEASECO LP 2022 REFI		11/05/2022	Paydown	XXX	16,903	16,903	16,903						16,903					301	11/05/2057		
BGH7N2-UC-2	TCFC PC LEASECO LP 2022 DDL		11/05/2022	Paydown	XXX	1,126	1,126	1,126						1,126					5	11/05/2057		
BGH7PR-6Q-1	VICOF 2 REFI TERM LOAN FUNDED - ABS		12/20/2022	Paydown	XXX	5,130,972	5,130,972	5,118,144			12,827		12,827	5,130,972					103,602	02/20/2030		
F9731#-AG-2	VICAT S.A.	C	12/01/2022	Maturity @ 100.00	XXX	8,000,000	8,000,000	8,498,232	8,117,127		(117,127)		(117,127)	8,000,000					488,800	12/01/2022		
G1981*AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C	12/31/2022	Paydown	XXX	2,175,140	2,175,140	2,155,127	2,155,436		19,704		19,704	2,175,140					72,201	09/30/2045		
H919B9-YE-5	CREDIT SUISSE GROUP AG	D	07/29/2022	Various	XXX	1,996,960	2,000,000	2,037,340	2,005,551		(5,344)		(5,344)	2,000,207		(3,247)	(3,247)		134,069	12/29/2049		
M8222M-AD-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	D	08/12/2022	Various	XXX	2,884,278	2,760,000	3,049,800	2,958,962		(34,891)		(34,891)	2,924,070		(39,793)	(39,793)		147,560	09/30/2027		
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D	10/31/2022	Paydown	XXX	39,963	39,963	44,279	43,818		(3,855)		(3,855)	39,963					2,114	04/30/2043		
P4909L-AA-8	GNL QUINTERO SA	D	07/31/2022	Paydown	XXX	365,971	365,971	360,482	362,554		3,417		3,417	365,971					12,719	07/31/2029		
R16582-5H-8	DNB BANK ASA	D	03/03/2022	RCMCUS31 UNITED STATES	XXX	1,002,000	1,000,000	1,028,160	1,002,010		(1,555)		(1,555)	1,000,455		1,545	1,545		61,569	12/29/2049		
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	10/01/2022	Paydown	XXX	1,499,481	1,499,481	1,499,481	1,499,481					1,499,481					76,432	10/01/2045		
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						1,399,944,744	1,341,010,745	1,427,576,056	1,401,732,682		582,706		(863,792)	7,276,861	(7,557,947)		1,402,724,704		(4,106,388)	(4,106,388)	50,567,417	XXX
Bonds: Hybrid Securities																						
008252-83-5	AFFILIATED MANAGERS GROUP INC		02/15/2022	J.P. MORGAN SECURITIES LLC	XXX	281,531	319,050	319,050	319,050					319,050		(37,519)	(37,519)			09/30/2061		
054536-AC-1	AXA SA	C	09/12/2022	TENDER/PURCHASE OFFER	XXX	1,565,578	1,400,000	1,522,862	1,505,303		(4,956)		(4,956)	1,500,347		65,231	65,231		67,228	12/29/2049		
05565A-AB-9	BNP PARIBAS SA	C	01/03/2022	Call @ 100.00	XXX	1,000,000	1,000,000	1,049,995	1,041,349		(15)		(15)	1,041,334		(41,334)	(41,334)		1,599	12/29/2049		
05565A-AN-3	BNP PARIBAS SA	C	11/22/2022	BOFA SECURITIES, INC	XXX	591,060	600,000	628,580	615,070		(3,728)		(3,728)	611,342		(20,282)	(20,282)		56,050	12/29/2049		
05565A-CA-9	BNP PARIBAS SA	C	03/14/2022	Call @ 100.00	XXX	400,000	400,000	403,960	400,257		(257)		(257)	400,000					13,500	12/29/2049		
060505-EH-3	BANK OF AMERICA CORP		08/16/2022	J.P. MORGAN SECURITIES LLC	XXX	962,831	955,000	1,005,819	979,904		(5,516)		(5,516)	974,387		(11,556)	(11,556)		56,869	12/29/2049		
06428J-AA-7	BANK OF CHINA HONG KONG LTD	C	11/22/2022	Various	XXX	1,989,550	2,000,000	2,006,400	2,002,200		(1,152)		(1,152)	2,001,048		(11,498)	(11,498)		138,224	12/29/2049		
225401-AJ-7	CREDIT SUISSE GROUP AG	C	11/01/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	176,750	200,000	206,160	201,958		(1,066)		(1,066)	200,892		(24,142)	(24,142)		19,417	12/29/2049		
225401-AX-6	CREDIT SUISSE GROUP AG	C	12/08/2022	Various	XXX	715,500	800,000	800,000						800,000		(84,500)	(84,500)		30,171	12/23/2070		
22546D-AB-2	CREDIT SUISSE GROUP AG	C	11/07/2022	MORGAN STANLEY & CO. LLC	XXX	177,500	200,000	212,460	204,625		(2,035)		(2,035)	202,590		(25,090)	(25,090)		13,667	12/29/2049		
23380Y-AC-1	DAIICHI LIFE HOLDINGS INC	C	11/16/2022	Various	XXX	1,185,640	1,200,000	1,221,460	1,210,718		(2,593)		(2,593)	1,208,125		(22,485)	(22,485)		55,193	12/29/2049		
45685E-AG-1	VOYA FINANCIAL INC		09/15/2022	WELLS FARGO SECURITIES, LLC	XXX	104,000	104,000	105,492	104,442		(231)		(231)	104,211		(211)	(211)		4,962	05/15/2053		
46625H-JQ-4	JPMORGAN CHASE & CO		11/28/2022	Various	XXX	796,900	800,000	878,386	832,991		(14,078)		(14,078)	818,913		(22,013)	(22,013)		71,850	12/29/2049		
539473-AE-8	LLOYDS BANK PLC	C	02/04/2022	Call @ 100.00	XXX	1,300,000	1,300,000	1,589,770	1,438,465		(4,359)		(4,359)	1,434,106		(134,106)	(134,106)		20,800	12/16/2024		
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/21/2022	Adjustment	XXX	839,674	898,000	898,804	898,795		(26)		(26)	898,769		(59,096)	(59,096)		7,324	03/15/2082		
654579-AD-3	NIPPON LIFE INSURANCE CO	C	11/29/2022	DAIWA CAPITAL MARKETS AMERICA	XXX	968,600	1,000,000	1,019,500	1,008,931		(2,927)		(2,927)	1,006,003		(37,403)	(37,403)		57,375	10/16/2044		
65559C-AD-3	NORDEA BANK ABP PROVIDENT FINANCING	C	01/19/2022	J.P. MORGAN SECURITIES LLC	XXX	554,250	600,000	600,000	600,000					600,000		(45,750)	(45,750)		8,750	12/29/2049		
743863-AA-0	TRUST I		09/20/2022	STIFEL, NICOLAUS & CO., INC.	XXX	562,406	525,000	554,625	552,348		(685)		(685)	551,663		10,743	10,743		39,632	03/15/2038		
808513-BD-6	CHARLES SCHWAB CORP		11/22/2022	Various	XXX	4,862,637	4,935,000	4,935,000	4,935,000					4,935,000		(72,363)	(72,363)		214,700	12/29/2049		
83367T-BF-5	SOCIETE GENERALE SA	C	08/02/2022	DEUTSCHE BANK SECURITIES, INC.	XXX	606,120	600,000	618,560	606,975		(2,095)		(2,095)	604,881		1,239	1,239		29,663	12/29/2049		
842587-DJ-3	SOUTHERN CO		03/10/2022	Various	XXX	1,105,460	1,188,000	1,192,853	1,192,266		(158)		(158)	1,192,108		(86,648)	(86,648)		21,058	09/15/2051		

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Annual Statement for the Year 2022 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.						
G0809L-DY-2	BARCLAYS PLC	D	03/15/2022	Call @ 100.00	XXX	1,000,000	1,000,000	1,037,020	1,002,400			(2,400)		(2,400)	1,000,000				19,688	12/29/2049
N4578E-BG-2	ING GROEP NV	D	04/16/2022	Call @ 100.00	XXX	400,000	400,000	408,408	400,750			(750)		(750)	400,000				13,750	12/29/2049
1309999999 - Bonds: Hybrid Securities						22,145,987	22,424,050	23,215,163	22,053,798			(49,027)		(49,027)	22,804,771		(658,784)	(658,784)	961,467	XXX
Bonds: Unaffiliated Bank Loans																				
000000-00-0	IEQ CAPITAL, LLC 1 LIEN DELAYED DRAW TER		12/30/2022	Redemption @ 100.00	XXX	463	463	459							459		4	4	10	12/22/2028
000000-00-0	IEQ CAPITAL, LLC 1 LIEN TERM LOAN		12/30/2022	Redemption @ 100.00	XXX	81,481	81,481	79,979	79,985			135		135	80,120		1,361	1,361	3,506	12/22/2028
24736C-BM-5	DELTA AIR LINES INC TERM LOAN (EFF 4/27/		04/01/2022	Redemption @ 100.00	XXX	13,250	13,250	13,130	13,190			(70)		(70)	13,120		130	130	(13,250)	05/01/2023
81104B-AC-4	Term Loan B : HealthChannels Inc		12/28/2022	Redemption @ 100.00	XXX	10,230	10,230	8,793	9,230			190		190	9,420		810	810	464	04/03/2025
99LNPQ-MY-7	Metropolitan Financing VI Senior Secured		12/20/2022	Various	XXX	3,022,300	3,019,658	3,019,658	3,019,658						3,019,658		2,642	2,642	39,868	08/02/2024
9TERM7-2L-7	BREAKWATER CREDIT 0.00001% 6/30/25		12/02/2022	Redemption @ 100.00	XXX	2,532,848	2,532,968	2,507,638	2,510,522			3,670		3,670	2,514,192		18,656	18,656	97,814	06/30/2025
BGH3AT-5V-2	ASSOCATED PARTNERS		04/18/2022	Redemption @ 100.00	XXX	1,918,174	1,918,174	1,918,174	1,918,174						1,918,174				48,167	10/16/2023
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP		09/14/2022	Redemption @ 100.00	XXX	12,870,000	12,870,000	12,707,195	12,746,234			22,821		22,821	12,769,054		100,946	100,946	1,039,593	10/14/2025
BGH736-PL-1	FRANCHISE 1L TL		12/15/2022	Various	XXX	163,407	165,775	164,117	164,258			166		166	164,424		(1,017)	(1,017)	(10,471)	03/10/2026
BGH745-KW-3	CCR PARENT INC 1L TLB CL		12/30/2022	Redemption @ 100.00	XXX	1,750	1,750	1,741	1,742			1		1	1,743		7	7	53	03/06/2028
1909999999 - Bonds: Unaffiliated Bank Loans						20,613,903	20,613,750	20,420,884	20,462,992			26,913		26,913	20,490,364		123,539	123,539	1,205,754	XXX
2509999997 - Subtotals - Bonds - Part 4						1,862,989,649	1,937,414,909	1,885,517,004	1,889,249,378	582,706	2,757,842	7,276,861	(3,936,314)	1,894,692,202	(33,028,980)	(33,028,980)	60,678,429	XXX		
2509999998 - Summary Item from Part 5 for Bonds						43,227,438	45,701,123	44,623,712			(53,352)		(53,352)	44,570,360	(1,342,922)	(1,342,922)	9,858,000	XXX		
2509999999 - Subtotals - Bonds						1,906,217,087	1,983,116,033	1,930,140,716	1,889,249,378	582,706	2,704,490	7,276,861	(3,989,665)	1,939,262,562	(34,371,903)	(34,371,903)	70,536,429	XXX		
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
008492-20-9	AGREE REALTY CORP		07/22/2022	Various		16,142,000	309,356	401,713	382,888	18,825			18,825	401,713		(92,357)	(92,357)	10,568	XXX	
025816-CH-0	AMERICAN EXPRESS CO		01/12/2022	UBS SECURITIES LLC		1,176,000,000	1,174,419	1,176,000	1,178,058	(2,058)			(2,058)	1,176,000		(1,581)	(1,581)	XXX		
02665T-88-4	AMERICAN HOMES 4 RENT		05/05/2022	Call @ 25.00		22,714,000	567,850	513,924	513,924	(83,000)			(83,000)	513,924		53,926	53,926	11,491	XXX	
038923-85-0	ARBOR REALTY TRUST INC		07/20/2022	Various		4,192,000	101,123	104,800	106,686	(1,886)			(1,886)	104,800		(3,677)	(3,677)	2,037	XXX	
038923-87-6	ARBOR REALTY TRUST INC		08/26/2022	Various		63,565,000	1,454,217	1,589,125	1,611,373	(22,248)			(22,248)	1,589,125		(134,908)	(134,908)	46,576	XXX	
03939A-40-4	ARCH CAPITAL GROUP LTD	C	02/15/2022	J.P. MORGAN SECURITIES LLC		8,088,000	176,176	202,200	207,983	(5,783)			(5,783)	202,200		(26,024)	(26,024)	XXX		
060505-19-5	BANK OF AMERICA CORP		12/02/2022	Various		30,000,000	728,780	745,558	791,400	(45,842)			(45,842)	745,558		(16,778)	(16,778)	44,063	XXX	
060505-GB-4	BANK OF AMERICA CORP		03/09/2022	Various		484,000,000	472,157	484,000	484,000					484,000		(11,843)	(11,843)	XXX		
06053U-60-1	BANK OF AMERICA CORP		08/10/2022	Various		19,300,000	477,725	482,240	518,398	(36,158)			(36,158)	482,240		(4,516)	(4,516)	12,967	XXX	
062545-20-7	BANK OF HAWAII CORP		03/10/2022	J.P. MORGAN SECURITIES LLC		35,200,000	804,127	880,000	919,600	(39,600)			(39,600)	880,000		(75,873)	(75,873)	9,627	XXX	
064058-AL-4	BANK OF NEW YORK MELLON CORP		04/13/2022	Various		2,100,000,000	1,925,434	2,100,000	2,107,497	(7,497)			(7,497)	2,100,000		(174,566)	(174,566)	19,063	XXX	
25432X-20-1	DIME COMMUNITY BANCSHARES INC		03/08/2022	Various		35,300,000	832,691	812,316	918,153	(105,837)			(105,837)	812,316		20,375	20,375	12,134	XXX	
26441C-50-1	DUKE ENERGY CORP		10/04/2022	Various		28,000,000	673,446	700,000	768,600	(68,600)			(68,600)	700,000		(26,554)	(26,554)	30,188	XXX	
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)		06/07/2022	Various		36,184,000	848,581	904,600	946,212	(41,612)			(41,612)	904,600		(56,019)	(56,019)	24,311	XXX	
33616C-69-6	FIRST REPUBLIC BANK		05/31/2022	Various		36,200,000	812,438	904,828	937,399	(32,572)			(32,572)	904,828		(92,389)	(92,389)	9,242	XXX	
33616C-72-0	FIRST REPUBLIC BANK		01/07/2022	J.P. MORGAN SECURITIES LLC		172,000	4,046	4,300	4,200	100			100	4,300		(254)	(254)	XXX		
38141G-YU-2	GOLDMAN SACHS GROUP INC		01/07/2022	CITIGROUP GLOBAL MARKETS INC.		380,000,000	384,921	380,000	386,246	(6,246)			(6,246)	380,000		4,921	4,921	XXX		
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		08/02/2022	Various		103,609,000	2,622,607	2,590,225	2,647,210	(56,985)			(56,985)	2,590,225		32,382	32,382	16,601	XXX	
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC		11/23/2022	Various		19,905,000	491,110	499,655	534,957	(35,302)			(35,302)	499,655		(8,545)	(8,545)	24,233	XXX	
42226B-30-3	HEALTHCARE TRUST INC		02/23/2022	Various		16,407,000	412,457	405,928	415,753	(9,826)			(9,826)	405,928		6,529	6,529	6,900	XXX	

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Annual Statement for the Year 2022 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
48128B-52-3	JPMORGAN CHASE & CO		01/11/2022	J.P. MORGAN SECURITIES LLC	25,909,000	642,303		648,094	660,161	(12,067)			(12,067)		648,094		(5,791)	(5,791)		XXX
48128B-54-9	JPMORGAN CHASE & CO		05/31/2022	Various	46,400,000	974,495		1,165,153	1,216,149	(50,996)			(50,996)		1,165,153		(190,657)	(190,657)	26,826	XXX
48128B-64-8	JPMORGAN CHASE & CO		10/12/2022	Various	28,589,000	705,223		740,772	780,480	(39,708)			(39,708)		740,772		(35,548)	(35,548)	32,163	XXX
48128B-65-5	JPMORGAN CHASE & CO		10/20/2022	Various	59,793,000	1,437,529		1,541,738	1,607,236	(65,498)			(65,498)		1,541,738		(104,209)	(104,209)	64,464	XXX
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		07/22/2022	Various	57,176,000	1,355,922		1,438,843	1,469,423	(30,580)			(30,580)		1,438,843		(82,921)	(82,921)	27,401	XXX
55025L-20-7	LUMENT FINANCE TRUST INC		12/28/2022	Various	295,000	7,358		7,375	7,779	(404)			(404)		7,375		(17)	(17)	304	XXX
55261F-AL-8	M&T BANK CORP		10/27/2022	UBS SECURITIES LLC	12,250,000	11,300,625		12,250,000	12,617,500	(367,500)			(367,500)		12,250,000		(949,375)	(949,375)	612,500	XXX
59156R-87-6	METLIFE INC		08/09/2022	J.P. MORGAN SECURITIES LLC	17,750,000	460,297		448,144	471,076	(22,932)			(22,932)		448,144		12,153	12,153	12,480	XXX
60784B-20-0	MODIV INC		07/27/2022	Various	10,082,000	255,330		250,039	261,729	(11,690)			(11,690)		250,039		5,291	5,291	8,354	XXX
649604-86-5	NEW YORK MORTGAGE TRUST INC		09/01/2022	Various	4,466,000	95,059		111,650	109,640	2,010			2,010		111,650		(16,591)	(16,591)	5,757	XXX
693475-85-7	PNC FINANCIAL SERVICES GROUP INC		11/01/2022	Call @ 25.00	62,275,000	1,556,875		1,623,687	1,597,354	26,333			26,333		1,623,687		(66,812)	(66,812)	96,233	XXX
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		01/11/2022	Various	389,000,000	378,218		389,000	382,869	6,131			6,131		389,000		(10,782)	(10,782)		XXX
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		08/17/2022	UBS SECURITIES LLC	425,000,000	423,583		425,000							425,000		(1,417)	(1,417)	7,721	XXX
78486Q-AQ-4	SVB FINANCIAL GROUP		01/13/2022	Sumridge Partners	730,000,000	749,596		730,000	750,951	(20,951)			(20,951)		730,000		19,596	19,596		XXX
808513-86-5	CHARLES SCHWAB CORP		02/11/2022	Various	24,000,000	537,354		600,000	626,640	(26,640)			(26,640)		600,000		(62,646)	(62,646)	6,678	XXX
808513-BK-0	CHARLES SCHWAB CORP		03/04/2022	BNP PARIBAS SEC CORP/BOND	1,591,000,000	1,519,051		1,591,000	1,622,820	(31,820)			(31,820)		1,591,000		(71,949)	(71,949)	15,910	XXX
87161C-70-9	SYNOVUS FINANCIAL CORP		08/18/2022	Various	24,000,000	594,856		600,000	653,760	(53,760)			(53,760)		600,000		(5,144)	(5,144)	26,438	XXX
87266M-20-6	TPG RE FINANCE TRUST INC		10/20/2022	Ladenburg Thalmann & Co. Inc.	3,638,000	68,845		90,950	87,094	3,856			3,856		90,950		(22,105)	(22,105)	2,913	XXX
89832Q-74-5	TRUIST FINANCIAL CORP		05/31/2022	Various	21,800,000	507,708		544,692	605,604	(60,912)			(60,912)		544,692		(36,984)	(36,984)	14,306	XXX
902973-83-3	US BANCORP		01/15/2022	Call @ 25.00	13,350,000	333,750		368,700	333,617	35,084			35,084		368,700		(34,950)	(34,950)	5,423	XXX
902973-BC-9	US BANCORP		02/14/2022	DEUTSCHE BANK SECURITIES, INC.	1,086,000,000	1,002,797		1,086,000	1,085,783	217			217		1,086,000		(83,203)	(83,203)	8,818	XXX
929042-79-4	VORNADO REALTY TRUST		08/11/2022	Various	34,563,000	666,795		864,075	853,706	10,369			10,369		864,075		(197,280)	(197,280)	36,860	XXX
949746-TD-3	WELLS FARGO & CO		03/09/2022	Various	2,480,000,000	2,389,115		2,487,021	2,548,200	(61,179)			(61,179)		2,487,021		(97,906)	(97,906)		XXX
94988U-15-1	WELLS FARGO & CO		05/27/2022	Jefferies LLC	10,000,000	210,992		259,686	260,100	(414)			(414)		259,686		(48,694)	(48,694)	5,938	XXX
95002Y-40-0	WELLS FARGO & CO		01/19/2022	J.P. MORGAN SECURITIES LLC	36,350,000	882,261		908,668	903,661	5,007			5,007		908,668		(26,408)	(26,408)		XXX
957638-40-6	WESTERN ALLIANCE BANCORP		01/19/2022	J.P. MORGAN SECURITIES LLC	25,075,000	645,481		629,446	656,714	(27,268)			(27,268)		629,446		16,035	16,035		XXX
4019999999	Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					44,975,081	XXX	47,681,144	48,149,583	(1,377,439)			(1,377,439)		47,681,144		(2,706,062)	(2,706,062)	1,297,486	XXX
	Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																			
00775V-10-4	AEGON FUNDING COMPANY LLC		06/09/2022	Various	58,000,000	1,326,217		1,450,000	1,450,000						1,450,000		(123,783)	(123,783)	36,975	XXX
064058-AH-3	BANK OF NEW YORK MELLON CORP		09/28/2022	Deutsche Bank	1,000,000,000	961,306		1,000,000	1,000,000						1,000,000		(38,694)	(38,694)	47,000	XXX
172967-NB-3	CITIGROUP INC		01/07/2022	CITIGROUP GLOBAL MARKETS INC.	640,000,000	647,508		640,000	640,000						640,000		7,508	7,508		XXX
174610-AU-9	CITIZENS FINANCIAL GROUP INC		11/16/2022	Sumridge Partners	340,000,000	329,015		340,000	340,000						340,000		(10,985)	(10,985)	19,210	XXX
19075Q-80-5	COBANK ACB		10/01/2022	Call @ 100.00	15,900,000	1,590,000		1,645,650	1,645,650						1,645,650		(55,650)	(55,650)	99,375	XXX
19075Q-86-2	COBANK ACB		12/12/2022	J.P. MORGAN SECURITIES LLC	8,535,000	836,411		855,207	855,207						855,207		(18,796)	(18,796)	52,917	XXX
19075Q-87-0	COBANK ACB		01/01/2022	Call @ 100.00	10,600,000	1,060,000		1,063,710	1,063,710						1,063,710		(3,710)	(3,710)	16,231	XXX
200340-AU-1	COMERICA INC		11/16/2022	Sumridge Partners	510,000,000	498,751		512,108	512,108						512,108		(13,357)	(13,357)	28,688	XXX
26441C-BG-9	DUKE ENERGY CORP		08/18/2022	CREDIT SUISSE SECURITIES (USA)	900,000,000	883,013		900,000	900,000						900,000		(16,988)	(16,988)	21,938	XXX

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Annual Statement for the Year 2022 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.							
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		08/03/2022	BOFA SECURITIES, INC	680,000.000	654,358		700,654	700,654						700,654		(46,296)	(46,296)	19,380	XXX	
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC		04/15/2022	Call @ 25.00	72,011.000	1,800,275		2,149,697	2,149,697						2,149,697		(349,422)	(349,422)	70,886	XXX	
48128B-AN-1	JPMORGAN CHASE & CO		02/15/2022	Various	783,000.000	746,198		783,000	783,000						783,000		(36,802)	(36,802)		XXX	
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		05/17/2022	Various	25,797.000	608,081		644,925	644,925						644,925		(36,844)	(36,844)	15,697	XXX	
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		10/18/2022	Various	40,005.000	968,835		999,999	999,938		(19)		(19)		999,919		(31,084)	(31,084)	36,377	XXX	
744320-80-5	PRUDENTIAL FINANCIAL INC		09/28/2022	Various	37,432.000	925,608		929,024	922,972		71		71		923,042		2,566	2,566	39,479	XXX	
75574U-40-8	READY CAPITAL CORP		08/10/2022	Various	4,935.000	124,206		126,795	126,796						126,796		(2,590)	(2,590)	3,702	XXX	
75574U-88-7	READY CAPITAL CORP		08/25/2022	Ladenburg Thalmann & Co. Inc.	21,507.000	418,754		537,675	537,675						537,675		(118,921)	(118,921)	26,212	XXX	
7591EP-AR-1	REGIONS FINANCIAL CORP		11/22/2022	CITIGROUP GLOBAL MARKETS INC.	340,000.000	334,451		340,000	340,000						340,000		(5,549)	(5,549)	14,663	XXX	
759351-70-3	REINSURANCE GROUP OF AMERICA INC		09/22/2022	TENDER/PURCHASE OFFER	18,800.000	474,560		470,000	470,000						470,000		4,560	4,560	21,855	XXX	
759351-80-2	REINSURANCE GROUP OF AMERICA INC		10/27/2022	PERSHING LLC	44,000.000	1,034,416		1,100,000	1,100,000						1,100,000		(65,584)	(65,584)	47,438	XXX	
816851-60-4	SEMPRA ENERGY		08/15/2022	Various	15,000.000	376,110		382,840	378,773		(809)		(809)		377,964		(1,854)	(1,854)	16,172	XXX	
838518-20-7	SOUTH JERSEY INDUSTRIES INC		06/23/2022	Various	47,063.000	844,346		1,203,110	1,186,511		(1,404)		(1,404)		1,185,107		(340,761)	(340,761)	24,477	XXX	
896442-50-6	TRINITY CAPITAL INC		09/08/2022	Various	106,829.000	2,751,803		2,641,005	2,641,005						2,641,005		110,797	110,797	105,467	XXX	
89832Q-AE-9	TRUIST FINANCIAL CORP		08/24/2022	Sumridge Partners	1,112,000.000	1,113,877		1,115,081	1,115,081						1,115,081		(1,204)	(1,204)	27,522	XXX	
4029999999	Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						21,308,099	XXX	22,530,480	22,503,701		(2,160)		(2,160)	22,501,541		(1,193,442)	(1,193,442)	791,660	XXX	
4509999997	Subtotals - Preferred Stocks - Part 4						66,283,180	XXX	70,211,624	70,653,284	(1,377,439)	(2,160)		(1,379,599)	70,182,685		(3,899,504)	(3,899,504)	2,089,146	XXX	
4509999998	Summary Item from Part 5 for Preferred Stocks						7,495,328	XXX	7,925,402						7,925,402		(430,073)	(430,073)	258,236	XXX	
4509999999	Subtotals - Preferred Stocks						73,778,509	XXX	78,137,026	70,653,284	(1,377,439)	(2,160)		(1,379,599)	78,108,087		(4,329,578)	(4,329,578)	2,347,382	XXX	
Common Stocks: Mutual Funds Designations Not Assigned by the SVO																					
06760Q-AJ-8	BMM 171R SUB		10/01/2022	Adjustment	9,386,325.000	9,332,049	XXX	9,332,049							9,332,049						
5329999999	Common Stocks: Mutual Funds Designations Not Assigned by the SVO						9,332,049	XXX	9,332,049						9,332,049						XXX
Common Stocks: Parent, Subsidiaries and Affiliates Other																					
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK		10/01/2022	return of capital		74,000,000	XXX	74,000,000							74,000,000					XXX	
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK		12/15/2022	return of capital		3,946,412	XXX	3,946,412							3,946,412					XXX	
5929999999	Common Stocks: Parent, Subsidiaries and Affiliates Other						77,946,412	XXX	77,946,412						77,946,412						XXX
5989999997	Subtotals - Common Stocks - Part 3						87,278,461	XXX	87,278,461						87,278,461						XXX
5989999999	Subtotals - Common Stocks						87,278,461	XXX	87,278,461						87,278,461						XXX
5999999999	Subtotals - Preferred and Common Stocks						161,056,969	XXX	165,415,486	70,653,284	(1,377,439)	(2,160)		(1,379,599)	165,386,547		(4,329,578)	(4,329,578)	2,347,382	XXX	
6009999999	Totals						2,067,274,057	XXX	2,095,556,202	1,959,902,662	(794,733)	2,702,330	7,276,861	(5,369,265)	2,104,649,110		(38,701,481)	(38,701,481)	72,883,810	XXX	

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Annual Statement for the Year 2022 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	
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
000000-00-0	Flat Rock Opportunity Fund 6.90% Revolvi		09/21/2022	INTERNAL	10/20/2022	Various	2,968,752	2,968,752	2,968,732	2,968,752								(20)	(20)	9,668	
000000-00-0	MEDALIST PART OP 9/1 5.750% 9/01/23 REV		04/20/2022	Not Available	06/06/2022	INTERNAL	7,162,922	7,162,922	7,162,922	7,162,922										54,424	
05578Q-AF-0	BPCE SA	C	01/27/2022	CREDIT SUISSE SECURITIES	03/22/2022	Merrill Lynch Pierce Fenner Smith	3,000,000	2,906,010	2,677,380	2,906,670		660		660				(229,290)	(229,290)	39,989	26,226
06738E-BV-6	BARCLAYS PLC	C	01/27/2022	Morgan Stanley NATIXIS SECURITIES	02/22/2022	ACADEMY SECURITIES, INC.	4,000,000	3,890,080	3,762,120	3,890,678		598		598				(128,558)	(128,558)	28,940	21,544
06760M-AA-6	BMM 171 RSS - CDO		07/01/2022	BLACKSTONE PRIVATE CREDIT FUND	07/01/2022	Various	-		(51,613)	(60,447)		(60,447)		(60,447)				8,834	8,834	9,383,662	
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND		07/19/2022	Oppenheimer	11/10/2022	TRUST	78,000	65,994	67,421	66,730		737		737				691	691	1,690	859
09261H-AY-3	BLACKSTONE PRIVATE CREDIT FUND		09/22/2022	Citi Bank	09/22/2022	MUFG SECURITIES AMERICAS INC.	95,000	94,301	94,537	94,301								237	237		
12553B-AA-9	CIFC 191 E - CDO	C	04/27/2022	Citi Bank	05/16/2022	RBC CAPITAL MARKETS, LLC	1,200,000	1,175,400	1,092,000	1,175,495		95		95				(83,495)	(83,495)	7,367	2,368
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC		05/17/2022	CITIGROUP GLOBAL MARKETS INC.	08/17/2022	PERSHING LLC	1,250,000	1,243,363	1,232,925	1,243,859		497		497				(10,934)	(10,934)	11,658	
14316U-AA-1	CGMS 2021-4 E - CDO	C	01/31/2022	CHARTER COMMUNICATIONS OPERATING LLC	08/18/2022	Merrill Lynch Pierce Fenner Smith	1,000,000	993,000	937,500	990,904		(2,096)		(2,096)				(53,404)	(53,404)	45,039	2,475
161175-CK-8			03/10/2022	Morgan Stanley & Co. LLC	04/11/2022	J.P. MORGAN SECURITIES LLC	1,500,000	1,489,500	1,420,545	1,489,517		17		17				(68,972)	(68,972)	5,906	
172967-NU-1	CITIGROUP INC		05/17/2022	CITIGROUP GLOBAL MARKETS INC.	08/17/2022	CREDIT SUISSE SECURITIES (USA)	1,750,000	1,750,000	1,778,403	1,750,000								28,403	28,403	20,049	
17327C-AQ-6	CITIGROUP INC		01/18/2022	CITIGROUP GLOBAL MARKETS INC.	03/16/2022	Adjustment	500,000	500,000	469,885	500,000								(30,115)	(30,115)	2,250	
18977W-2C-3	CNO GLOBAL FUNDING		01/03/2022	GOLDMAN SACHS & CO	03/17/2022	Adjustment	1,000,000	998,540	933,340	998,577		37		37				(65,237)	(65,237)	5,300	
29280H-AA-0	ENEL FINANCE AMERICA LLC		10/06/2022	J.P. MORGAN SECURITIES LLC	10/06/2022	BOFA SECURITIES, INC	200,000	198,292	198,850	198,292								558	558		
316500-AB-3	FIDUS INVESTMENT CORP		11/14/2022	PERFORMANCE TRUST	12/08/2022	Various	240,000	216,000	221,500	216,322		322		322				5,178	5,178	3,916	3,357
36143L-2H-7	GA GLOBAL FUNDING TRUST		01/03/2022	WELLS FARGO SECURITIES LLC	03/22/2022	BOFA SECURITIES, INC	500,000	499,180	450,695	499,195		15		15				(48,500)	(48,500)	3,101	
376546-80-0	GLADSTONE INVESTMENT CORP		03/07/2022	LADENBURG THALMANN	07/18/2022	Various	350	350	336	349		(1)		(1)				(13)	(13)	4	
376546-88-3	GLADSTONE INVESTMENT CORP		09/28/2022	Various	09/30/2022	Various	23,200	22,984	22,483	22,948		(36)		(36)				(465)	(465)	366	-
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO		01/27/2022	CREDIT SUISSE SECURITIES	03/22/2022	WELLS FARGO SECURITIES LLC	2,750,000	2,643,823	2,456,410	2,645,172		1,349		1,349				(188,762)	(188,762)	23,155	10,981
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	INVESTCORP CREDIT MANAGEMENT BDC INC	03/17/2022	Adjustment	1,000,000	999,810	939,150	999,810		-		-				(60,660)	(60,660)	3,716	
46090R-AA-2	MANAGEMENT BDC INC		12/06/2022	PERFORMANCE TRUST	12/07/2022	STEPHENS	225,000	197,156	201,713	197,177		20		20				4,536	4,536	2,072	2,041
49326E-EN-9	KEYCORP		05/16/2022	KEYBANC CAPITAL MARKETS INC	08/17/2022	BARCLAYS CAPITAL INC.	1,750,000	1,750,000	1,753,238	1,750,000								3,238	3,238	19,788	
49836M-AA-6	KREIGN I NTS - CMBS		10/11/2022	WARNERMEDIA HOLDINGS INC	11/30/2022	Unknown	250,000	247,928	247,948	247,948		20		20						6,250	4,549
55903V-AN-3	INC		03/10/2022	Various	04/11/2022	BARCLAYS CAPITAL INC.	1,750,000	1,754,619	1,697,325	1,754,609		(10)		(10)				(57,284)	(57,284)	6,383	
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND		08/05/2022	PERFORMANCE TRUST	09/19/2022	PERFORMANCE TRUST	390,000	351,764	359,080	352,181		416		416				6,899	6,899	9,678	8,678

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Annual Statement for the Year 2022 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.						
64131D-AF-6	NEUB 23R ER - CDO		01/26/2022	WELLS FARGO SECURITIES	02/25/2022	Paydown	250,000	247,975	250,000	250,000			2,025		2,025				1,581	416	
68389X-BZ-7	ORACLE CORP		06/22/2022	GOLDMAN SACHS & CO.	10/19/2022	MIZUHO SECURITIES USA INC.	2,300,000	1,734,729	1,522,968	1,740,392			5,663		5,663		(217,424)	(217,424)	48,038	20,754	
691205-AE-8	OWL ROCK TECHNOLOGY FINANCE CORP		07/12/2022	SMBC NIKKO SECURITIES AMERICA, INC.	07/22/2022	STIFEL NICOLAUS & COMPANY INC.	150,000	133,911	135,458	134,030			119		119		1,427	1,427	609	422	
70450Y-AL-7	PAYPAL HOLDINGS INC		05/16/2022	Morgan Stanley & Co. LLC	08/17/2022	BOFA SECURITIES, INC	1,750,000	1,743,945	1,763,528	1,744,068			123		123		19,459	19,459	18,181		
74949L-AE-2	RELX CAPITAL INC		05/17/2022	BANK OF AMERICA SECURITIES	09/28/2022	TD SECURITIES (USA) LLC	1,000,000	991,210	948,630	991,460			250		250		(42,830)	(42,830)	17,153		
853254-CM-0	STANDARD CHARTERED PLC	C	08/04/2022	BARCLAYS CAPITAL INC.	09/01/2022	Various	600,000	600,000	588,750	600,000							(11,250)	(11,250)	1,550		
FR6024-RV-2	Flat Rock Opportunity Fund		06/21/2022	INTERNAL	07/18/2022	Redemption @ 100.00	625,000	625,000	625,000	625,000									3,413		
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)							41,258,223	40,196,537	38,929,156	40,146,909			(49,627)		(49,627)			(1,217,753)	(1,217,753)	9,784,896	104,669
Bonds: Hybrid Securities																					
054536-AC-1	AXA SA	C	08/30/2022	Jefferies LLC	09/12/2022	TENDER/PURCHASE OFFER	200,000	226,000	223,654	225,930			(70)		(70)		(2,276)	(2,276)	3,225	2,729	
05565A-B2-8	BNP PARIBAS SA	C	01/05/2022	BNP PARIBAS SEC CORP/BOND	02/08/2022	Various	1,000,000	1,000,000	961,550	1,000,000							(38,450)	(38,450)	3,443		
060505-EH-3	BANK OF AMERICA CORP		02/11/2022	BNP PARIBAS SEC CORP/BOND	08/16/2022	J.P. MORGAN SECURITIES LLC	398,000	416,905	401,264	413,325			(3,580)		(3,580)		(12,061)	(12,061)	23,700	11,056	
084423-70-6	W R BERKLEY CORP		03/04/2022	J.P. MORGAN SECURITIES LLC	06/03/2022	J.P. MORGAN SECURITIES LLC	24,900	25,495	24,794	25,170			(326)		(326)		(375)	(375)	355		
225313-AP-0	CREDIT AGRICOLE SA	C	01/04/2022	CREDIT AGRICOLE SECURITIES (USA), INC.	02/08/2022	Various	600,000	600,000	578,000	600,000							(22,000)	(22,000)	2,190		
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA	C	05/18/2022	CITIGROUP GLOBAL MARKETS INC.	06/14/2022	J.P. MORGAN SECURITIES LLC	600,000	600,000	607,500	600,000							7,500	7,500	2,252		
842587-DJ-3	SOUTHERN CO		01/03/2022	Jefferies LLC	03/10/2022	CREDIT SUISSE SECURITIES (USA)	220,000	220,825	202,400	220,801			(24)		(24)		(18,401)	(18,401)	4,102	2,521	
902613-AJ-7	UBS GROUP AG	C	01/06/2022	UBS SECURITIES LLC	08/09/2022	BNP PARIBAS SECURITIES BOND	600,000	600,000	531,120	600,000							(68,880)	(68,880)	16,981		
F0609N-BB-3	AXA SA	D	10/07/2022	Various	12/13/2022	MSNYUS33 MORGAN STANLEY NY	800,000	737,950	768,000	738,226			276		276		29,774	29,774	16,856	9,083	
1309999999 - Bonds: Hybrid Securities							4,442,900	4,427,175	4,298,282	4,423,451			(3,724)		(3,724)			(125,169)	(125,169)	73,104	25,388
2509999998 - Subtotals - Bonds							45,701,123	44,623,712	43,227,438	44,570,360			(53,352)		(53,352)			(1,342,922)	(1,342,922)	9,858,000	130,057
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
008492-20-9	AGREE REALTY CORP		03/25/2022	Various	07/26/2022	Various	2,468,000	51,962	46,919	51,962							(5,043)	(5,043)	1,306		
020002-12-7	ALLSTATE CORP		03/14/2022	Various	08/12/2022	J.P. MORGAN SECURITIES LLC	9,400,000	239,743	240,761	239,743							1,017	1,017	6,609		
038923-86-8	ARBOR REALTY TRUST INC		10/20/2022	Various	10/28/2022	Various	3,325,000	72,728	73,851	72,728							1,123	1,123			
06053U-60-1	BANK OF AMERICA CORP		02/02/2022	Various	08/25/2022	Various	49,400,000	1,305,276	1,208,604	1,305,276							(96,672)	(96,672)	33,191		
06055H-20-2	BANK OF AMERICA CORP		01/31/2022	J.P. MORGAN SECURITIES LLC	05/27/2022	J.P. MORGAN SECURITIES LLC	5,870,000	148,567	135,388	148,567							(13,179)	(13,179)	1,834		
336158-80-3	FIRST REPUBLIC BANK		02/22/2022	J.P. MORGAN SECURITIES LLC	06/07/2022	Jefferies LLC	9,600,000	246,256	233,972	246,256							(12,284)	(12,284)	3,300		
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC		03/03/2022	J.P. MORGAN SECURITIES LLC	12/02/2022	Various	12,719,000	332,433	317,748	332,433							(14,685)	(14,685)	14,309		
42226B-30-3	HEALTHCARE TRUST INC		02/18/2022	Citi Bank	02/23/2022	NATIONAL FINANCIAL SERVICES CO	9,000	225	225	225							-	-			
48128B-64-8	JPMORGAN CHASE & CO		03/21/2022	Various	11/17/2022	Various	72,900,000	1,924,048	1,826,367	1,924,048							(97,681)	(97,681)	78,483		

Annual Statement for the Year 2022 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.						
48128B-65-5	JPMORGAN CHASE & CO		02/22/2022	Various	10/20/2022	B RILEY & CO. INC. Ladenburg Thalmann & Co. Inc.	20,700.000	540,398	492,028	540,398							(48,370)	(48,370)	16,931		
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		01/06/2022	RAYMOND JAMES & ASSOCIATES	07/26/2022	J.P. MORGAN SECURITIES LLC	15,945.000	400,698	343,970	400,698							(56,727)	(56,727)	12,955		
59156R-87-6	METLIFE INC		01/28/2022	J.P. MORGAN SECURITIES LLC	08/10/2022	J.P. MORGAN SECURITIES LLC	17,718.000	466,625	459,734	466,625							(6,891)	(6,891)	12,458		
60784B-20-0	MODIV INC		06/15/2022	Ladenburg Thalmann & Co. Inc.	07/27/2022	Ladenburg Thalmann & Co. Inc.	328.000	7,678	7,199	7,678							(479)	(479)	151		
693475-85-7	PNC FINANCIAL SERVICES GROUP INC		06/28/2022	Various	11/01/2022	Call @ 25.00	57,000.000	1,437,207	1,425,000	1,437,207							(12,207)	(12,207)	60,519		
69360J-57-8	PS BUSINESS PARKS INC		02/02/2022	Jefferies LLC	04/25/2022	J.P. MORGAN SECURITIES LLC	7,635.000	195,080	181,339	195,080							(13,741)	(13,741)	2,481		
74460W-66-9	PUBLIC STORAGE		01/27/2022	Various	07/19/2022	J.P. MORGAN SECURITIES LLC	10,000.000	254,776	245,589	254,776							(9,186)	(9,186)	6,313		
4019999999	Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								7,623,700	7,238,693	7,623,700							(385,006)	(385,006)	250,841	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
00775V-10-4	AEGON FUNDING COMPANY LLC		01/24/2022	J.P. MORGAN SECURITIES LLC	06/13/2022	Various	11,600.000	301,702	256,635	301,702							(45,067)	(45,067)	7,395		
4029999999	Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								301,702	256,635	301,702							(45,067)	(45,067)	7,395	
4509999998	Subtotals - Preferred Stocks								7,925,402	7,495,328	7,925,402							(430,073)	(430,073)	258,236	
5999999999	Subtotals - Preferred and Common Stocks								7,925,402	7,495,328	7,925,402							(430,073)	(430,073)	258,236	
6009999999	Totals								52,549,114	50,722,766	52,495,762			(53,352)	(53,352)		(1,772,996)	(1,772,996)	10,116,236	130,057	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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
Common Stocks, U.S. Life Insurer										
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK		60704	95-1516991	8bi	445,754,079	156,321,536	29,577,988	550,000.000	100.000
000000-00-0	TEXAS LIFE INSURANCE COMPANY		69396	74-0940890	8bi	180,522,458			684,016.000	100.000
000000-00-0	WILCAC LIFE INSURANCE COMPANY		62413	36-0947200	8bi	254,789,958	5,973,112		21,830,865.000	100.000
1299999 – Common Stocks, U.S. Life Insurer						881,066,495	162,294,648	29,577,988	XXX	XXX
Common Stocks, Other Affiliates										
000000-00-0	REDDING REASSURANCE COMPANY 3		16399	82-5159810	8bi	-	-	-	-	-
1899999 – Subtotals – Common Stocks						881,066,495	162,294,648	29,577,988	XXX	XXX
1999999 – Totals – Preferred and Common Stocks						881,066,495	162,294,648	29,577,988	XXX	XXX

1. Total amount of goodwill nonadmitted \$29,577,988

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
Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																			
READY CAPITAL CORP			10/13/2022	Various	08/15/2023	45,818		(268)			46,125	46,086	413		7.000	8.109	FMAN	807	
MEDALIST PART OP 9/1 5.750% 9/01/23 REV			12/30/2022	INTERNAL	09/01/2023	7,584,270					7,584,270	7,584,270	94,218		5.750	5.750	N/A	17,545	
1019999999 – Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						7,630,088		(268)			7,630,395	7,630,356	94,631		XXX	XXX	XXX	18,353	
1109999999 – Bonds: Subtotals – Industrial and Miscellaneous (Unaffiliated)						7,630,088		(268)			7,630,395	7,630,356	94,631		XXX	XXX	XXX	18,353	
2419999999 – Total Bonds, Subtotals – Issuer Obligations						7,630,088		(268)			7,630,395	7,630,356	94,631		XXX	XXX	XXX	18,353	
2509999999 – Total Bonds, Subtotals – Bonds						7,630,088		(268)			7,630,395	7,630,356	94,631		XXX	XXX	XXX	18,353	
7709999999 – Total Short-Term Investments						7,630,088		(268)			XXX	7,630,356	94,631		XXX	XXX	XXX	18,353	

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

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$7,584,270
1B	2A \$45,818	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)	
Swaps, Other, Interest Rate																							
FSWP:USD 1.525000 12/1/2051			Interest Rate	PNC	11/19/2021	12/01/2051	1	100,000,000	3.07 / 1.592			(463,204)	(30,173,761)		(30,173,761)	(26,372,724)				2,688,735		2	
FSWP:USD 1.592000 12/1/2051			Interest Rate	USB	11/19/2021	12/01/2051	1	175,000,000	3.07 / 1.382			(751,982)	(51,447,580)		(51,447,580)	(47,425,101)				4,705,286		2	
FSWP:USD 1.382000 12/1/2061			Interest Rate	USB	11/19/2021	12/01/2061	1	375,000,000	3.05 / 1.525			(408,704)	(61,278,825)		(61,278,825)	(50,252,970)				11,696,932		2	
FSWP:USD 1.634000 12/1/2051			Interest Rate	S-BNSDV	11/22/2021	12/01/2051	1	100,000,000	3.07 / 1.634				(28,899,766)		(28,899,766)	(27,687,816)				2,688,735		2	
1299999999 - Swaps, Other, Interest Rate													(1,623,891)	(171,799,932)	XXX	(171,799,932)	(151,738,610)				21,779,687	XXX	XXX
1349999999 - Swaps, Subtotal - Other													(1,623,891)	(171,799,932)	XXX	(171,799,932)	(151,738,610)				21,779,687	XXX	XXX
1359999999 - Subtotal - Interest Rate													(1,623,891)	(171,799,932)	XXX	(171,799,932)	(151,738,610)				21,779,687	XXX	XXX
1409999999 - Subtotal - Total Swaps													(1,623,891)	(171,799,932)	XXX	(171,799,932)	(151,738,610)				21,779,687	XXX	XXX
1739999999 - Subtotal - Other													(1,623,891)	(171,799,932)	XXX	(171,799,932)	(151,738,610)				21,779,687	XXX	XXX
1759999999 - Totals													(1,623,891)	(171,799,932)	XXX	(171,799,932)	(151,738,610)				21,779,687	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
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NONE

(b)	Code	Financial, Economic Impact of the Hedge at the End of the Reporting Period
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NONE

(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		
Over-The-Counter, Total NAIC 2 Designation												
PNC.....	Y.....	N.....				(30,173,761)	-		(30,173,761)	-	2,688,735	
S-BNSDV.....	Y.....	N.....				(28,899,766)	-		(28,899,766)	-	2,688,735	
USB.....	Y.....	N.....				(112,726,405)	-		(112,726,405)	-	16,402,218	
0399999999 - Over-The-Counter, Total NAIC 2 Designation.....						(171,799,932)	-		(171,799,932)	-	21,779,687	
0999999999 - Gross Totals.....						(171,799,932)	-		(171,799,932)	-	21,779,687	
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....						(171,799,932)						

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	29,342,479	29,342,479	29,342,479		IV
PNC BANK, N.A. AD6GFRVSDT01YPT1CS68	Cash	CSHPNC-UY-5	MONEY MARKET MUTUAL FUND	28,930,000	28,930,000	28,930,000		IV
U.S. BANK, N.A. 6BYL5QZYBDK8S7L73M02	Cash	CSHUSB-JB-4	MONEY MARKET MUTUAL FUND	111,108,336	111,108,336	111,108,336		IV
0199999999 – Total Collateral Pledged by Reporting Entity				169,380,815	169,380,815	169,380,815	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)
0299999999 – Total Collateral Pledged to Reporting Entity						XXX	XXX	XXX

NONE

(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	*
Open Depositories						
Citibank			55,303		172,316,706	XXX
FHLB Des Moines			2,658		311,635	XXX
US Bank			16,872		11,305,443	XXX
Wells Fargo Bank			241,123		29,638,140	XXX
Key Bank					20,077,141	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories					5,906	XXX
0199999 – Totals – Open Depositories			315,956		233,654,971	XXX
0399999 – Total Cash on Deposit			315,956		233,654,971	XXX
0599999 – Total Cash			315,956		233,654,971	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	154,708,509	4. April	34,136,050	7. July	157,101,991	10. October	87,693,800
2. February	147,647,685	5. May	98,184,694	8. August	137,079,429	11. November	223,679,415
3. March	77,279,161	6. June	116,303,737	9. September	62,829,015	12. December	233,654,971

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
Sweep Accounts								
XXX	BNY CASH RESERVE FUND	C	12/15/2022	2.400		5,337,851		7,647
XXX	U.S. BANK MONEY MARKET ACCOUNT FUND		12/02/2022			616,082	3	31
8109999999 – Sweep Accounts						5,953,933	3	7,678
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/02/2022	4.060	XXX	–		
38142B-50-0	GOLDMAN:FS TRS I INST		12/30/2022	4.070	XXX	24,861,935	165,411	33,676
38142B-50-0	GOLDMAN:FS TRS I INST	C	12/30/2022	4.070	XXX	2,087,162	6,256	8,135
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						26,949,097	171,668	41,811
All Other Money Market Mutual Funds								
31846V-62-5	FIRST AMER:INS PRM OBL Z		12/27/2022	4.350	XXX	5,176,874	18,353	
31846V-62-5	FIRST AMER:INS PRM OBL Z	C	12/29/2022	4.350	XXX	3,022,601	7,735	2,297
825252-87-7	INVESCO GOV&AGENCY PRVT		12/02/2022	3.960	XXX	58,333	184	598
8309999999 – All Other Money Market Mutual Funds						8,257,809	26,271	2,895
8609999999 – Total Cash Equivalents						41,160,839	197,942	52,384

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

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	O Life Insurance	156,102	142,910		
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	50,034	53,072		
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	5,416,843	5,253,178		
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	525,963	525,122		
33. New York	NY					
34. North Carolina	NC	O Life Insurance	451,627	429,277		
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			14,084,117,738	12,269,715,954
59. Totals	XXX	XXX	6,600,569	6,403,560	14,084,117,738	12,269,715,954
Details of Write-Ins						
5801. MEMBER STOCK FHLB-DM	S				10,000,000	10,000,000
5802. PLEDGED COLLATERAL FHLB-DM	ST				2,848	2,848
5803. CREDIT FOR REINSURANCE TRUST (WRNY)	O				77,548,898	68,729,378
5898. Summary of remaining write-ins for Line 58 from overflow page					13,996,565,992	12,190,983,728
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)					14,084,117,738	12,269,715,954