

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	17,585,489	5.574	17,585,490		17,585,490	5.574
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	6,302,454	1.997	6,302,454		6,302,454	1.997
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,393,844	1.076	3,393,845		3,393,845	1.076
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	66,414,886	21.049	66,414,884		66,414,884	21.049
1.06 Industrial and miscellaneous	130,228,669	41.275	130,228,668		130,228,668	41.275
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	223,925,342	70.971	223,925,341		223,925,341	70.971
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
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)	16,248,774	5.150	16,248,774		16,248,774	5.150
6.02 Cash equivalents (Schedule E, Part 2)	74,370,939	23.571	74,370,939		74,370,939	23.571
6.03 Short-term investments (Schedule DA)	973,400	0.309	973,400		973,400	0.309
6.04 Total cash, cash equivalents and short-term investments	91,593,113	29.029	91,593,113		91,593,113	29.029
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	315,518,455	100.000	315,518,454		315,518,454	100.000

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 19	.....	.....
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	.....	.....
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)	.....	.....
2.2 Additional investment made after acquisition (Part 2, Column 8)	.....	.....
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12	.....	.....
3.2 Totals, Part 3, Column 11	.....	.....
4. Accrual of discount	.....	.....
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9	.....	.....
5.2 Totals, Part 3, Column 8	.....	.....
6. Total gain (loss) on disposals, Part 3, Column 18	.....	.....
7. Deduct amounts received on disposals, Part 3, Column 19	.....	.....
8. Deduct amortization of premium and mortgage interest	.....	.....
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)	.....	.....
12. Total valuation allowance	.....	.....
13. Subtotal (Line 11 plus Line 12)	.....	.....
14. Deduct total nonadmitted amounts	.....	.....
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	.....	.....

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

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 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Capitalized deferred interest and other		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):	NONE	
5.1 Totals, Part 1, Column 13		
5.2 Totals, Part 3, Column 9		
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
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 the end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		197,853,756
2. Cost of bonds and stocks acquired, Part 3, Column 7		57,478,363
3. Accrual of discount		135,489
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11		
5. Total gain (loss) on disposals, Part 4, Column 19		(1,125,746)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		28,790,972
7. Deduct amortization of premium		1,625,161
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	8,636	
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		8,636
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		8,248
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)		223,925,341
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		223,925,341

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	17,585,490	16,173,734	17,581,541	17,526,041
	2. Canada				
	3. Other Countries				
	4. Totals	17,585,490	16,173,734	17,581,541	17,526,041
U. S. States, Territories and Possessions (direct and guaranteed)	5. Totals	6,302,454	5,516,149	6,364,525	6,160,000
U. S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	3,393,845	2,981,540	3,396,276	3,410,000
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	66,414,884	56,715,380	66,678,259	64,259,902
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	107,106,065	96,018,559	108,204,982	104,816,000
	9. Canada	1,249,571	1,167,525	1,249,188	1,250,000
	10. Other Countries	21,873,031	20,399,833	21,964,999	21,650,000
	11. Totals	130,228,667	117,585,917	131,419,169	127,716,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	223,925,340	198,972,720	225,439,770	219,071,943
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	223,925,340	198,972,720	225,439,770	

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 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)
1. U. S. Governments												
1.1 NAIC 1	1,614,094	14,048,643	1,453,642	1,192,418	250,093	XXX	18,558,890	8.252	15,321,130	7.702	18,558,890	
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	1,614,094	14,048,643	1,453,642	1,192,418	250,093	XXX	18,558,890	8.252	15,321,130	7.702	18,558,890	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U. S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		6,043,880			258,574	XXX	6,302,454	2.802	6,088,420	3.061	6,302,454	
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		6,043,880			258,574	XXX	6,302,454	2.802	6,088,420	3.061	6,302,454	
4. U. S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		665,000	2,371,152		357,692	XXX	3,393,844	1.509	2,550,000	1.282	3,393,845	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		665,000	2,371,152		357,692	XXX	3,393,844	1.509	2,550,000	1.282	3,393,845	
5. U. S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	3,480,490	33,112,925	16,699,098	9,669,029	3,453,341	XXX	66,414,883	29.531	66,024,681	33.190	66,414,884	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	3,480,490	33,112,925	16,699,098	9,669,029	3,453,341	XXX	66,414,883	29.531	66,024,681	33.190	66,414,884	

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)
6. Industrial and Miscellaneous (Unaffiliated)												
6.1 NAIC 1	5,636,619	57,932,593	33,430,617			XXX	96,999,829	43.130	78,171,827	39.297	77,573,747	19,426,082
6.2 NAIC 2	408,591	23,239,781	9,580,466			XXX	33,228,838	14.775	30,771,639	15.469	32,732,222	496,616
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	6,045,210	81,172,374	43,011,083			XXX	130,228,667	57.905	108,943,466	54.766	110,305,969	19,922,698
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
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						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
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) 10,731,203	111,803,041	53,954,509	10,861,447	4,319,700		191,669,900	85.225	XXX	XXX	172,243,820	19,426,082
12.2 NAIC 2	(d) 408,591	23,239,781	9,580,466				33,228,838	14.775	XXX	XXX	32,732,222	496,616
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	11,139,794	135,042,822	63,534,975	10,861,447	4,319,700		(b) 224,898,738	100.000	XXX	XXX	204,976,042	19,922,698
12.8 Line 12.7 as a % of Col. 7	4.953	60.046	28.250	4.829	1.921		99.999	XXX	XXX	XXX	91.141	8.859
13. Total Bonds Prior Year												
13.1 NAIC 1	10,667,710	62,119,160	78,661,701	12,587,510	4,119,978		XXX	XXX	168,156,059	84.531	148,180,949	19,975,110
13.2 NAIC 2		19,333,796	10,537,844	900,000			XXX	XXX	30,771,639	15.469	29,275,536	1,496,104
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	10,667,710	81,452,956	89,199,545	13,487,510	4,119,978		XXX	XXX	(b) 198,927,698	100.000	177,456,485	21,471,214
13.8 Line 13.7 as a % of Col. 9	5.363	40.946	44.840	6.780	2.071		XXX	XXX	100.000	XXX	89.207	10.793
14. Total Publicly Traded Bonds												
14.1 NAIC 1	10,128,731	102,267,341	44,666,600	10,861,447	4,319,700		172,243,819	76.587	148,180,949	74.490	172,243,820	XXX
14.2 NAIC 2	408,591	22,743,165	9,580,466				32,732,222	14.554	29,275,536	14.717	32,732,222	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	10,537,322	125,010,506	54,247,066	10,861,447	4,319,700		204,976,041	91.141	177,456,485	89.207	204,976,042	XXX
14.8 Line 14.7 as a % of Col. 7	5.141	60.988	26.465	5.299	2.107		100.000	XXX	XXX	XXX	100.000	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.685	55.585	24.121	4.829	1.921		91.141	XXX	XXX	XXX	91.141	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	602,473	9,535,700	9,287,910				19,426,083	8.638	19,975,110	10.041	XXX	19,426,083
15.2 NAIC 2		496,616					496,616	0.221	1,496,104	0.752	XXX	496,616
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	602,473	10,032,316	9,287,910				19,922,699	8.859	21,471,214	10.793	XXX	19,922,699
15.8 Line 15.7 as a % of Col. 7	3.024	50.356	46.620				100.000	XXX	XXX	XXX	XXX	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.268	4.461	4.130				8.859	XXX	XXX	XXX	XXX	8.859

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ current year of bonds with Z designations and \$ 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 5* or 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 973,400 ; NAIC 2 \$; 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 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 12.09	9 Total From Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U. S. Governments												
1.01 Issuer Obligations	973,400	12,103,146				X X X	13,076,546	5.814	4,954,227	2.490	13,076,546	
1.02 Residential Mortgage-Backed Securities	640,694	1,945,497	1,453,642	1,192,418	250,093	X X X	5,482,344	2.438	10,366,903	5.211	5,482,344	
1.03 Commercial Mortgage-Backed Securities						X X X						
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	1,614,094	14,048,643	1,453,642	1,192,418	250,093	X X X	18,558,890	8.252	15,321,130	7.701	18,558,890	
2. All Other Governments												
2.01 Issuer Obligations						X X X						
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals						X X X						
3. U. S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		6,043,880			258,574	X X X	6,302,454	2.802	6,088,420	3.061	6,302,454	
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals		6,043,880			258,574	X X X	6,302,454	2.802	6,088,420	3.061	6,302,454	
4. U. S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		665,000	2,371,152		357,692	X X X	3,393,844	1.509	2,550,000	1.282	3,393,845	
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals		665,000	2,371,152		357,692	X X X	3,393,844	1.509	2,550,000	1.282	3,393,845	
5. U. S. Special Revenue & Special Assessment Obligations etc. , Non-Guaranteed												
5.01 Issuer Obligations		22,047,533	7,496,935		389,123	X X X	29,933,591	13.310	27,651,415	13.900	29,933,591	
5.02 Residential Mortgage-Backed Securities	3,480,490	11,065,393	9,202,163	9,669,029	3,064,218	X X X	36,481,293	16.221	38,373,266	19.290	36,481,293	
5.03 Commercial Mortgage-Backed Securities						X X X						
5.04 Other Loan-Backed and Structured Securities						X X X						
5.05 Totals	3,480,490	33,112,926	16,699,098	9,669,029	3,453,341	X X X	66,414,884	29.531	66,024,681	33.190	66,414,884	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	3,411,674	68,499,362	27,277,954			X X X	99,188,990	44.104	82,252,334	41.348	94,068,218	5,120,771
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities		4,451,540	8,094,446			X X X	12,545,986	5.579	8,321,339	4.183	12,545,987	
6.04 Other Loan-Backed and Structured Securities	2,633,536	8,221,472	7,638,684			X X X	18,493,692	8.223	18,369,793	9.234	3,691,764	14,801,928
6.05 Totals	6,045,210	81,172,374	43,011,084			X X X	130,228,668	57.906	108,943,466	54.765	110,305,969	19,922,699
7. Hybrid Securities												
7.01 Issuer Obligations						X X X						
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans - Issued						X X X						
8.06 Affiliated Bank Loans - Acquired						X X X						
8.07 Totals						X X X						

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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 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 12.09	9 Total From Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						X X X			X X X	X X X		
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,385,074	109,358,921	37,146,041		1,005,389	X X X	151,895,425	67.539	X X X	X X X	146,774,654	5,120,771
12.02 Residential Mortgage-Backed Securities	4,121,184	13,010,890	10,655,805	10,861,447	3,314,311	X X X	41,963,637	18.659	X X X	X X X	41,963,637	
12.03 Commercial Mortgage-Backed Securities		4,451,540	8,094,446			X X X	12,545,986	5.579	X X X	X X X	12,545,987	
12.04 Other Loan-Backed and Structured Securities	2,633,536	8,221,472	7,638,684			X X X	18,493,692	8.223	X X X	X X X	3,691,764	14,801,928
12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09 Totals	11,139,794	135,042,823	63,534,976	10,861,447	4,319,700		224,898,740	100.000	X X X	X X X	204,976,042	19,922,699
12.10 Line 12.09 as a % of Col. 7	4.953	60.046	28.250	4.829	1.921		100.000	X X X	X X X	X X X	91.141	8.859
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,968,643	54,661,864	62,665,889	3,200,000		X X X	X X X	X X X	123,496,397	62.081	118,327,280	5,169,117
13.02 Residential Mortgage-Backed Securities	7,430,432	17,558,905	10,320,025	9,310,830	4,119,978	X X X	X X X	X X X	48,740,170	24.501	48,740,170	
13.03 Commercial Mortgage-Backed Securities		2,640,302	5,681,036			X X X	X X X	X X X	8,321,339	4.183	8,321,339	
13.04 Other Loan-Backed and Structured Securities	268,635	6,591,885	10,532,593	976,680		X X X	X X X	X X X	18,369,793	9.234	2,067,696	16,302,098
13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
13.06 Affiliated Bank Loans						X X X			X X X	X X X		
13.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
13.08 Unaffiliated Certificates of Deposit	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
13.09 Totals	10,667,710	81,452,956	89,199,543	13,487,510	4,119,978		X X X	X X X	198,927,699	100.000	177,456,485	21,471,215
13.10 Line 13.09 as a % of Col. 9	5.363	40.946	44.840	6.780	2.071		X X X	X X X	100	X X X	89.207	10.793
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	3,782,601	106,489,848	35,496,815		1,005,390	X X X	146,774,654	65.263	118,327,280	59.483	146,774,654	X X X
14.02 Residential Mortgage-Backed Securities	4,121,185	13,010,890	10,655,805	10,861,447	3,314,311	X X X	41,963,638	18.659	48,740,170	24.501	41,963,637	X X X
14.03 Commercial Mortgage-Backed Securities		4,451,540	8,094,446			X X X	12,545,986	5.579	8,321,339	4.183	12,545,987	X X X
14.04 Other Loan-Backed and Structured Securities	2,633,536	1,058,228				X X X	3,691,764	1.642	2,067,696	1.039	3,691,764	X X X
14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans						X X X						X X X
14.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		X X X
14.09 Totals	10,537,322	125,010,506	54,247,066	10,861,447	4,319,701		204,976,042	91.141	177,456,485	89.206	204,976,042	X X X
14.10 Line 14.09 as a % of Col. 7	5.141	60.988	26.465	5.299	2.107		100.000	X X X	X X X	X X X	100.000	X X X
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.685	55.585	24.121	4.829	1.921		91.141	X X X	X X X	X X X	91.141	X X X
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	602,473	2,869,072	1,649,226			X X X	5,120,771	2.277	5,169,117	2.598	X X X	5,120,771
15.02 Residential Mortgage-Backed Securities						X X X					X X X	
15.03 Commercial Mortgage-Backed Securities						X X X					X X X	
15.04 Other Loan-Backed and Structured Securities		7,163,244	7,638,684			X X X	14,801,928	6.582	16,302,098	8.195	X X X	14,801,928
15.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
15.06 Affiliated Bank Loans						X X X					X X X	
15.07 Unaffiliated Bank Loans						X X X					X X X	
15.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X	X X X	
15.09 Totals	602,473	10,032,316	9,287,910				19,922,699	8.859	21,471,215	10.793	X X X	19,922,699
15.10 Line 15.09 as a % of Col. 7	3.024	50.356	46.620				100.000	X X X	X X X	X X X	X X X	100.000
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.268	4.461	4.130				8.859	X X X	X X X	X X X	X X X	8.859

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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	1,073,941	1,073,941			
2. Cost of short-term investments acquired	2,610,577	2,610,577			
3. Accrual of discount	13,882	13,882			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	2,725,000	2,725,000			
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 the end of current period (Lines 1+2+3+4+5-6-7+8-9)	973,400	973,400			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	973,400	973,400			

(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)	
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	
3.2 Section 2, Column 19	
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized, Section 2, Column 2	
6. Considerations received/ (paid) on terminations, Section 2, Colu	NONE
7. Amortization:	
7.1 Section 1, Column 19	
7.2 Section 2, Column 21	
8. Adjustment to the 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 (Lines 1+2+3+4+5-6+7+8+9)	
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	

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 the 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)	NONE
4.1 Cumulative variation margin on terminated contracts during the y (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)	

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions						
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held			
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions				Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	NONE									
2. Add: Opened or Acquired Transactions	NONE									
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX				XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14	_____	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balances	_____	
3. Total (Line 1 plus Line 2)	_____	_____
4. Part D, Section 1, Column 6	_____	
5. Part D, Section 1, Column 7	_____	
6. Total (Line 3 minus Line 4 minus Line 5)	_____	_____

NONE

Value Check

7. Part A, Section 1, Column 16	_____	
8. Part B, Section 1, Column 13	_____	
9. Total (Line 7 plus Line 8)	_____	_____
10. Part D, Section 1, Column 9	_____	
11. Part D, Section 1, Column 10	_____	
12. Total (Line 9 minus Line 10 minus Line 11)	_____	_____

Potential Exposure Check

13. Part A, Section 1, Column 21	_____	
14. Part B, Section 1, Column 20	_____	
15. Part D, Section 1, Column 12	_____	
16. Total (Lines 13 plus Line 14 minus Line 15)	_____	_____

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	27,023,395		27,023,395	
2. Cost of cash equivalents acquired	212,293,347	4,347,796	207,945,551	
3. Accrual of discount	2,204	2,204		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	164,948,007	4,350,000	160,598,007	
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)	74,370,939		74,370,939	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	74,370,939		74,370,939	

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

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ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B. /A. C. V. (13-11-12)	15 Total Foreign Exchange Change in B. /A. C. V.		

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED during the Year , including Payments during the Final Year on "Sales under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B. /A. C. V. (11-9-10)	13 Total Foreign Exchange Change in B. /A. C. V.							

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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		

NONE

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						

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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	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.			

NONE

1.

Line	Book / Adjusted Carrying Value by NAIC Designation Category Footnote:					
Number	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$
1A	.....	.....	.....	.....	.....	.....
1B	.....	.....	.....	.....	.....	.....
1C	.....	.....	.....	.....	.....	.....
1D	.....	.....	.....	.....	.....	.....
1E	.....	.....	.....	.....	.....	.....
1F	.....	.....	.....	.....	.....	.....

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							

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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	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	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
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B. /A. C. V. (9+10-11+12)	14 Total Foreign Exchange Change in B. /A. C. V.						

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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 Desig, NAIC Desig 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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds: U.S. Governments - Issuer Obligations																					
912828-XB-1	US Treasury Note	SD			1.A	2,087,813	95.0580	1,901,160	2,000,000	2,059,609		(24,794)			2.125	0.852	MN	5,518	42,500	11/10/2021	05/15/2025
912828-Z7-8	US Treasury Note				1.A	3,152,969	90.3000	2,907,660	3,220,000	3,163,664		10,694			1.500	1.948	JJ	20,213	24,150	03/10/2022	01/31/2027
912828-ZT-0	US Treasury Note				1.A	1,249,681	90.7960	1,240,273	1,366,000	1,269,834		20,153			0.250	3.302	MN	302	1,708	06/17/2022	05/31/2025
91282C-DQ-1	US Treasury Note				1.A	750,367	89.5660	736,233	822,000	758,179		7,813			1.250	3.341	JD	28	10,275	06/17/2022	12/31/2026
91282C-DS-7	US Treasury Note	SD			1.A	109,331	93.6370	107,683	115,000	110,577		1,245			1.125	3.086	JJ	598	591	10/12/2022	01/15/2025
91282C-EU-1	US Treasury Note	SD			1.A FE	750,517	96.6640	729,813	755,000	751,123		606			2.875	3.094	JD	1,014	10,853	08/11/2022	06/15/2025
91282C-EY-3	US Treasury Note				1.A FE	2,006,725	96.8750	1,937,500	2,000,000	2,005,838		(887)			3.000	2.880	JJ	27,717		08/02/2022	07/15/2025
91282C-FK-2	US Treasury Note				1.A FE	981,331	98.0150	980,150	1,000,000	982,778		1,447			3.500	4.173	MS	10,442		09/30/2022	09/15/2025
91282C-FN-6	US Treasury Note				1.A FE	1,001,761	99.5030	995,030	1,000,000	1,001,543		(218)			4.250	4.157	MS	10,859		09/30/2022	09/30/2024
0019999999	Bonds: U.S. Governments - Issuer Obligations					12,090,495		11,535,502	12,278,000	12,103,145		16,059						76,691	90,077		
Bonds: U.S. Governments - Residential Mortgage-Backed Securities																					
36179W-LN-6	GNMA Pool MA7533 MBS		4		1.A	3,581,539	84.2370	2,956,006	3,509,163	3,579,783		(976)			2.000	1.708	MON	5,849	70,183	08/17/2021	08/20/2051
36202F-MA-1	GNMA Pool G2 4853 MBS		4		1.A	1,909,506	96.7420	1,682,227	1,738,878	1,902,561		(4,526)			4.000	2.081	MON	5,796	69,555	07/22/2021	11/20/2040
0029999999	Bonds: U.S. Governments - Residential Mortgage-Backed Securities					5,491,045		4,638,233	5,248,041	5,482,344		(5,502)						11,645	139,738		
0109999999	Bonds: Subtotals - U.S. Governments					17,581,540		16,173,735	17,526,041	17,585,489		10,557						88,336	229,815		
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
15722T-JR-3	CHABOT-LAS POSIT GO MW		2		1.C FE	2,500,000	87.7330	2,193,325	2,500,000	2,500,000					1.080	1.080	FA	11,250	26,325	07/22/2021	08/01/2026
20772K-JZ-3	CONNECTICUT ST GO MW		2		1.D FE	2,128,080	90.4410	1,808,820	2,000,000	2,098,127		(21,043)			2.420	1.294	JJ	24,200	48,400	07/23/2021	07/01/2027
544646-A6-9	LOS ANGELES CA U GO Non Call				1.E FE	693,739	104.4200	579,531	555,000	660,753		(23,497)			5.981	1.429	JJ	16,597	33,195	08/02/2021	05/01/2027
57582R-N6-9	MASSACHUSETTS ST GO Cont Call		2		1.B FE	257,706	75.5050	241,616	320,000	258,574		869			3.000	4.280	AO	2,400	4,800	05/20/2022	04/01/2047
68583R-DA-7	OREGON ST CMNTY GO Non Call				1.C FE	785,000	88.2620	692,857	785,000	785,000					1.145	1.145	JD	25	8,988	08/12/2021	06/30/2026
0419999999	Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					6,364,525		5,516,149	6,160,000	6,302,454		(43,671)						54,472	121,708		
0509999999	Bonds: Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					6,364,525		5,516,149	6,160,000	6,302,454		(43,671)						54,472	121,708		
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
542433-WZ-6	LONG BEACH CA UN GO Cont Call		2		1.D FE	356,602	75.4520	331,989	440,000	357,692		1,090			3.000	4.200	FA	5,500	6,600	05/20/2022	08/01/2048
630362-ER-8	NAPA VLY CA UNIF GO Non Call				1.D FE	380,000	87.7970	333,629	380,000	380,000					1.094	1.094	FA	1,732	3,972	07/28/2021	08/01/2026
68587F-AW-4	OREGON EDU DIST S GO Non Call				1.C FE	285,000	88.5160	252,271	285,000	285,000					1.104	1.104	JD	9	3,146	07/23/2021	06/30/2026
778017-QP-1	ROSEVILLE MI SCH GO Non Call				1.C FE	1,885,000	84.3540	1,590,073	1,885,000	1,885,000					1.399	1.399	MN	4,395	26,371	08/04/2021	05/01/2028
812627-MH-7	SEATTLE WA GO Cont Call		2		1.A FE	489,674	112.7570	473,579	420,000	486,152		(3,521)			5.000	3.101	MS	7,000	6,008	05/24/2022	09/01/2039
0619999999	Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					3,396,276		2,981,541	3,410,000	3,393,844		(2,431)						18,636	46,097		
0709999999	Bonds: Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					3,396,276		2,981,541	3,410,000	3,393,844		(2,431)						18,636	46,097		
Bonds: 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																					
04780M-F7-9	ATLANTA GA ARPT Rev Bond Cont Call		2		1.D FE	320,576	101.9360	321,098	315,000	320,484		(91)			5.000	4.770	JJ	8,225		09/23/2022	07/01/2052
052398-HT-4	AUSTIN TX ARPT S Rev Bond Cont Call		2		1.E FE	280,052	103.9350	275,428	265,000	279,351		(702)			5.000	4.320	MN	1,693	6,515	05/19/2022	11/15/2042
114894-ZM-3	BROWARD CNTY FL Rev Bond MW		2		1.E FE	1,858,422	91.4070	1,604,193	1,755,000	1,831,238		(19,778)			2.384	1.195	AO	10,460	41,839	08/12/2021	10/01/2026

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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 Desig, NAIC Desig 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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
11506K-HB-0	BROWARD CNTY FL Rev Bond Cont Call	2			1 E FE	442,991	107.7230	452,437	420,000	442,541			(450)		5.500	4.799	MS	10,203		09/22/2022	09/01/2052	
12677R-DG-9	CABARRUS CNTY NC Rev Bond Non Call				1 B FE	80,002	118.4030	82,882	70,000	79,502			(500)		5.000	3.310	JD	292	1,750	05/19/2022	06/01/2032	
13077D-QF-2	CALIFORNIA ST UN Rev Bond MW	2			1 D FE	5,000,000	84.7480	4,237,400	5,000,000	5,000,000					1.361	1.361	MN	11,342	68,050	07/15/2021	11/01/2027	
167593-S9-4	CHICAGO IL O'HAR Rev Bond MW Call	1			1 E FE	2,056,560	88.9300	1,778,600	2,000,000	2,042,080			(10,176)		1.874	1.332	JJ	18,740	37,480	07/23/2021	01/01/2027	
20775D-LC-4	CONNECTICUT ST H Rev Bond MW	2			1 D FE	2,023,500	83.8470	1,676,940	2,000,000	2,019,242			(3,116)		1.850	1.676	MN	6,167	37,000	08/12/2021	11/01/2028	
249182-PP-5	DENVER CITY & CN Rev Bond MW Call	1			1 D FE	2,048,800	86.3070	1,726,140	2,000,000	2,038,084			(7,524)		1.722	1.317	MN	4,401	34,440	07/23/2021	11/15/2027	
29270C-4W-2	ENERGY N W WA EL Rev Bond Cont Call	2			1 C FE	451,178	114.8720	442,257	385,000	447,896			(3,282)		5.000	3.010	JJ	11,176		05/24/2022	07/01/2035	
442349-EP-7	HOUSTON TX ARPT Rev Bond Non Call				1 E FE	2,052,900	87.2740	1,745,480	2,000,000	2,040,547			(8,682)		1.816	1.350	JJ	18,160	36,320	07/23/2021	07/01/2027	
53746Q-BL-3	LITTLE ROCK AR W Rev Bond Non Call				1 D FE	948,195	88.2380	794,142	900,000	937,993			(7,758)		2.000	1.085	AO	4,500	18,000	08/04/2021	10/01/2027	
53746Q-BM-1	LITTLE ROCK AR W Rev Bond Non Call				1 D FE	759,590	85.9260	622,964	725,000	753,375			(4,727)		2.000	1.291	AO	3,625	14,500	08/04/2021	10/01/2028	
544445-S6-7	LOS ANGELES CA DEPT OF ARPTS A Rev Bond	2			1 D FE	853,444	102.5100	866,210	845,000	853,437			(7)		5.000	4.859	MN	5,399		12/28/2022	05/15/2046	
576000-KW-2	MASSACHUSETTS ST Rev Bond MW	2			1 C FE	2,458,800	101.8240	2,036,480	2,000,000	2,349,481			(75,526)		5.468	1.406	JD	4,860	109,360	07/15/2021	06/15/2027	
64972H-5G-3	NEW YORK CITY NY Rev Bond MW	2			1 C FE	2,027,080	85.1850	1,703,700	2,000,000	2,020,825			(4,450)		1.350	1.114	JJ	12,450	26,475	08/02/2021	07/15/2027	
64990F-D6-8	NEW YORK ST DORM Rev Bond MW	2			1 B FE	2,020,300	87.3290	1,746,580	2,000,000	2,015,316			(3,501)		1.538	1.350	MS	9,057	37,766	07/23/2021	03/15/2027	
678553-BU-1	OKLAHOMA CITY OK Rev Bond MW	2			1 C FE	500,000	89.4880	447,440	500,000	500,000					1.118	1.118	MS	1,863	5,699	08/11/2021	03/01/2026	
717817-XZ-8	PHILADELPHIA PA Rev Bond Call	2			1 F FE	350,217	101.1200	353,920	350,000	350,217					5.000	4.990	JJ	8,750		09/26/2022	07/01/2051	
73358X-FL-1	PORT AUTH OF NEW Rev Bond Cont Call	2			1 D FE	487,310	106.1770	477,797	450,000	485,482			(1,827)		5.000	4.001	FA	9,375	4,500	05/23/2022	08/01/2038	
735389-J3-3	PORT OF SEATTLE Rev Bond Cont Call	2			1 D FE	582,517	102.5380	569,086	555,000	580,409			(2,108)		5.000	4.160	AO	6,938	13,875	05/20/2022	04/01/2044	
753385-MV-2	RAPID CITY SD SA Rev Bond Non Call				1 C FE	635,000	83.8360	532,359	635,000	635,000					1.442	1.442	JD	763	9,157	07/29/2021	12/01/2028	
762197-B6-7	RHODE ISLAND ST Rev Bond Non Call				1 E FE	1,078,200	86.3000	1,078,750	1,250,000	1,271,969			(4,544)		1.991	1.595	FA	9,402	24,888	08/12/2021	08/15/2027	
864784-GM-9	SUFFOLK CNTY NY Rev Bond Cont Call	2			1 A FE	387,738	81.2150	385,771	475,000	389,123			1,386		3.000	4.260	JD	1,188	14,250	05/19/2022	06/01/2045	
966770-AG-4	WHITTIER CA PENS Rev Bond Non Call				1 C FE	250,000	83.3960	208,490	250,000	250,000					1.566	1.566	JD	326	3,915	08/04/2021	06/01/2028	
0819999999	Bonds: 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					30,153,372		26,166,544	29,145,000	29,933,592			(157,363)					179,355	545,779			
Bonds: 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																						
3132DM-Y8-2	FHLMC Pool SD0735 MBS	4			1 A	4,147,029	88.7480	3,461,359	3,900,219	4,141,142			(2,625)		3.000	1.927	MON	9,751	117,007	10/29/2021	11/01/2051	
3132DN-HF-3	FHLMC Pool SD1130 MBS	4			1 A	977,790	94.5410	921,602	974,820	977,735			(55)		4.000	3.980	MON	3,249	16,247	07/26/2022	07/01/2052	
3132DN-RR-6	FHLMC Pool SD1396 MBS	4			1 A	997,083	96.4310	952,423	987,669	996,976			(106)		4.500	4.412	MON	3,704	18,519	07/26/2022	07/01/2052	
3133KM-4X-0	FHLMC Pool RA6238 MBS	4			1 A	9,077,602	85.2830	7,529,836	8,829,279	9,071,243			(4,702)		2.500	2.162	MON	18,394	220,732	10/21/2021	11/01/2051	
3133KN-BB-8	FHLMC Pool RA6334 MBS	4			1 A	4,331,991	81.6460	3,523,426	4,315,470	4,331,503			(281)		2.000	1.935	MON	7,192	86,309	11/04/2021	11/01/2051	
31374C-RM-0	FNMA Pool FN310192 MBS	4			1 A	2,986,833	95.1580	2,637,783	2,772,003	2,973,088			(8,364)		4.500	3.516	MON	10,395	124,740	08/11/2021	09/01/2040	
3140X7-HG-7	FNMA Pool FM3830 MBS	4			1 A	3,199,976	89.1860	2,699,139	3,026,429	3,195,905			(2,020)		3.000	2.081	MON	7,566	90,793	07/16/2021	04/01/2050	
3140XB-7F-1	FNMA Pool FM8093 MBS	4			1 A	5,220,214	85.6240	4,253,090	4,967,198	5,213,058			(3,410)		2.500	1.760	MON	10,348	124,180	07/30/2021	07/01/2051	
3140XC-LU-0	FNMA Pool FM8438 MBS	4			1 A	5,586,370	85.5550	4,570,179	5,341,815	5,580,644			(3,403)		2.500	1.826	MON	11,129	133,545	08/12/2021	08/01/2051	
0829999999	Bonds: 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					36,524,888		30,548,837	35,114,902	36,481,294			(24,966)					81,728	932,072			
0909999999	Bonds: Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					66,678,260		56,715,381	64,259,902	66,414,886			(182,329)						261,083	1,477,851		
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																						
00206R-ML-3	AT&T INC Corp Note Call MW	1			2 B FE	865,839	90.2350	879,791	975,000	873,420			7,581		1.700	5.251	MS	4,420		09/26/2022	03/25/2026	

E10.1

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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 Desig, NAIC Desig 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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
015271-AJ-8	ALEXANDRIA REAL Corp Note Call MW	2			2 A FE	986,003	95.7020	837,393	875,000	956,543		(20,803)			3.950	1.415	JJ	15,937	34,563	07/28/2021	01/15/2027
020002-BH-3	ALLSTATE CORP Corp Note Call MW	2			1 G FE	998,240	88.8060	888,060	1,000,000	998,807		398			0.750	0.791	JD	333	7,500	07/27/2021	12/15/2025
023135-BZ-8	AMAZON.COM INC Corp Note Call MW	2			1 D FE	987,354	81.9190	778,231	950,000	982,193		(3,678)			2.100	1.652	MN	2,715	19,950	08/02/2021	05/12/2031
03027X-BL-3	AMERICAN TOWER Corp Note Call MW	1			2 C FE	992,014	89.0240	867,984	975,000	986,870		(3,622)			1.600	1.210	AO	3,293	15,600	07/27/2021	04/15/2026
031162-CJ-7	AMGEN INC Corp Note Call MW	2			2 A FE	688,980	92.5270	693,953	750,000	692,708		3,728			2.600	4.922	FA	7,150		09/26/2022	08/19/2026
035240-AQ-3	ANHEUSER-BUSCH Corp Note Call MW	2			2 A FE	901,980	98.9230	741,923	750,000	873,570		(20,028)			4.750	1.755	JJ	15,635	35,625	07/27/2021	01/23/2029
037833-DV-9	APPLE INC Corp Note MW	2			1 B FE	601,116	98.5730	591,438	600,000	600,302		(814)			0.750	0.610	MN	625	4,500	01/07/2022	05/11/2023
037833-EC-0	APPLE INC Corp Note MW Call	1			1 B FE	1,487,685	84.8950	1,273,425	1,500,000	1,490,268		1,831			1.200	1.332	FA	7,150	18,000	07/29/2021	02/08/2028
05329W-AR-3	AUTONATION INC Corp Note Call MW	2			2 C FE	627,373	79.9410	499,631	625,000	626,907		(333)			1.950	1.890	FA	5,078	12,255	08/02/2021	08/01/2028
05531F-BE-2	BB&T CORPORATION Corp Note Call	2			1 G FE	996,435	97.3160	875,844	900,000	960,362		(25,424)			3.700	0.804	JD	2,405	33,300	07/28/2021	06/05/2025
06051G-FX-2	BANK OF AMER CRP Corp Note MW	2			1 G FE	1,021,302	95.5560	883,893	925,000	992,814		(20,039)			3.500	1.224	AO	6,475	32,375	07/27/2021	04/19/2026
06051G-HT-9	BANK OF AMER CRP Corp Note Call MW	2			1 F FE	606,008	93.8060	609,739	650,000	608,310		2,302			3.559	5.242	AO	4,370	11,567	09/23/2022	04/23/2027
06051G-JH-3	BANK OF AMER CRP Corp Note Call MW	2			1 G FE	594,942	95.9160	575,496	600,000	596,697		1,755			0.810	1.118	AO	905	4,860	01/07/2022	10/24/2024
06051G-KA-6	BANK OF AMER CRP Corp Note Call MW	2			1 G FE	1,500,000	77.2510	1,158,765	1,500,000	1,500,000					2.299	2.299	JJ	15,327	34,485	07/15/2021	07/21/2032
06406R-AW-7	BANK OF NY MELLO Corp Note Call	2			1 F FE	1,500,000	77.4760	1,162,140	1,500,000	1,500,000					1.800	1.800	JJ	11,475	27,075	07/20/2021	07/28/2031
075887-BV-0	BECTON DICKINSON Corp Note Call MW	2			2 B FE	277,494	97.7750	268,881	275,000	276,570		(2,127)	8,636		3.363	1.318	JD	642	9,248	01/07/2022	06/06/2024
084659-AM-3	BERKSHIRE HATHAW Corp Note Call MW	2			1 G FE	1,001,061	92.6970	834,273	900,000	979,579		(15,149)			3.250	1.423	AO	6,175	29,250	07/28/2021	04/15/2028
09261H-AY-3	BLACKSTONE PRIVA Corp Note MW Prv Plc	2			2 C FE	496,320	99.3080	496,540	500,000	496,616		296			7.050	7.327	MS	9,204		09/22/2022	09/29/2025
110122-CM-8	BRISTOL-MYERS Corp Note Call MW	1			1 F FE	625,458	97.1340	582,804	600,000	615,460		(9,998)			2.900	1.145	JJ	7,492	17,400	01/07/2022	07/26/2024
110122-DP-0	BRISTOL-MYERS Corp Note Call MW	1			1 F FE	1,496,730	85.5700	1,283,550	1,500,000	1,497,451		506			1.125	1.161	MN	2,250	16,875	07/29/2021	11/13/2027
11135F-BB-6	BROADCOM INC Corp Note Call MW	2			2 C FE	591,564	94.8290	521,560	550,000	577,762		(9,719)			3.150	1.300	MN	2,214	17,325	07/27/2021	11/15/2025
14040H-CG-8	CAPITAL ONE FINL Corp Note Call	2			2 B FE	900,000	72.1490	649,341	900,000	900,000					2.359	2.359	JJ	8,964	21,231	07/27/2021	07/29/2032
14448C-AN-4	CARRIER GLOBAL Corp Note Call MW	2			2 C FE	885,438	94.2730	895,594	950,000	892,094		6,656			2.242	5.318	FA	8,046		09/26/2022	02/15/2025
149123-CK-5	CATERPILLAR INC Corp Note Call MW	2			1 F FE	506,860	81.4080	407,040	500,000	505,875		(683)			1.900	1.741	MS	2,876	9,500	07/15/2021	03/12/2031
14913R-2H-9	CATERPILLAR FINL SERVICE Corp Note MW	2			1 F FE	584,496	89.7980	538,788	600,000	588,350		3,854			0.800	1.495	MN	640	4,800	01/07/2022	11/13/2025
15953P-AC-3	CHAPMAN UNIV Corp Note Non Call MW				1 F FE	1,500,000	84.2230	1,263,345	1,500,000	1,500,000					1.760	1.760	AO	6,600	26,400	08/05/2021	04/01/2028
166764-BD-1	CHEVRON CORP Corp Note Call MW	2			1 C FE	988,263	96.7260	870,534	900,000	957,566		(21,594)			3.326	0.856	MN	3,659	29,934	07/27/2021	11/17/2025
166764-BW-9	CHEVRON CORP Corp Note Call MW	2			1 D FE	602,712	93.1130	558,678	600,000	601,915		(797)			1.554	1.411	MN	1,295	9,324	01/07/2022	05/11/2025
172967-MQ-1	CITIGROUP INC Corp Note Call MW	1			1 G FE	991,073	94.7420	876,364	925,000	965,889		(17,715)			3.106	1.125	AO	6,624	28,731	07/27/2021	04/08/2026
172967-MY-4	CITIGROUP INC Corp Note Call MW	2			1 G FE	773,775	79.1840	593,880	750,000	770,622		(2,232)			2.561	2.198	MN	3,201	19,208	07/27/2021	05/01/2032
172967-NX-5	CITIGROUP INC Corp Note Call MW	2			1 G FE	1,775,000	100.5320	1,784,443	1,775,000	1,775,000					5.610	5.610	MS	25,448		09/22/2022	09/29/2026
20030N-BS-9	COMCAST CORP Corp Note Call MW	2			1 G FE	1,500,469	95.3040	1,310,430	1,375,000	1,459,832		(28,559)			3.150	0.996	MS	14,438	43,313	07/27/2021	03/01/2026
20030N-CR-0	COMCAST CORP Corp Note Call MW	2			1 G FE	634,302	98.5260	591,156	600,000	619,035		(15,267)			3.700	1.038	AO	4,687	22,200	01/07/2022	04/15/2024
21036P-BH-0	CONSTELLATION BR Corp Note Call MW	2			2 C FE	995,550	79.6890	796,890	1,000,000	996,126		404			2.250	2.300	FA	9,375	22,813	07/21/2021	08/01/2031
23331A-BQ-1	D. R. HORTON Corp Note Call MW	1			2 A FE	1,174,048	86.1250	1,011,969	1,175,000	1,174,310		188			1.300	1.316	AO	3,225	18,245	07/29/2021	10/15/2026
24422E-VR-7	JOHN DEERE CAPITAL CORP Corp Note Non Ca				1 F FE	1,004,520	88.8750	888,750	1,000,000	1,003,225		(913)			1.050	0.955	JD	408	10,500	07/27/2021	06/17/2026
254687-FL-5	WALT DISNEY CO Corp Note Call MW	2			1 G FE	1,024,970	84.0430	840,430	1,000,000	1,020,670		(3,029)			2.000	1.659	MS	6,667	20,000	07/27/2021	09/01/2029
26138E-AU-3	DR PEPPER SNAPPL Corp Note Call MW	2			2 B FE	988,437	91.6310	847,587	925,000	970,242		(12,789)			2.550	1.102	MS	6,945	23,588	07/27/2021	09/15/2026
26444H-AE-1	DUKE ENERGY FLA Corp Note Call MW	2			1 F FE	1,003,048	95.1380	832,458	875,000	976,988		(18,406)			3.800	1.498	JJ	15,332	33,250	07/28/2021	07/15/2028
29273R-BK-4	ENERGY TRANSFER Corp Note Call MW	2			2 C FE	783,055	94.5240	661,668	700,000	762,356		(14,727)			4.200	1.897	AO	6,207	29,400	08/02/2021	04/15/2027
29444U-BF-2	EQUINIX INC Corp Note Call MW	2			2 B FE	705,012	90.5130	633,591	700,000	703,190		(1,283)			1.250	1.060	JJ	4,035	8,750	07/27/2021	07/15/2025
337738-AR-9	FISERV INC Corp Note Call MW	2			2 B FE	1,740,600	94.7930	1,421,895	1,500,000	1,692,660		(33,137)			4.200	1.738	AO	15,750	63,000	07/15/2021	10/01/2028
36262G-AB-7	GXO LOGISTICS Corp Note Call MW	2			2 C FE	1,496,512	85.7400	1,286,100	1,500,000	1,496,942		430			1.650	1.710	JJ	11,413	12,375	06/28/2022	07/15/2026

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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 Desig, NAIC Desig 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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045X-CX-2	GENERAL MOTORS FINL CO Corp Note Call MW	2			2.C FE	1,415,830	93.7000	1,264,950	1,350,000	1,392,490		(17,345)			2.750	1.402	JD	1,134	37,125	01/07/2022	06/20/2025
37331N-AN-1	GEORGIA-PACIFIC Corp Note Call MW Prv Plc	2			1.G FE	994,640	87.7000	877,000	1,000,000	996,204		1,100			0.950	1.065	MN	1,214	9,500	07/28/2021	05/15/2026
437076-BK-7	HOME DEPOT INC Corp Note Call MW	2			1.F FE	990,720	97.0360	873,324	900,000	957,639		(23,231)			3.350	0.710	MS	8,878	30,150	07/27/2021	09/15/2025
438516-BL-9	HONEYWELL INTERNATIONAL Corp Note Call M	2			1.F FE	1,020,186	92.2330	876,214	950,000	1,000,584		(13,823)			2.500	0.982	MN	3,958	23,750	07/28/2021	11/01/2026
438516-BW-5	HONEYWELL INTERNATIONAL Corp Note Call M	2			1.F FE	617,784	96.0720	576,432	600,000	610,958		(6,826)			2.300	1.100	FA	5,213	13,800	01/07/2022	08/15/2024
440452-AG-5	HORMEL FOODS CRP Corp Note Call MW	2			1.F FE	594,084	94.2220	565,332	600,000	596,474		2,390			0.650	1.068	JD	303	3,900	01/07/2022	06/03/2024
440452-AH-3	HORMEL FOODS CRP Corp Note Call MW	2			1.F FE	993,203	86.5150	843,521	975,000	989,475		(2,635)			1.700	1.406	JD	1,289	16,575	07/28/2021	06/03/2028
458140-BD-1	INTEL CORP Corp Note Call MW	2			1.E FE	623,724	97.4640	584,784	600,000	613,124		(10,600)			2.875	1.025	MN	2,396	17,250	01/07/2022	05/11/2024
45866F-AD-6	INTERCONTINENT Corp Note Call MW	2			1.G FE	932,566	97.4400	852,600	875,000	912,870		(13,885)			3.750	2.056	JD	2,734	32,813	05/04/2022	12/01/2025
46124H-AA-4	INTUIT INC Corp Note MW	1			1.G FE	597,846	97.8610	587,166	600,000	599,230		1,384			0.650	0.890	JJ	1,798	3,900	01/07/2022	07/15/2023
46647P-BQ-8	JPMORGAN CHASE Corp Note Call	2			1.E FE	603,372	98.3860	590,316	600,000	601,013		(2,359)			1.514	1.105	JD	757	9,084	01/07/2022	06/01/2024
46647P-CJ-3	JPMORGAN CHASE Corp Note Call MW	2			1.E FE	1,019,170	83.6920	836,920	1,000,000	1,015,374		(2,682)			2.069	1.770	JD	1,724	20,690	07/27/2021	06/01/2029
46647P-CZ-7	JPMORGAN CHASE Corp Note Call MW	2			1.E FE	1,763,735	97.1800	1,773,535	1,825,000	1,767,976		4,241			4.080	5.117	AO	13,444	37,230	09/23/2022	04/26/2026
48305Q-AC-7	KAISER FOUN HOSP Corp Note Call MW	2			1.D FE	2,005,204	93.7400	1,715,442	1,830,000	1,962,206		(31,316)			3.150	1.326	MN	9,608	57,645	08/12/2021	05/01/2027
50249A-AF-0	LYB INT FIN III Corp Note Call MW	2			2.B FE	690,751	89.3080	613,546	687,000	689,465		(906)			1.250	1.113	AO	2,147	8,588	07/27/2021	10/01/2025
50540R-AX-0	LABORATORY CORP Corp Note Call MW	2			2.B FE	1,011,070	88.6920	886,920	1,000,000	1,007,787		(2,272)			1.550	1.310	JD	1,292	15,500	07/15/2021	06/01/2026
539830-BH-1	LOCKHEED MARTIN CORP Corp Note Call MW	1			1.G FE	359,504	97.2550	315,106	324,000	347,656		(8,341)			3.550	0.893	JJ	5,304	11,502	07/27/2021	01/15/2026
55336V-AA-8	MPLX LP Corp Note Call MW	2			2.B FE	985,788	97.0030	873,027	900,000	949,118		(25,840)			4.000	1.049	FA	13,600	36,000	07/27/2021	02/15/2025
571676-AB-1	MARS INC Corp Note Call MW Prv Plc	2			1.F FE	699,463	89.5630	559,769	625,000	687,690		(8,375)			3.200	1.675	AO	5,000	20,000	08/02/2021	04/01/2030
57629W-DE-7	MASSMUTUAL GLBL Corp Note Non Call Prv P	1			1.D FE	1,001,850	88.1540	881,540	1,000,000	1,001,323		(364)			1.200	1.162	JJ	5,500	12,000	07/15/2021	07/16/2026
57636Q-AR-5	MASTERCARD INC Corp Note Call MW	2			1.D FE	1,005,336	95.3920	858,528	900,000	978,588		(18,800)			3.300	1.098	MS	7,838	29,700	07/27/2021	03/26/2027
59217G-EJ-4	MET LIFE GLOB Corp Note Non Call Prv Plc	1			1.D FE	368,744	90.6920	362,768	400,000	374,929		6,185			0.950	3.591	JJ	1,889	1,900	05/04/2022	07/02/2025
61747Y-EB-7	MORGAN STANLEY Corp Note Call MW	2			1.E FE	592,956	94.6450	567,870	600,000	595,192		2,236			0.791	1.187	JJ	2,096	4,772	01/07/2022	01/22/2025
61747Y-EM-3	MORGAN STANLEY Corp Note Call MW	2			1.E FE	2,645,669	93.9780	2,654,879	2,825,000	2,658,581		12,912			2.630	4.675	FA	27,449		09/23/2022	02/18/2026
65339K-BW-9	NEXTERA ENERGY Corp Note Call MW	1			2.A FE	1,526,685	85.5550	1,283,325	1,500,000	1,521,160		(3,826)			1.900	1.619	JD	1,267	28,500	07/15/2021	06/15/2028
654106-AH-6	NIKE INC Corp Note Call MW	2			1.E FE	619,452	95.5990	573,594	600,000	613,470		(5,982)			2.400	1.338	MS	3,760	14,400	01/07/2022	03/27/2025
67066G-AE-4	NVIDIA CORP Corp Note Call MW	2			1.F FE	996,534	95.1250	856,125	900,000	968,785		(19,497)			3.200	0.946	MS	8,400	28,800	07/27/2021	09/16/2026
67066G-AL-8	NVIDIA CORP Corp Note Call MW	2			1.F FE	592,470	94.4090	566,454	600,000	595,472		3,002			0.584	1.110	JD	165	3,504	01/07/2022	06/14/2024
68389X-CC-7	ORACLE CORP Corp Note Call MW	1			2.B FE	585,856	89.6360	515,407	575,000	582,537		(2,335)			1.650	1.224	MS	2,530	9,488	07/27/2021	03/25/2026
693475-AT-2	PNC FINANCIAL Corp Note Call	1			1.G FE	991,683	93.5330	841,797	900,000	969,498		(15,623)			3.150	1.297	MN	3,308	28,350	07/27/2021	05/19/2027
70450Y-AC-7	PAYPAL HOLDING Corp Note Call MW	2			1.G FE	619,026	95.9030	575,418	600,000	612,060		(6,966)			2.400	1.175	AO	3,600	14,400	01/07/2022	10/01/2024
70450Y-AD-5	PAYPAL HOLDING Corp Note Call MW	2			1.G FE	1,073,510	92.4570	924,570	1,000,000	1,052,710		(14,357)			2.650	1.142	AO	6,625	26,500	07/15/2021	10/15/2026
713448-DN-5	PEPSICO INC Corp Note Call MW	2			1.E FE	590,238	93.1710	512,441	550,000	578,796		(8,044)			2.375	0.858	AO	3,084	13,063	07/27/2021	10/06/2026
713448-EY-0	PEPSICO INC Corp Note MW	2			1.E FE	600,258	98.7180	592,308	600,000	600,066		(192)			0.750	0.717	MN	750	4,500	01/07/2022	05/01/2023
717081-DM-2	PFIZER INC Corp Note MW	2			1.E FE	448,197	98.0860	416,866	425,000	438,625		(9,572)			3.400	1.037	MN	1,846	14,450	01/07/2022	05/15/2024
74340X-BN-0	PROLOGIS LP Corp Note Call MW	2			1.G FE	997,396	89.6830	851,989	950,000	985,529		(8,365)			2.125	1.192	AO	4,262	20,188	07/28/2021	04/15/2027
74460W-AD-9	PUBLIC STORAGE Corp Note Call MW	2			1.F FE	511,760	85.9630	429,815	500,000	509,318		(1,723)			1.850	1.474	MN	1,542	9,250	07/27/2021	05/01/2028
79466L-AH-7	SALESFORCE INC Corp Note Call MW	2			1.F FE	1,509,930	85.4680	1,282,020	1,500,000	1,507,901		(1,404)			1.500	1.398	JJ	10,375	22,688	07/15/2021	07/15/2028
808513-BR-5	SCHWAB CHARLES Corp Note Call MW	2			1.F FE	1,006,360	88.9750	889,750	1,000,000	1,004,444		(1,325)			1.150	1.012	MN	1,533	11,500	07/15/2021	05/13/2026
855244-AK-5	STARBUCKS CORP Corp Note Call MW	2			2.A FE	1,061,460	92.7450	927,450	1,000,000	1,042,616		(13,010)			2.450	1.092	JD	1,089	24,500	07/15/2021	06/15/2026

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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 Desig, NAIC Desig 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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87264A-BB-0	T-MOBILE USA INC Corp Note Call MW	2			2.C FE	421,568	96.2570	385,028	400,000	415,066		(6,502)			3.500	1.745	AO	2,956	14,000	01/07/2022	04/15/2025
87264A-CA-1	T-MOBILE USA INC Corp Note Call MW	2			2.C FE	999,648	86.0530	839,017	975,000	994,382		(3,725)			2.050	1.631	FA	7,551	19,988	07/28/2021	02/15/2028
87612E-BD-7	TARGET CORP Corp Note MW	2			1.F FE	634,104	98.0030	588,018	600,000	620,810		(13,294)			3.500	1.161	JJ	10,500	10,500	01/07/2022	07/01/2024
879360-AD-7	TELEDYNE TECH Corp Note Call MW	2			2.C FE	491,084	86.2770	409,816	475,000	487,715		(2,375)			2.250	1.698	AO	2,672	10,688	07/27/2021	04/01/2028
89236T-GX-7	TOYOTA MOTOR CREDIT CORP Corp Note MW	1			1.E FE	369,799	96.1100	360,413	375,000	370,936		1,137			3.000	3.506	AO	2,813	5,625	05/04/2022	04/01/2025
89788M-AA-0	TRUIST FINANCIAL Corp Note Call	2			1.G FE	370,526	91.5680	343,380	375,000	371,722		1,196			1.200	1.545	FA	1,825	4,500	01/07/2022	08/05/2025
911312-AY-2	UNITED PARCEL Corp Note Call MW	1			1.F FE	990,046	92.8850	859,186	925,000	972,065		(12,727)			2.400	0.965	MN	2,837	22,200	07/29/2021	11/15/2026
911312-BX-3	UNITED PARCEL Corp Note Call MW	2			1.F FE	253,030	98.5050	246,263	250,000	252,347		(683)			3.900	3.438	AO	2,438	4,875	05/04/2022	04/01/2025
92343V-ER-1	VERIZON COMM INC Corp Note MW	2			2.A FE	1,054,206	96.3480	867,132	900,000	1,025,087		(20,616)			4.329	1.763	MS	10,823	38,961	07/29/2021	09/21/2028
92343V-GH-1	VERIZON COMM INC Corp Note Call MW	1			2.A FE	772,620	86.9620	652,215	750,000	767,832		(3,372)			2.100	1.607	MS	4,331	15,750	07/27/2021	03/22/2028
92826C-AD-4	VISA INC Corp Note Call MW	2			1.D FE	372,199	96.5180	361,943	375,000	372,690		491			3.150	3.371	JD	558	11,813	05/04/2022	12/14/2025
92826C-AL-6	VISA INC Corp Note Call MW	1			1.D FE	1,015,823	90.2090	879,538	975,000	1,005,617		(7,222)			1.900	1.118	AO	3,911	18,525	07/29/2021	04/15/2027
928563-AH-8	VMWARE INC Corp Note Call MW	2			2.C FE	674,676	93.1100	628,493	675,000	674,826		106			1.000	1.016	FA	2,550	6,994	07/20/2021	08/15/2024
928563-AJ-4	VMWARE INC Corp Note Call MW	2			2.C FE	499,150	87.3010	436,505	500,000	499,383		165			1.400	1.435	FA	2,644	7,253	07/20/2021	08/15/2026
94974B-GA-2	WELLS FARGO CO Corp Note Non Call	2			2.A FE	997,548	97.1110	898,277	925,000	964,500		(23,211)			3.300	0.745	MS	9,497	30,525	07/27/2021	09/09/2024
95000U-2H-5	WELLS FARGO CO Corp Note Call MW	1			2.A FE	870,120	94.6360	875,383	925,000	874,568		4,449			2.406	4.482	AO	3,771	11,128	09/23/2022	10/30/2025
95000U-3C-5	WELLS FARGO CO Corp Note Call MW	2			2.A FE	876,699	98.0950	882,855	900,000	878,155		1,456			4.540	5.285	FA	15,436		09/23/2022	08/15/2026
969457-BW-9	WILLIAMS COS INC Corp Note Call MW	2			2.B FE	427,784	98.9630	395,852	400,000	415,587		(12,197)			4.550	1.338	JD	354	18,200	01/07/2022	06/24/2024
78016E-ZU-4	ROYAL BK CANADA Corp Note Non Call	A			1.E FE	1,249,188	93.4020	1,167,525	1,250,000	1,249,571		270			0.650	0.672	JJ	3,431	8,125	07/26/2021	07/29/2024
05971K-AE-9	BANCO SANTANDER Corp Note Non Call	D			1.G FE	1,055,620	93.6770	936,770	1,000,000	1,035,274		(14,353)			2.746	1.253	MN	2,517	27,460	07/28/2021	05/28/2025
09659W-2E-3	BNP PARIBAS Corp Note Non Call Prv Plc	D			1.G FE	617,220	99.7600	598,560	600,000	602,473		(14,747)			3.500	0.959	MS	7,000	21,000	01/07/2022	03/01/2023
09659W-2F-0	BNP PARIBAS Corp Note Non Call PRV PLC	D			1.G FE	987,862	94.7330	805,231	850,000	961,536		(18,621)			4.400	1.925	FA	14,233	37,400	07/28/2021	08/14/2028
11134L-AF-6	BRDCOM CRP / FIN Corp Note Call MW	D	2		2.C FE	418,080	98.3260	393,304	400,000	408,591		(9,489)			3.625	1.142	JJ	6,686	14,500	01/07/2022	01/15/2024
11272B-AA-1	BROOKFIELD F UK Corp Note Call MW	D	2		1.G FE	800,000	76.3780	611,024	800,000	800,000					2.340	2.340	JJ	7,852	19,032	07/21/2021	01/30/2032
606822-BN-3	MITSUB UFJ FIN Corp Note Non Call	D			1.G FE	609,042	93.6690	562,014	600,000	606,278		(2,764)			2.193	1.695	FA	4,605	13,158	01/07/2022	02/25/2025
60687Y-AM-1	MIZUHO FINANCIAL Corp Note Non Call	D			1.G FE	987,534	90.9710	818,739	900,000	967,866		(13,865)			3.170	1.499	MS	8,718	28,530	07/28/2021	09/11/2027
65535H-AW-9	NOMURA HOLDINGS Corp Note Non Call	D			2.A FE	999,550	87.1500	871,500	1,000,000	999,676		88			1.653	1.662	JJ	7,668	16,622	07/15/2021	07/14/2026
78081B-AN-3	ROYALTY PHARMA Corp Note Call MW	D	1		2.C FE	687,841	75.8630	531,041	700,000	689,406		1,096			2.150	2.344	MS	4,975	16,555	07/15/2021	09/02/2031
1019999999	Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					100,168,615		88,502,085	97,116,000	99,188,988		(710,616)	8,636					632,958	2,019,677		
Bonds: Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05550M-AU-8	Barclays Commerc BBCMS 2019-C3 A4 CMBS	4			1.A FM	1,464,938	91.4340	1,188,642	1,300,000	1,437,294		(20,878)			3.583	1.778	MON	3,882	46,579	09/01/2021	05/15/2052
05551V-BJ-1	Barclays Commerc BBCMS 2021-C10 A5 CMBS	4			1.A FM	2,094,375	82.8130	1,656,260	2,000,000	2,080,843		(9,817)			2.492	1.924	MON	4,153	49,840	08/11/2021	06/16/2031
05602Q-AY-9	BMO Mortgage Tru BMO 2022-C3 A5 CMBS	4			1.A FE	2,035,469	100.9340	2,018,680	2,000,000	2,034,736		(733)			5.313	5.112	MON	8,854	17,709	09/22/2022	09/15/2054
06540R-AE-4	Bank BANK 2017-BNK9 A4 CMBS	4			1.A FM	1,675,430	92.6780	1,390,170	1,500,000	1,639,023		(27,432)			3.538	1.553	MON	4,423	53,070	08/27/2021	11/15/2054
06541M-BN-3	Bank BANK 2022-BNK42 A5 CMBS	4			1.A FM	2,290,219	95.7710	2,298,504	2,400,000	2,292,372		2,153			4.493	5.123	MON	8,986	26,958	09/28/2022	06/15/2055
61769J-AY-7	Morgan Stanley C MSC 2019-H6 ASB CMBS	4			1.A FM	655,617	92.9080	557,448	600,000	641,037		(10,847)			3.224	1.315	MON	1,612	19,344	08/24/2021	06/15/2052
95000K-BB-0	Wells Fargo Comm WFCM 2016-NXS6 A4 CMBS	4			1.A FM	2,144,141	91.6120	1,832,240	2,000,000	2,103,511		(29,330)			2.918	1.372	MON	4,863	58,360	08/09/2021	11/15/2049
95002M-AV-1	Wells Fargo Comm WFCM 2019-C52 ASB CMBS	4			1.A FM	322,758	90.8510	272,553	300,000	317,172		(4,156)			2.833	1.362	MON	708	8,499	08/24/2021	08/15/2052
1039999999	Bonds: Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					12,682,947		11,214,497	12,100,000	12,545,988		(101,040)						37,481	280,359		

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ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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 Desig, NAIC Desig 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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
Bonds: Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
34528Q-GD-0	Ford Credit Floo FORDF 2018-2 A ABS		4		1.A FE	2,092,891	99.5990	1,991,980	2,000,000	2,011,563		(56,133)			3.170	0.356	MON	2,818	63,400	07/15/2021	03/15/2025	
36258N-AD-4	GM Financial Sec GMCAR 2020-1 A4 ABS		4		1.A FE	702,707	97.3020	681,114	700,000	701,216		(1,491)			1.900	1.656	MON	554	11,083	02/16/2022	03/17/2025	
43811J-AD-9	Honda Auto Recei HAROT 2021-2 A4 ABS		4		1.A FE	969,766	92.4600	924,600	1,000,000	978,986		9,220			0.550	1.659	MON	244	4,583	02/16/2022	08/16/2027	
10806J-AA-1	Bridge Street CLO I Ltd BRDGS 2021-1A A	D	4		1.A FE	2,000,000	96.0500	1,921,000	2,000,000	2,000,000					5.473	5.508	JAJO	22,194	49,626	08/02/2021	07/20/2034	
46090X-AA-9	Invesco CLO Ltd INVCO 2021-1A A1 CLO Prv	D	4		1.A FE	1,500,450	96.8700	1,453,050	1,500,000	1,500,490		61			5.079	5.103	JAJO	16,084	30,454	08/10/2021	04/15/2034	
47048J-AZ-6	Jamestown CLO Ltd JWTN 2016-9A A2RR CLO	D	4		1.C FE	1,000,000	96.4900	964,900	1,000,000	1,000,000					6.208	6.256	JAJO	11,727	29,823	08/12/2021	07/25/2034	
69916X-AW-5	Parallel Ltd PARL 2019-1A BR CLO	D	4		1.C FE	1,500,000	94.6800	1,420,200	1,500,000	1,500,000					6.043	6.088	JAJO	18,379	43,249	07/23/2021	07/20/2032	
87241E-AQ-8	TCW Ltd TCW 2019-1A ASNR CLO Prv Plc	D	4		1.A FE	4,000,000	97.3400	3,893,600	4,000,000	4,000,000					5.864	5.906	FMAN	29,971	99,888	08/06/2021	08/16/2034	
89642D-AA-6	Tritas CLO Ltd TRNTS 2021-16A CLO Prv	D	4		1.A FE	1,801,800	96.2500	1,732,500	1,800,000	1,801,438		(249)			5.423	5.439	JAJO	19,792	40,584	08/04/2021	07/20/2034	
94950A-AQ-3	Wellfleet CLO Ltd WELF 2020-2A BR CLO Pr	D	4		1.C FE	1,000,000	93.7600	937,600	1,000,000	1,000,000					5.829	5.871	JAJO	12,306	27,949	08/11/2021	07/15/2034	
98888D-AN-2	ZAIS CLO 15 LTD ZAIS 2020-15A A1R CLO Pr	D	4		1.A FE	2,000,000	97.4400	1,948,800	2,000,000	2,000,000					5.724	5.764	JAJO	20,669	49,991	07/29/2021	07/28/2032	
1049999999	Bonds: Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					18,567,614		17,869,344	18,500,000	18,493,693		(48,592)							154,738	450,630		
1109999999	Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					131,419,176		117,585,926	127,716,000	130,228,669		(860,248)	8,636						825,177	2,750,666		
2419999999	Bonds: Total Bonds - Subtotals - Issuer Obligations					152,173,283		134,701,821	148,109,000	150,922,023		(898,022)	8,636						962,112	2,823,338		
2429999999	Bonds: Total Bonds - Subtotals - Residential Mortgage-Backed Securities					42,015,933		35,187,070	40,362,943	41,963,638		(30,468)							93,373	1,071,810		
2439999999	Bonds: Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					12,682,947		11,214,497	12,100,000	12,545,988		(101,040)							37,481	280,359		
2449999999	Bonds: Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					18,567,614		17,869,344	18,500,000	18,493,693		(48,592)							154,738	450,630		
2509999999	Bonds: Total Bonds - Subtotals - Total Bonds					225,439,777		198,972,732	219,071,943	223,925,342		(1,078,122)	8,636						1,247,704	4,626,137		

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Line Number	Book/Adjusted Carrying Value by NAIC Designation	Category Footnote:
1A	1A \$ 82,481,738	1B \$ 4,443,961 1C \$ 16,115,767 1D \$ 23,103,786 1E \$ 19,671,200 1F \$ 20,419,838 1G \$ 24,460,213
1B	2A \$ 11,770,729	2B \$ 9,060,577 2C \$ 12,397,533
1C	3A \$	3B \$ 3C \$
1D	4A \$	4B \$ 4C \$
1E	5A \$	5B \$ 5C \$
1F	6 \$	

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance 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/Adjusting Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig, NAIC Desig 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.		

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Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
Number	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$					
1A					
1B	.....	.....	.....						
1C	.....	.....	.....						
1D	.....	.....	.....						
1E	.....	.....	.....						
1F	.....	.....	.....						

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 Foreign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		

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Line

Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					1D \$	1E \$	1F \$	1G \$
1A	1A \$	1B \$	1C \$						
1B	2A \$	2B \$	2C \$						
1C	3A \$	3B \$	3C \$						
1D	4A \$	4B \$	4C \$						
1E	5A \$	5B \$	5C \$						
1F	6 \$								

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

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
U. S. Governments								
912828-Z7-8	US Treasury Note 1.500% 01/31/27		03/10/2022	RBS Securities		3,152,969	3,220,000	5,204
912828-ZT-0	US Treasury Note 0.250% 05/31/25		06/17/2022	Citadel Securities		1,249,681	1,366,000	196
91282C-DQ-1	US Treasury Note 1.250% 12/31/26		06/17/2022	SG Cowen and Company		750,367	822,000	4,882
91282C-DS-7	US Treasury Note 1.125% 01/15/25		10/12/2022	Bank of New York		109,331	115,000	386
91282C-EU-1	US Treasury Note 2.875% 06/15/25		08/11/2022	Bank of New York		750,517	755,000	3,440
91282C-EY-3	US Treasury Note 3.000% 07/15/25		08/02/2022	Citadel Securities		2,006,725	2,000,000	3,098
91282C-FK-2	US Treasury Note 3.500% 09/15/25		09/30/2022	RBS Securities		981,331	1,000,000	1,450
91282C-FN-6	US Treasury Note 4.250% 09/30/24		09/30/2022	CitiGroup		1,001,761	1,000,000	
0109999999	U.S. Governments					10,002,682	10,278,000	18,656
U. S. States, Territories and Possessions (Direct and Guaranteed)								
57582R-N6-9	MASSACHUSETTS ST GO Cont Call		05/20/2022	Wachovia Bank		257,706	320,000	1,493
0509999999	U.S. States, Territories and Possessions (Direct and Guaranteed)					257,706	320,000	1,493
U. S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
542433-WZ-6	LONG BEACH CA UN GO Cont Call		05/20/2022	Merrill Lynch		356,602	440,000	4,143
812627-MH-7	SEATTLE WA GO Cont Call		05/24/2022	Merrill Lynch		489,674	420,000	467
0709999999	U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					846,276	860,000	4,610
U. S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
04780M-F7-9	ATLANTA GA ARPT Rev Bond Cont Call		09/23/2022	JP Morgan Chase		320,576	315,000	4,113
052398-HT-4	AUSTIN TX ARPT S Rev Bond Cont Call		05/19/2022	Jefferies and Company		280,052	265,000	184
11506K-HB-0	BROWARD CNTY FL Rev Bond Cont Call		09/22/2022	CitiGroup		442,991	420,000	4,107
12677R-DG-9	CABARRUS CNTY NC Rev Bond Non Call		05/19/2022	Pershing		80,002	70,000	
29270C-4W-2	ENERGY N W WA EL Rev Bond Cont Call		05/24/2022	CitiGroup		451,178	385,000	
3132DN-HF-3	FHLMC Pool SD1130 MBS 4.000% 07/01/52		07/26/2022	JP Morgan Chase		977,790	974,820	2,924
3132DN-RR-6	FHLMC Pool SD1396 MBS 4.500% 07/01/52		07/26/2022	Merrill Lynch		997,083	987,669	3,333
544445-S6-7	LOS ANGELES CA DEPT OF ARPTS A Rev Bond		12/28/2022	Tax Free Exchange		853,444	845,000	5,047
717817-XZ-8	PHILADELPHIA PA Rev Bond Call		09/26/2022	Merrill Lynch		350,217	350,000	4,229
73358X-FL-1	PORT AUTH OF NEW Rev Bond Cont Call		05/23/2022	Merrill Lynch		487,310	450,000	375
735389-J3-3	PORT OF SEATTLE Rev Bond Cont Call		05/20/2022	CitiGroup		582,517	555,000	4,085
864784-GM-9	SUFFOLK CNTY NY Rev Bond Cont Call		05/19/2022	Jefferies and Company		387,738	475,000	6,808
0909999999	U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					6,210,898	6,092,489	35,205
Industrial and Miscellaneous (Unaffiliated)								
00206R-ML-3	AT&T INC Corp Note Call MW		09/26/2022	Morgan Stanley		865,839	975,000	138
031162-CJ-7	AMGEN INC Corp Note Call MW		09/26/2022	JP Morgan Chase		688,980	750,000	2,113
037833-DV-9	APPLE INC Corp Note MW		01/07/2022	JP Morgan Chase		601,116	600,000	750
05602Q-AY-9	BMO Mortgage Tru BMO 2022-C3 A5 CMBS		09/22/2022	UBS Financial Services		2,035,469	2,000,000	1,771
06051G-HT-9	BANK OF AMER CRP Corp Note Call MW		09/23/2022	Merrill Lynch		606,008	650,000	9,896
06051G-JH-3	BANK OF AMER CRP Corp Note Call MW		01/07/2022	CitiGroup		594,942	600,000	1,040
06541M-BN-3	Bank BANK 2022-BNK42 A5 CMBS		09/28/2022	Barclays Group Inc.		2,290,219	2,400,000	8,686
075887-BV-0	BECTON DICKINSON Corp Note Call MW		01/07/2022	Market Axess		287,334	275,000	899
09261H-AY-3	BLACKSTONE PRIVA Corp Note MW Prv Plc		09/22/2022	CitiGroup		496,320	500,000	
110122-CM-8	BRISTOL-MYERS Corp Note Call MW		01/07/2022	CitiGroup		625,458	600,000	7,975
14448C-AN-4	CARRIER GLOBAL Corp Note Call MW		09/26/2022	National Financial Services Co		885,438	950,000	2,544
14913R-2H-9	CATERPILLAR FINL SERVICE Corp Note MW		01/07/2022	CitiGroup		584,496	600,000	773

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

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
166764-BW-9	CHEVRON CORP Corp Note Call MW		01/07/2022	Market Axess		602,712	600,000	1,554
172967-NX-5	CITIGROUP INC Corp Note Call MW		09/22/2022	CitiGroup		1,775,000	1,775,000	
20030N-CR-0	COMCAST CORP Corp Note Call MW		01/07/2022	Market Axess		634,302	600,000	5,303
36258N-AD-4	GM Financial Sec GMCAR 2020-1 A4 ABS		02/16/2022	JP Morgan Chase		702,707	700,000	74
36262G-AB-7	GXO LOGISTICS Corp Note Call MW		06/28/2022	Tax Free Exchange		1,496,512	1,500,000	11,206
37045X-CX-2	GENERAL MOTORS FINL CO Corp Note Call MW		01/07/2022	Market Axess		410,920	400,000	642
43811J-AD-9	Honda Auto Recei HAROT 2021-2 A4 ABS		02/16/2022	National Financial Services Co		969,766	1,000,000	46
438516-BW-5	HONEYWELL INTERNATIONAL Corp Note Call M		01/07/2022	Merrill Lynch		617,784	600,000	5,597
440452-AG-5	HORMEL FOODS CRP Corp Note Call MW		01/07/2022	Morgan Stanley		594,084	600,000	412
458140-BD-1	INTEL CORP Corp Note Call MW		01/07/2022	CitiGroup		623,724	600,000	2,875
45866F-AD-6	INTERCONTINENT Corp Note Call MW		05/04/2022	Pershing		350,441	350,000	5,651
46124H-AA-4	INTUIT INC Corp Note MW		01/07/2022	Merrill Lynch		597,846	600,000	1,907
46647P-BQ-8	JPMORGAN CHASE Corp Note Call		01/07/2022	Merrill Lynch		603,372	600,000	1,009
46647P-CZ-7	JPMORGAN CHASE Corp Note Call MW		09/23/2022	Morgan Stanley		1,763,735	1,825,000	31,232
59217G-EJ-4	MET LIFE GLOB Corp Note Non Call Prv Plc		05/04/2022	Merrill Lynch		368,744	400,000	1,309
61747Y-EB-7	MORGAN STANLEY Corp Note Call MW		01/07/2022	JP Morgan Chase		592,956	600,000	2,254
61747Y-EM-3	MORGAN STANLEY Corp Note Call MW		09/23/2022	Merrill Lynch		2,645,669	2,825,000	8,049
654106-AH-6	NIKE INC Corp Note Call MW		01/07/2022	Market Axess		619,452	600,000	4,160
67066G-AL-8	NVIDIA CORP Corp Note Call MW		01/07/2022	Merrill Lynch		592,470	600,000	263
70450Y-AC-7	PAYPAL HOLDING Corp Note Call MW		01/07/2022	CitiGroup		619,026	600,000	4,000
713448-EY-0	PEPSICO INC Corp Note MW		01/07/2022	JP Morgan Chase		600,258	600,000	875
717081-DM-2	PFIZER INC Corp Note MW		01/07/2022	CitiGroup		448,197	425,000	2,248
87264A-BB-0	T-MOBILE USA INC Corp Note Call MW		01/07/2022	Market Axess		421,568	400,000	3,344
87612E-BD-7	TARGET CORP Corp Note MW		01/07/2022	JP Morgan Chase		634,104	600,000	583
89236T-GX-7	TOYOTA MOTOR CREDIT CORP Corp Note MW		05/04/2022	Merrill Lynch		369,799	375,000	1,094
89788M-AA-0	TRUIST FINANCIAL Corp Note Call		01/07/2022	BNP Paribar Securities Corp		370,526	375,000	1,950
911312-BX-3	UNITED PARCEL Corp Note Call MW		05/04/2022	Market Axess		253,030	250,000	948
92826C-AD-4	VISA INC Corp Note Call MW		05/04/2022	Merrill Lynch		372,199	375,000	4,659
95000U-2H-5	WELLS FARGO CO Corp Note Call MW		09/23/2022	Wachovia Bank		870,120	925,000	9,088
95000U-3C-5	WELLS FARGO CO Corp Note Call MW		09/23/2022	Morgan Stanley		876,699	900,000	4,767
969457-BW-9	WILLIAMS COS INC Corp Note Call MW		01/07/2022	Merrill Lynch		427,784	400,000	859
09659W-2E-3	BNP PARIBAS Corp Note Non Call Prv Plc	D	01/07/2022	Morgan Stanley		617,220	600,000	7,583
11134L-AF-6	BRDCOM CRP / FIN Corp Note Call MW	D	01/07/2022	Market Axess		418,080	400,000	7,089
606822-BN-3	MITSUB UFJ FIN Corp Note Non Call	D	01/07/2022	Merrill Lynch		609,042	600,000	4,971
1109999999	- Industrial and Miscellaneous (Unaffiliated)					35,031,467	35,500,000	174,186
2509999997	- Subtotals - Bonds - Part 3					52,349,029	53,050,489	234,150
2509999998	- Summary item from Part 5 for Bonds					5,129,337	4,851,061	34,137
2509999999	- Subtotals - Bonds					57,478,366	57,901,550	268,287
6009999999	- Totals					57,478,366		268,287

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	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 (Amorti- zation) / 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.																									
U. S. Governments																																							
36179U-H5-4	GNMA Pool MA5652 MBS	4.500%	12/20/48	09/23/2022	CitiGroup			1,291,088	1,325,893	1,416,219	1,414,891		198		198	1,415,088		(124,000)	(124,000)	49,058	12/20/2048																		
36179U-H5-4	GNMA Pool MA5652 MBS	4.500%	12/20/48	09/01/2022	Paydown			488,876	488,876	522,181	521,691		(32,815)		(32,815)	488,876				7,054	12/20/2048																		
36179U-H6-2	GNMA Pool MA5653 MBS	5.000%	12/20/48	09/23/2022	CitiGroup			1,315,372	1,323,229	1,421,644	1,420,221		192		192	1,420,413		(105,041)	(105,041)	54,399	12/20/2048																		
36179U-H6-2	GNMA Pool MA5653 MBS	5.000%	12/20/48	09/01/2022	Paydown			606,521	606,521	651,631	650,979		(44,458)		(44,458)	606,521				9,968	12/20/2048																		
36179W-LN-6	GNMA Pool MA7533 MBS	2.000%	08/20/51	12/01/2022	Paydown			423,882	423,882	432,625	432,530		(8,648)		(8,648)	423,882				4,544	08/20/2051																		
36202F-MA-1	GNMA Pool G2 4853 MBS	4.000%	11/20/40	12/01/2022	Paydown			400,047	400,047	439,302	438,745		(38,698)		(38,698)	400,047				6,999	11/20/2040																		
912796-R2-7	TREASURY BILL Bill	0.000%	12/29/22	09/22/2022	JP Morgan Chase			1,065,827	1,075,000	1,070,837	1,070,849		3,036		3,036	1,073,885		(8,058)	(8,058)		12/29/2022																		
912828-2P-4	US Treasury Note	1.875%	07/31/22	07/31/2022	Maturity			200,000	200,000	200,362	200,071		(71)		(71)	200,000				3,750	07/31/2022																		
912828-ZX-1	US Treasury Note	0.125%	06/30/22	06/30/2022	Maturity			525,000	525,000	524,855	524,963		37		37	525,000				328	06/30/2022																		
0109999999	U. S. Governments							6,316,613	6,368,448	6,679,656	6,674,940		(121,227)		(121,227)	6,553,712		(237,099)	(237,099)	136,100																			
U. S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																																							
3132DM-Y8-2	FHLMC Pool SD0735 MBS	3.000%	11/01/51	12/01/2022	Paydown			401,257	401,257	426,649	426,313		(25,056)		(25,056)	401,257				7,088	11/01/2051																		
3133KM-4X-0	FHLMC Pool RA6238 MBS	2.500%	11/01/51	12/01/2022	Paydown			673,744	673,744	692,693	692,567		(18,823)		(18,823)	673,744				10,079	11/01/2051																		
3133KN-BB-8	FHLMC Pool RA6334 MBS	2.000%	11/01/51	12/01/2022	Paydown			373,455	373,455	374,885	374,867		(1,412)		(1,412)	373,455				4,243	11/01/2051																		
31374C-RM-0	FNMA Pool FN310192 MBS			12/01/2022	Paydown			618,742	618,742	666,694	665,493		(46,751)		(46,751)	618,742				9,586	09/01/2040																		
3140X7-HG-7	FNMA Pool FM3830 MBS	3.000%	04/01/50	12/01/2022	Paydown			595,354	595,354	629,494	629,091		(33,736)		(33,736)	595,354				7,525	04/01/2050																		
3140XB-7F-1	FNMA Pool FM8093 MBS	2.500%	07/01/51	12/01/2022	Paydown			500,264	500,264	525,747	525,369		(25,105)		(25,105)	500,264				6,478	07/01/2051																		
3140XC-LU-0	FNMA Pool FM8438 MBS	2.500%	08/01/51	12/01/2022	Paydown			505,267	505,267	528,398	528,179		(22,912)		(22,912)	505,267				6,744	08/01/2051																		
89602N-U4-4	TRIBOROUGH NY BR Rev Bond MW			09/20/2022	JP Morgan Chase			1,636,046	1,635,000	1,820,965	1,796,485		(40,359)		(40,359)	1,756,125		(120,079)	(120,079)	59,731	11/15/2024																		
0909999999	U. S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							5,304,129	5,303,083	5,665,525	5,638,364		(214,154)		(214,154)	5,424,208		(120,079)	(120,079)	111,474																			
Industrial and Miscellaneous (Unaffiliated)																																							
00206R-CN-0	AT&T INC Corp Note Call MW			05/11/2022	Call	100.5272		929,877	925,000	1,009,693	999,675		(8,503)		(8,503)	991,172		(66,172)	(66,172)	20,252	05/15/2025																		
002824-BB-5	ABBOTT LABS Corp Note Call MW			09/20/2022	Pershing			971,520	1,000,000	1,075,950	1,065,928		(15,981)		(15,981)	1,049,947		(78,427)	(78,427)	30,074	03/15/2025																		
00287Y-CV-9	ABBVIE INC Corp Note Call MW			09/20/2022	Barclays Group Inc.			913,660	925,000	1,001,775	989,466		(21,077)		(21,077)	968,390		(54,730)	(54,730)	27,402	06/15/2024																		
02665W-DS-7	AMERICAN HONDA FINANCE Corp Note MW			09/20/2022	Jefferies and Company			1,214,707	1,300,000	1,296,919	1,297,362		752		752	1,298,114		(83,407)	(83,407)	8,540	07/12/2024																		
03040W-AL-9	AMERICAN WATER Corp Note Call MW			09/20/2022	National Financial Services Co.			877,878	900,000	982,305	971,958		(17,690)		(17,690)	954,268		(76,390)	(76,390)	32,385	03/01/2025																		
36262G-AA-9	GXO LOGISTICS Corp Note Call MW Prv Plc.			06/28/2022	Tax Free Exchange			1,496,512	1,500,000	1,495,725	1,496,104		408		408	1,496,512				24,475	07/15/2026																		
46647P-CH-7	JPMORGAN CHASE Corp Note Call MW			09/21/2022	Deutsche Bank			954,070	1,025,000	1,025,830	1,025,709		(212)		(212)	1,025,497		(71,427)	(71,427)	6,851	06/01/2025																		
539830-BH-1	LOCKHEED MARTIN CORP Corp Note Call MW			05/11/2022	Call	101.0342		329,371	326,000	361,723	358,195		(3,001)		(3,001)	355,193		(29,193)	(29,193)	12,887	01/15/2026																		
61747Y-EB-7	MORGAN STANLEY Corp Note Call MW			09/21/2022	CitiGroup			1,886,940	2,000,000	2,000,000	2,000,000					2,000,000		(113,060)	(113,060)	18,589	01/22/2025																		
89239C-AC-3	Toyota Lease Own TLOT 2021-B A3 ABS Prv.			09/27/2022	JP Morgan Chase			1,440,938	1,500,000	1,499,980	1,499,981		7		7	1,499,988		(59,051)	(59,051)	4,883	10/21/2024																		
064159-6E-1	Bank OZK CD 6901416558			05/04/2022	Maturity			98,820	98,820	98,820	98,820					98,820				450	05/04/2022																		
064159-6E-1	BANK NOVA SCOTIA Corp Note MW			A 09/20/2022	Barclays Group Inc.			999,600	1,075,000	1,074,043	1,074,174		231		231	1,074,405		(74,805)	(74,805)	7,958	07/31/2024																		
1109999999	Industrial and Miscellaneous (Unaffiliated)							12,113,893	12,574,820	12,922,763	12,877,372		(65,066)		(65,066)	12,812,306		(706,662)	(706,662)	194,746																			
2509999997	Subtotals - Bonds - Part 4							23,734,635	24,246,351	25,267,944	25,190,676		(400,447)		(400,447)	24,790,226		(1,063,840)	(1,063,840)	442,320																			
2509999998	Summary item from Part 5 for Bonds							5,056,339	4,851,061	5,129,337						5,118,243		(61,904)	(61,904)	88,759																			
2509999999	Subtotals - Bonds							28,790,974	29,097,412	30,397,281	25,190,676		(411,541)		(411,541)	29,908,469		(1,125,744)	(1,125,744)	531,079																			

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	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 (Amorti- zation) / 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.						
6009999999 - Totals						28,790,974		30,397,281	25,190,676	(411,541)			(411,541)		29,908,469		(1,125,744)	(1,125,744)	531,079	

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	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.					
Bonds: U. S. States, Territories and Possessions (Direct and Guaranteed)																				
13063D-M9-6	CALIFORNIA ST GO Cont Call		05/24/2022	Sun Trust	09/20/2022	Merrill Lynch	225,000	258,860	248,175	257,855										
93974E-VZ-6	WASHINGTON ST GO Non Call		05/17/2022	Morgan Stanley	09/21/2022	National Financial Services Co	425,000	451,308	452,111	450,307										
0509999999	Bonds: U. S. States, Territories and Possessions (Direct and Guaranteed)																			
Bonds: U. S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
349426-FD-3	FORT WORTH TX GO Non Call		05/18/2022	Jefferies and Company	09/20/2022	Merrill Lynch	475,000	537,615	539,344	535,896										
64966Q-GY-0	NEW YORK NY GO Cont Call		05/20/2022	Morgan Stanley	09/20/2022	National Financial Services Co	265,000	296,267	293,604	295,182										
0709999999	Bonds: U. S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																			
Bonds: U. S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
12677R-DF-1	CABARRUS CNTY NC Rev Bond Non Call		05/19/2022	Pershing	09/20/2022	Pershing	105,000	119,151	120,111	118,729										
3132DN-HF-3	FHLMC Pool SD1130 MBS 4.000% 07/01/52		07/26/2022	JP Morgan Chase	12/01/2022	Paydown	23,730	23,802	23,730	23,730										
3132DN-RR-6	FHLMC Pool SD1396 MBS 4.500% 07/01/52		07/26/2022	Merrill Lynch	12/01/2022	Paydown	12,331	12,449	12,331	12,331										
392274-Z4-1	GTR ORLANDO FL AVIATION AUTH A Rev Bond		05/19/2022	CitiGroup	09/27/2022	Merrill Lynch	585,000	628,875	616,046	627,078										
544445-VB-2	LOS ANGELES CA DEPT OF ARPTS A Rev Bond		09/26/2022	Merrill Lynch	12/28/2022	Tax Free Exchange	845,000	853,585	853,444	853,444										
914233-3J-8	UNIV OF CONNECTI Rev Bond Cont Call		05/20/2022	Morgan Stanley	09/21/2022	CitiGroup	290,000	322,118	309,943	321,237										
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																			
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
539830-BE-8	LOCKHEED MARTIN CORP Corp Note Call MW		01/07/2022	Deutsche Bank	05/11/2022	Call 100.0000	600,000	625,308	600,000	622,453										
12570L-AC-2	CIFC Funding Ltd CIFC 2022-1A B CLO Prv		01/27/2022	Barclays Group Inc	03/30/2022	Barclays Group Inc	500,000	500,000	493,750	500,000										
70017B-AA-7	Park Avenue Inst PAIA 2022-1A A1 ABS Prv		02/11/2022	Morgan Stanley	03/30/2022	Morgan Stanley	500,000	500,000	493,750	500,000										
1109999999	Bonds: Industrial and Miscellaneous (Unaffiliated)																			
2509999998	Bonds: Subtotals - Bonds																			
6009999999	Totals																			

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

NONE

1. Total amount of goodwill nonadmitted \$

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

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest	
	2 Code	3 Foreign					8 Unrealized Valuation Increase/(Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year		
U.S. Governments - Issuer Obligations																				
TREASURY BILL Bill			09/30/2022	CitiGroup	09/07/2023	973,400		9,713			1,000,000	963,686			3.823		3.985	MAT		
001999999 - U.S. Governments - Issuer Obligations						973,400		9,713			1,000,000	963,686								
010999999 - Subtotal - U.S. Governments						973,400		9,713			1,000,000	963,686								
241999999 - Total Bonds - Subtotal - Issuer Obligations						973,400		9,713			1,000,000	963,686								
250999999 - Total - Bonds						973,400		9,713			1,000,000	963,686								
770999999 - Total Short-Term Investments						973,400		9,713				963,686								

1.

Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
Number	1A	1A \$	973,400	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$					
	1B	2A \$		2B \$	2C \$									
	1C	3A \$		3B \$	3C \$									
	1D	4A \$		4B \$	4C \$									
	1E	5A \$		5B \$	5C \$									
	1F	6 \$												

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
				Name	LEI																		

NONE

(a)

Code	Description of Hedged Risk(s)
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NONE

(b)

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

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A. C. V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
				Name	LEI																				

NONE

(a)

Code	Description of Hedged Risk(s)
------	-------------------------------

NONE

(b)

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

NONE

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange		10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
								15 Cumulative Variation Margin	16 Deferred Variation Margin						17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item							

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
-------------	------------------------	------------------------	---------------------

NONE

(a)

Code	Description of Hedged Risk(s)
------	-------------------------------

NONE

(b)

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

NONE

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange		10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
								Name	LEI							16	17	18		
																Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred		

NONE

(a)

Code	Description of Hedged Risk(s)
------	-------------------------------

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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NONE

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description		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
Exchange Counterparty	Central Clearinghouse			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		
NONE													

1. Offset per SSAP No. 64	.....	.....
2. Net after right of offset per SSAP No. 64	.....	.....

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange, Counterparty or Central Clearinghouse		2	3	4	5	6	7	8	9
Name	Legal Entity Identifier (LEI)	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

1 Exchange, Counterparty or Central Clearinghouse		2	3	4	5	6	7	8	9
Name	Legal Entity Identifier (LEI)	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Items								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4 - 3)	Fair Value Gains (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6 / 5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8 * 9)	Prior Deferred Balance	Current Year Fair Value Fluction of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedge Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment (12 - (13 + 14))	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral asset reported in aggregate on Line 10 of the Assets page
and not include on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

NONE

General Interrogatories:

- 1. Total activity for the year Fair Value \$ Book/Adjusted Carrying Value \$
- 2. Average balance for the year Fair Value \$ Book/Adjusted Carrying Value \$
- 3.

Line

Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
3B	2A \$	2B \$	2C \$				
3C	3A \$	3B \$	3C \$				
3D	4A \$	4B \$	4C \$				
3E	5A \$	5B \$	5C \$				
3F	6 \$						

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
----------------------------------	----------------------	---------------	---	------------------------	--	------------------------

NONE

General Interrogatories:

- 1. Total activity for the year
- 2. Average Balance for the year

Fair Value \$
Fair Value \$

Book/Adjusted Carrying Value \$
Book/Adjusted Carrying Value \$

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

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	*
Name	Location and Supplemental Information						
Bank of America #5526	Houston, Texas		0.300			679	
Bank of America #0963	Houston, Texas						
BankUnited Claims #6846	Miami, Florida					(568,415)	
BankUnited MM #5541	Miami, Florida					56,802,373	
BankUnited Reinsurance #2738	Miami, Florida		0.500				
Texas Trust	Houston, Texas	SD					
BankUnited Operating #5053	Miami, Florida					(35,852,052)	
BankUnited LA Claims #8374	Miami, Florida					(85,987)	
BankUnited ID Claims #3814	Miami, Florida					(29,232)	
BankUnited NE Holdback #7079	Miami, Florida		0.500			1,698,481	
BankUnited AR Claims #1039	Miami, Florida					(51,991)	
BankUnited UT Claims #6404	Miami, Florida					(24,487)	
Citibank TX Operating #3311	Minneapolis, MN					98,625	
0199998 - Deposits in 14 depositories that do not exceed allowable limits in any one depository - Open Depositories						(5,739,220)	
0199999 - Totals - Open Depositories						16,248,774	
0399999 - Total Cash on Deposit						16,248,774	
0599999 - Total Cash						16,248,774	

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

1. January		4. April	151,217,274	7. July	138,722,622	10. October	112,625,769
2. February		5. May	167,627,743	8. August	136,048,514	11. November	48,166,310
3. March	148,752,006	6. June	134,399,699	9. September	145,471,254	12. December	16,248,773

ANNUAL STATEMENT FOR THE YEAR 2022 FOR MCNA Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
261908-10-7	Dreyfus Treasury Cash Mgmt Fund		12/22/2022			30,487,391		59,493
31846V-41-9	First American Treas Obligations - Inst		12/01/2022			1		498
31846V-54-2	First American Treasury Obligations Fund		12/22/2022			24,570,026		54,900
38141W-32-3	Goldman Sachs Treasury Obligations Fund		12/23/2022			15,758,926		34,639
665279-87-3	Northern Inst Ins-Treasury Port		12/30/2022			3,342,197		20,403
8AMMF0-9K-9	US Bank MONEY MARKET IT&C 1		12/15/2022			212,398		5
8209999999	Exempt Money Market Mutual Funds - as Identified by SVO					74,370,939		169,938
8609999999	Total Cash Equivalents					74,370,939		169,938

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$
1B	2A \$	2B \$	2C \$			
1C	3A \$	3B \$	3C \$			
1D	4A \$	4B \$	4C \$			
1E	5A \$	5B \$	5C \$			
1F	6 \$					

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B State reqd deposit	110,577	107,683		
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	B State reqd deposit			208,922	202,994
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC	B NC rsd ins code sec. 58-5-50	412,869	401,156		
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC	B State reqd deposit	129,332	125,663		
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX	B Tx ins code 406	2,059,609	1,901,160		
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X	2,712,387	2,535,662	208,922
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page		X X X	X X X			
5899. Total (Lines 5801 - 5803 + 5898)		X X X	X X X			