



**ANNUAL STATEMENT**  
FOR THE YEAR ENDED DECEMBER 31, 2021  
OF THE CONDITION AND AFFAIRS OF THE  
**MCNA Insurance Company**

NAIC Group Code 0707, 0707 NAIC Company Code 14063 Employer's ID Number 522459969  
(Current Period) (Prior Period)

Organized under the Laws of Texas, State of Domicile or Port of Entry TX

Country of Domicile US

Licensed as business type:

Life, Accident and Health  Property/Casualty  Hospital, Medical and Dental Service or Indemnity   
Dental Service Corporation  Vision Service Corporation  Other   
Health Maintenance Organization  Is HMO Federally Qualified? Yes ( ) No ( )

Incorporated/Organized May 04, 2011 Commenced Business May 04, 2011

Statutory Home Office 200 W. Cypress Creek Road, Suite 500, Fort Lauderdale, Florida, US 33309  
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office 200 W. Cypress Creek Road, Suite 500, Fort Lauderdale, Florida, US 33309 800-494-6262  
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 200 W. Cypress Creek Road, Suite 500, Fort Lauderdale, Florida, US 33309  
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records 200 W. Cypress Creek Road, Suite 500, Fort Lauderdale, Florida, US 33309  
(Street and Number, City or Town, State, Country and Zip Code)  
(800-494-6262)  
(Area Code) (Telephone Number)

Internet Website Address www.mcna.net

Statutory Statement Contact Aldo D Rodriguez 800-494-6262  
(Name) (Area Code) (Telephone Number) (Extension)

arodriguez@mcna.net (E-Mail Address) (Fax Number)

**OFFICERS**

Thomas Patrick Wiffler (Chief Executive Officer)  
James Francis Bedard (Chief Financial Officer)  
Michael Charles Brody# (Secretary)  
Peter Marshall Gill (Treasurer)

**OTHER OFFICERS**

Healthier Anastasia Lang (Assistant Secretary)  
Nyle Brent Cottingham# (Vice President)

**DIRECTORS OR TRUSTEES**

Thomas Patrick Wiffler  
James Francis Bedard  
Michael Charles Brody#  
Scott Frederick Flannery  
David Milich

State of \_\_\_\_\_ }  
County of \_\_\_\_\_ } SS

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

\_\_\_\_\_  
Thomas P. Wiffler  
Chief Executive Officer

\_\_\_\_\_  
James F. Bedard  
Chief Financial Officer

\_\_\_\_\_  
Michael C. Brody #  
Secretary

Subscribed and sworn to before me this \_\_\_\_\_

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

**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	14,247,190	4.302	14,247,190		14,247,190	4.302
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	5,404,170	1.632	5,404,170		5,404,170	1.632
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,234,250	0.977	3,234,250		3,234,250	0.977
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	66,024,681	19.938	66,024,681		66,024,681	19.938
1.06 Industrial and miscellaneous	108,943,464	32.898	108,943,464		108,943,464	32.898
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	197,853,755	59.747	197,853,755		197,853,755	59.747
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 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)	105,201,759	31.768	105,201,759		105,201,759	31.768
6.02 Cash equivalents (Schedule E, Part 2)	27,023,394	8.160	27,023,394		27,023,394	8.160
6.03 Short-term investments (Schedule DA)	1,073,941	0.324	1,073,941		1,073,941	0.324
6.04 Total cash, cash equivalents and short-term investments	133,299,094	40.253	133,299,094		133,299,094	40.253
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	331,152,849	100.000	331,152,849		331,152,849	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 17	.....	.....
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 17	.....	.....
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):		
5.1 Totals, Part 1, Column 13 .....	<b>NONE</b>	
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 .....		923,807
2. Cost of bonds and stocks acquired, Part 3, Column 7 .....		200,278,338
3. Accrual of discount .....		3,746
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 .....		
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		2,664,161
7. Deduct amortization of premium .....		687,830
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 .....		
9.2 Part 2, Section 1, Column 17 .....		
9.3 Part 2, Section 2, Column 14 .....		
9.4 Part 4, Column 13 .....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....		(145)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10) .....		197,853,755
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		197,853,755

**SCHEDULE D - SUMMARY BY COUNTRY**

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	14,247,190	14,139,213	14,258,513	13,616,489
	2. Canada .....				
	3. Other Countries .....				
	4. Totals .....	14,247,190	14,139,213	14,258,513	13,616,489
U. S. States, Territories and Possessions (Direct and guaranteed)	5. Totals .....	5,404,170	5,303,474	5,413,080	5,285,000
U. S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals .....	3,234,250	3,169,172	3,243,739	3,105,000
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 .....	66,024,681	65,071,311	66,132,888	63,470,496
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	86,318,458	84,592,502	86,676,419	82,415,820
	9. Canada .....	2,323,475	2,295,123	2,323,231	2,325,000
	10. Other Countries .....	20,301,534	20,143,162	20,320,657	20,050,000
	11. Totals .....	108,943,467	107,030,787	109,320,307	104,790,820
Parent, Subsidiaries and Affiliates	12. Totals .....				
	13. Total Bonds .....	197,853,758	194,713,957	198,368,527	190,267,805
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. Totals .....				
Parent, Subsidiaries and Affiliates	18. Totals .....				
	19. Total Preferred Stocks .....				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	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 .....	197,853,758	194,713,957	198,368,527	

**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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U. S. Governments</b>												
1.1 NAIC 1	4,916,414	6,179,490	1,767,753	1,519,147	938,326	XXX	15,321,130	7.702	95,823,087	99.897	15,321,130	
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	4,916,414	6,179,490	1,767,753	1,519,147	938,326	XXX	15,321,130	7.702	95,823,087	99.897	15,321,130	
<b>2. All Other Governments</b>												
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						
<b>3. U. S. States, Territories and Possessions etc., Guaranteed</b>												
3.1 NAIC 1		3,285,000	2,119,170			XXX	5,404,170	2.717			5,404,170	
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		3,285,000	2,119,170			XXX	5,404,170	2.717			5,404,170	
<b>4. U. S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1		665,000	2,569,250			XXX	3,234,250	1.626			3,234,250	
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	2,569,250			XXX	3,234,250	1.626			3,234,250	
<b>5. U. S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed</b>												
5.1 NAIC 1	5,383,841	17,611,319	32,056,187	7,791,682	3,181,652	XXX	66,024,681	33.190			66,024,681	
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	5,383,841	17,611,319	32,056,187	7,791,682	3,181,652	XXX	66,024,681	33.190			66,024,681	

**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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1	319,322	34,350,052	40,081,845	3,420,609		XXX	78,171,828	39.297	98,820	0.103	58,196,717	19,975,110
6.2 NAIC 2		19,333,796	10,537,844	900,000		XXX	30,771,640	15.469			29,275,536	1,496,104
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	319,322	53,683,848	50,619,689	4,320,609		XXX	108,943,468	54.765	98,820	0.103	87,472,253	21,471,214
<b>7. Hybrid Securities</b>												
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						
<b>8. Parent, Subsidiaries and Affiliates</b>												
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						
<b>9. SVO Identified Funds</b>												
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							
<b>10. Unaffiliated Bank Loans</b>												
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						

**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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d) 10,619,577	62,090,861	78,594,205	12,731,438	4,119,978		168,156,059	84.531	XXX	XXX	148,180,948	19,975,110
11.2 NAIC 2	(d)	19,333,796	10,537,844	900,000			30,771,640	15.469	XXX	XXX	29,275,536	1,496,104
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	10,619,577	81,424,657	89,132,049	13,631,438	4,119,978		(b) 198,927,699	100.000	XXX	XXX	177,456,484	21,471,214
11.8 Line 11.7 as a % of Col. 7	5.338	40.932	44.806	6.852	2.071		99.999	XXX	XXX	XXX	89.207	10.793
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1	95,098,030	823,877					XXX	XXX	95,921,907	100.000	95,921,907	
12.2 NAIC 2							XXX	XXX				
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	95,098,030	823,877					XXX	XXX	(b) 95,921,907	100.000	95,921,907	
12.8 Line 12.7 as a % of Col. 9	99.141	0.859					XXX	XXX	100.000	XXX	100.000	
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1	10,399,075	55,598,180	66,452,886	11,610,830	4,119,978		148,180,949	74.490	95,921,907	100.000	148,180,948	XXX
13.2 NAIC 2		17,837,692	10,537,844	900,000			29,275,536	14.717			29,275,536	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	10,399,075	73,435,872	76,990,730	12,510,830	4,119,978		177,456,485	89.207	95,921,907	100.000	177,456,484	XXX
13.8 Line 13.7 as a % of Col. 7	5.860	41.382	43.386	7.050	2.322		100.000	XXX	XXX	XXX	100.000	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.228	36.916	38.703	6.289	2.071		89.207	XXX	XXX	XXX	89.207	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1	220,503	6,492,681	12,141,318	1,120,609			19,975,111	10.041			XXX	19,975,111
14.2 NAIC 2		1,496,104					1,496,104	0.752			XXX	1,496,104
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	220,503	7,988,785	12,141,318	1,120,609			21,471,215	10.793			XXX	21,471,215
14.8 Line 14.7 as a % of Col. 7	1.027	37.207	56.547	5.219			100.000	XXX	XXX	XXX	100.000	XXX
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.111	4.016	6.103	0.563			10.793	XXX	XXX	XXX	10.793	XXX

(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 \$ ..... 1,073,941 ; 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 11.08	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	2,869,824	2,084,403				X X X	4,954,227	2.490	95,823,087	99.897	4,954,227	
1.02 Residential Mortgage-Backed Securities	2,046,590	4,095,087	1,767,753	1,519,147	938,326	X X X	10,366,903	5.211			10,366,903	
1.03 Commercial Mortgage-Backed Securities						X X X						
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	4,916,414	6,179,490	1,767,753	1,519,147	938,326	X X X	15,321,130	7.701	95,823,087	99.897	15,321,130	
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		3,285,000	2,119,170			X X X	5,404,170	2.717			5,404,170	
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		3,285,000	2,119,170			X X X	5,404,170	2.717			5,404,170	
4. U. S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		665,000	2,569,250			X X X	3,234,250	1.626			3,234,250	
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	2,569,250			X X X	3,234,250	1.626			3,234,250	
5. U. S. Special Revenue & Special Assessment Obligations etc. , Non-Guaranteed												
5.01 Issuer Obligations		4,147,501	23,503,914			X X X	27,651,415	13.900			27,651,415	
5.02 Residential Mortgage-Backed Securities	5,383,841	13,463,818	8,552,273	7,791,682	3,181,652	X X X	38,373,266	19.290			38,373,266	
5.03 Commercial Mortgage-Backed Securities						X X X						
5.04 Other Loan-Backed and Structured Securities						X X X						
5.05 Totals	5,383,841	17,611,319	32,056,187	7,791,682	3,181,652	X X X	66,024,681	33.190			66,024,681	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	98,820	44,479,959	34,473,555	3,200,000		X X X	82,252,334	41.348	98,820	0.103	77,083,218	5,169,117
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities		2,640,302	5,681,036			X X X	8,321,338	4.183			8,321,339	
6.04 Other Loan-Backed and Structured Securities	220,503	6,563,586	10,465,096	1,120,609		X X X	18,369,794	9.234			2,067,696	16,302,098
6.05 Totals	319,323	53,683,847	50,619,687	4,320,609		X X X	108,943,466	54.765	98,820	0.103	87,472,253	21,471,215
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 2021 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 11.08	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. Total Bonds Current Year												
11.01 Issuer Obligations	2,968,644	54,661,863	62,665,889	3,200,000		X X X	123,496,396	62.081	X X X	X X X	118,327,280	5,169,117
11.02 Residential Mortgage-Backed Securities	7,430,431	17,558,905	10,320,026	9,310,829	4,119,978	X X X	48,740,169	24.501	X X X	X X X	48,740,169	
11.03 Commercial Mortgage-Backed Securities		2,640,302	5,681,036			X X X	8,321,338	4.183	X X X	X X X	8,321,339	
11.04 Other Loan-Backed and Structured Securities	220,503	6,563,586	10,465,096	1,120,609		X X X	18,369,794	9.234	X X X	X X X	2,067,696	16,302,098
11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 Totals	10,619,578	81,424,656	89,132,047	13,631,438	4,119,978		198,927,697	99.999	X X X	X X X	177,456,484	21,471,215
11.09 Line 11.08 as a % of Col. 7	5.338	40.932	44.806	6.852	2.071		100.000	X X X	X X X	X X X	89.207	10.793
12. Total Bonds Prior Year												
12.01 Issuer Obligations	99,930	95,821,977				X X X	X X X	X X X	95,921,907	100.000	95,921,907	
12.02 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
12.03 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
12.04 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
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 Totals	99,930	95,821,977					X X X	X X X	95,921,907	100.000	95,921,907	
12.09 Line 12.08 as a % of Col. 9	0.104	99.896					X X X	X X X	100	X X X	100.000	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,968,643	51,168,969	60,989,668	3,200,000		X X X	118,327,280	59.483	95,921,907	100.000	118,327,280	X X X
13.02 Residential Mortgage-Backed Securities	7,430,432	17,558,905	10,320,025	9,310,830	4,119,978	X X X	48,740,170	24.501			48,740,169	X X X
13.03 Commercial Mortgage-Backed Securities		2,640,302	5,681,036			X X X	8,321,338	4.183			8,321,339	X X X
13.04 Other Loan-Backed and Structured Securities		2,067,696				X X X	2,067,696	1.039			2,067,696	X X X
13.05 SVO Identified Funds	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
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 Totals	10,399,075	73,435,872	76,990,729	12,510,830	4,119,978		177,456,484	89.207	95,921,907	100.000	177,456,484	X X X
13.09 Line 13.08 as a % of Col. 7	5.860	41.382	43.386	7.050	2.322		100.000	X X X	X X X	X X X	100.000	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.228	36.916	38.703	6.289	2.071		89.207	X X X	X X X	X X X	89.207	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		3,492,895	1,676,221			X X X	5,169,116	2.598			X X X	5,169,117
14.02 Residential Mortgage-Backed Securities						X X X					X X X	
14.03 Commercial Mortgage-Backed Securities						X X X					X X X	
14.04 Other Loan-Backed and Structured Securities	220,503	4,495,890	10,465,096	1,120,609		X X X	16,302,098	8.195			X X X	16,302,098
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 Totals	220,503	7,988,785	12,141,317	1,120,609			21,471,214	10.793			X X X	21,471,215
14.09 Line 14.08 as a % of Col. 7	1.027	37.207	56.547	5.219			100.000	X X X	X X X	X X X	X X X	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.111	4.016	6.103	0.563			10.793	X X X	X X X	X X X	X X X	10.793

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....					
2. Cost of short-term investments acquired .....	1,073,935	1,073,935			
3. Accrual of discount .....	6	6			
4. Unrealized valuation increase (decrease) .....					
5. Total gain (loss) on disposals .....					
6. Deduct consideration received on disposals .....					
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) .....	1,073,941	1,073,941			
11. Deduct total nonadmitted amounts .....					
12. Statement value of end of current period (Line 10 minus Line 11) .....	1,073,941	1,073,941			

(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	<b>NONE</b>
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 .....	<b>NONE</b>	
3.24 Section 1, Column 19, prior year plus .....		
3.25 SSAP No. 108 adjustments .....		
3.3 Subtotal (Line 3.1 minus Line 3.2) .....		
4.1 Cumulative variation margin on terminated contracts during the 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 .....	<b>NONE</b>																			
2. Add: Opened or Acquired Transactions .....																				
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 .....	197,886,814	94,998,100	102,888,714	
2. Cost of cash equivalents acquired .....	1,102,648,869	382,852,916	719,795,953	
3. Accrual of discount .....	8,984	8,984		
4. Unrealized valuation increase (decrease) .....				
5. Total gain (loss) on disposals .....	(350)		(350)	
6. Deduct consideration received on disposals .....	1,273,520,923	477,860,000	795,660,923	
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) .....	27,023,394		27,023,394	
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Line 10 minus Line 11) .....	27,023,394		27,023,394	

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

.....



ANNUAL STATEMENT FOR THE YEAR 2021 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 2021 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 2021 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	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2021 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)					

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2021 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	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book / Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) / Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B. / A. C. V.			

**NONE**

1.

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

**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 2021 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 2021 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																					
912796-R2-7	US Treasury Bill	@			1.A	1,070,837	99.6230	1,070,947	1,075,000	1,070,849			12			0.389	N/A			12/28/2021	12/29/2022
912828-2P-4	US Treasury Note	SD			1.A	200,362	100.9400	201,880	200,000	200,071		(123)			1.875	1.813	JJ	1,569	3,750	07/25/2019	07/31/2022
912828-XB-1	US Treasury Note	SD			1.A	2,087,813	103.5270	2,070,540	2,000,000	2,084,403		(3,409)			2.125	0.852	MN	5,518	21,250	11/10/2021	05/15/2025
912828-ZX-1	US Treasury Note	SD			1.A	524,855	99.9630	524,806	525,000	524,963		100			0.125	0.139	JD	2	656	08/26/2020	06/30/2022
0199999	Bonds: U.S. Governments - Issuer Obligations					3,883,867		3,868,173	3,800,000	3,880,286		(3,420)						7,089	25,656		
Bonds: U.S. Governments - Residential Mortgage-Backed Securities																					
36179U-H5-4	GNMA Pool MA5652 MBS		4		1.A	1,938,400	105.7960	1,919,956	1,814,769	1,936,582		(1,818)			4.500	1.633	MON	6,805	27,222	08/17/2021	12/20/2048
36179U-H6-2	GNMA Pool MA5653 MBS		4		1.A	2,073,275	106.7110	2,059,261	1,929,750	2,071,200		(2,075)			5.000	1.904	MON	8,041	32,163	08/17/2021	12/20/2048
36179W-LN-6	GNMA Pool MA7533 MBS		4		1.A	4,014,164	101.0610	3,974,794	3,933,045	4,013,289		(875)			2.000	1.808	MON	6,555	26,220	08/17/2021	08/20/2051
36202F-MA-1	GNMA Pool G2 4853 MBS		4		1.A	2,348,807	108.3270	2,317,030	2,138,925	2,345,833		(2,975)			4.000	1.141	MON	7,130	28,519	07/22/2021	11/20/2040
0299999	Bonds: U.S. Governments - Residential Mortgage-Backed Securities					10,374,646		10,271,041	9,816,489	10,366,904		(7,743)						28,531	114,124		
0599999	Bonds: Subtotals - U.S. Governments					14,258,513		14,139,214	13,616,489	14,247,190		(11,163)						35,620	139,780		
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	98.5510	2,463,775	2,500,000	2,500,000					1.080	1.080	FA	10,575		07/22/2021	08/01/2026
20772K-JZ-3	CONNECTICUT ST GO MW		2		1.D FE	2,128,080	103.2660	2,065,320	2,000,000	2,119,170		(8,910)			2.420	1.294	JJ	24,200		07/23/2021	07/01/2027
68583R-DA-7	OREGON ST CMNTY GO Non Call				1.C FE	785,000	98.6470	774,379	785,000	785,000					1.145	1.145	JD	25	2,996	08/12/2021	06/30/2026
1199999	Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					5,413,080		5,303,474	5,285,000	5,404,170		(8,910)						34,800	2,996		
1799999	Bonds: Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					5,413,080		5,303,474	5,285,000	5,404,170		(8,910)						34,800	2,996		
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
544646-A6-9	LOS ANGELES CA U GO Non Call				1.E FE	693,739	121.1070	672,144	555,000	684,250		(9,489)			5.981	1.429	JJ	16,597		08/02/2021	05/01/2027
630362-ER-8	NAPA VLY CA UNIF GO Non Call				1.D FE	380,000	98.4380	374,064	380,000	380,000					1.094	1.094	FA	1,547		07/28/2021	08/01/2026
68587F-AW-4	OREGON EDU DISTS GO Non Call				1.C FE	285,000	98.9000	281,865	285,000	285,000					1.104	1.104	JD	9	1,145	07/23/2021	06/30/2026
778017-QP-1	ROSEVILLE MI SCH GO Non Call				1.C FE	1,885,000	97.6710	1,841,098	1,885,000	1,885,000					1.399	1.399	MN	4,395	4,468	08/04/2021	05/01/2028
1899999	Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					3,243,739		3,169,171	3,105,000	3,234,250		(9,489)						22,548	5,613		
2499999	Bonds: Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					3,243,739		3,169,171	3,105,000	3,234,250		(9,489)						22,548	5,613		
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																					
114894-ZM-3	BROWARD CNTY FL Rev Bond MW		2		1.E FE	1,858,422	102.8780	1,805,509	1,755,000	1,851,016		(7,406)			2.384	1.195	AO	10,460	20,920	08/12/2021	10/01/2026
13077D-QF-2	CALIFORNIA ST UN Rev Bond MW		2		1.D FE	5,000,000	98.3650	4,918,250	5,000,000	5,000,000					1.361	1.361	MN	11,342	17,391	07/15/2021	11/01/2027
167593-S9-4	CHICAGO IL O'HAR Rev Bond MW Call		1		1.F FE	2,056,560	99.9320	1,998,640	2,000,000	2,052,256		(4,304)			1.874	1.332	JJ	18,740		07/23/2021	01/01/2027
20775D-LC-4	CONNECTICUT ST H Rev Bond MW		2		1.D FE	2,023,500	99.0740	1,981,480	2,000,000	2,022,358		(1,142)			1.850	1.676	MN	6,167	18,911	08/12/2021	11/01/2028
249182-PP-5	DENVER CITY & CN Rev Bond MW Call		1		1.E FE	2,048,800	100.5100	2,010,200	2,000,000	2,045,608		(3,192)			1.722	1.317	MN	4,401	17,220	07/23/2021	11/15/2027
442349-EP-7	HOUSTON TX ARPT Rev Bond Non Call				1.F FE	2,052,900	99.9640	1,999,280	2,000,000	2,049,229		(3,671)			1.816	1.350	JJ	18,160		07/23/2021	07/01/2027
53746Q-BL-3	LITTLE ROCK AR W Rev Bond Non Call				1.D FE	948,195	102.1940	919,746	900,000	945,751		(2,444)			2.000	1.085	AO	4,500	1,150	08/04/2021	10/01/2027
53746Q-BM-1	LITTLE ROCK AR W Rev Bond Non Call				1.D FE	759,590	101.7090	737,390	725,000	758,101		(1,488)			2.000	1.291	AO	3,625	926	08/04/2021	10/01/2028
576000-KW-2	MASSACHUSETTS ST Rev Bond MW		2		1.C FE	2,458,800	119.0720	2,381,440	2,000,000	2,425,007		(33,793)			5.468	1.406	JD	4,860	54,680	07/15/2021	06/15/2027

ANNUAL STATEMENT FOR THE YEAR 2021 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	
64972H-5G-3	NEW YORK CITY NY Rev Bond MW	2			1.C FE	2,027,080	98.3310	1,966,620	2,000,000	2,025,275		(1,805)			1.350	1.114	JJ	11,925		08/02/2021	07/15/2027	
64990F-D6-8	NEW YORK ST DORM Rev Bond MW	2			1.B FE	2,020,300	99.1900	1,983,800	2,000,000	2,018,817		(1,483)			1.538	1.350	MS	16,064		07/23/2021	03/15/2027	
678553-BU-1	OKLAHOMA CITY OK Rev Bond MW	2			1.C FE	500,000	98.9320	494,660	500,000	500,000					1.118	1.118	MS	1,972		08/11/2021	03/01/2026	
753385-MV-2	RAPID CITY SD SA Rev Bond Non Call				1.C FE	635,000	97.7450	620,681	635,000	635,000					1.442	1.442	JD	763	2,315	07/29/2021	12/01/2028	
762197-B6-7	RHODE ISLAND ST Rev Bond Non Call				1.E FE	1,278,200	101.0910	1,263,638	1,250,000	1,276,513		(1,687)			1.991	1.595	FA	9,402		08/12/2021	08/15/2027	
89602N-U4-4	TRIBOROUGH NY BR Rev Bond MW	2			1.E FE	1,820,965	109.2590	1,786,385	1,635,000	1,796,485		(24,480)			4.284	0.796	MN	8,950	35,022	07/21/2021	11/15/2024	
966770-AG-4	WHITTIER CA PENS Rev Bond Non Call				1.C FE	250,000	97.3620	243,405	250,000	250,000					1.566	1.566	JD	326		08/04/2021	06/01/2028	
2599999	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					27,738,312		27,111,124	26,650,000	27,651,416		(86,895)							131,657	169,655		
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	4,573,678	105.6940	4,546,386	4,301,476	4,570,080		(3,598)			3.000	1.916	MON	10,754	10,754	10/29/2021	11/01/2051	
3133KM-4X-0	FHLMC Pool RA6238 MBS	4			1.A	9,770,295	102.6910	9,758,713	9,503,023	9,768,512		(1,783)			2.500	2.213	MON	19,798	19,798	10/21/2021	11/01/2051	
3133KN-BB-8	FHLMC Pool FR RA6334 MBS	4			1.A	4,706,875	99.8350	4,681,206	4,688,926	4,706,650		(225)			2.000	1.926	MON	7,815	7,815	11/04/2021	11/01/2051	
31374C-RM-0	FNMA Pool FN310192 MBS	4			1.A	3,653,528	105.3460	3,572,019	3,390,745	3,646,945		(6,582)			4.500	0.948	MON	12,715	50,861	08/11/2021	09/01/2040	
3140X7-HG-7	FNMA Pool FM3830 MBS	4			1.A	3,829,470	104.4480	3,782,888	3,621,783	3,827,015		(2,455)			3.000	1.087	MON	9,054	45,272	07/16/2021	04/01/2050	
3140XB-7F-1	FNMA Pool FM8093 MBS	4			1.A	5,745,961	102.6340	5,611,497	5,467,462	5,741,838		(4,123)			2.500	1.719	MON	11,391	45,562	07/30/2021	07/01/2051	
3140XC-LU-0	FNMA Pool FM8438 MBS	4			1.A	6,114,769	102.7430	6,007,479	5,847,082	6,112,225		(2,543)			2.500	1.831	MON	12,181	36,544	08/12/2021	08/01/2051	
2699999	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					38,394,576		37,960,188	36,820,497	38,373,265		(21,309)							83,708	216,806		
3199999	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					66,132,888		65,071,312	63,470,497	66,024,681		(108,204)							215,365	386,261		
Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																						
00206R-CN-0	AT&T INC Corp Note Call MW	2			2.B FE	1,009,693	105.7240	977,947	925,000	999,675		(10,018)			3.400	0.775	MN	4,019	15,725	07/27/2021	05/15/2025	
002824-BB-5	ABBOTT LABS Corp Note Call MW	2			1.F FE	1,075,950	105.0700	1,050,700	1,000,000	1,065,928		(10,022)			2.950	0.689	MS	8,686	14,750	07/15/2021	03/15/2025	
00287Y-CV-9	ABBVIE INC Corp Note Call MW	2			2.B FE	1,001,775	105.9100	979,668	925,000	989,466		(12,309)			3.850	0.659	JD	1,583	17,806	07/27/2021	06/15/2024	
015271-AJ-8	ALEXANDRIA REAL Corp Note Call MW	2			2.A FE	986,003	109.4300	957,513	875,000	977,347		(8,656)			3.950	1.415	JJ	15,937		07/28/2021	01/15/2027	
020002-BH-3	ALLSTATE CORP Corp Note Call MW	2			1.G FE	998,240	97.5330	975,330	1,000,000	998,409		169			0.750	0.791	JD	333	3,750	07/27/2021	12/15/2025	
023135-BZ-8	AMAZON.COM INC Corp Note Call MW	2			1.D FE	987,354	101.4550	963,823	950,000	985,871		(1,483)			2.100	1.652	MN	2,715	9,975	08/02/2021	05/12/2031	
02665W-DS-7	AMERICAN HONDA F Corp Note MW	2			1.G FE	1,296,919	98.7470	1,283,711	1,300,000	1,297,362		443			0.550	0.631	JJ	3,357		07/23/2021	07/12/2024	
03027X-BL-3	AMERICAN TOWER Corp Note Call MW	1			2.C FE	992,014	99.0750	965,981	975,000	990,492		(1,522)			1.600	1.210	AO	3,293	8,493	07/27/2021	04/15/2026	
03040W-AL-9	AMERICAN WATER Corp Note Call MW	2			2.A FE	982,305	105.7610	951,849	900,000	971,958		(10,347)			3.400	0.625	MS	10,200	15,300	07/28/2021	03/01/2025	
035240-AQ-3	ANHEUSER-BUSCH Corp Note Call MW	2			2.B FE	901,980	116.4980	873,735	750,000	893,599		(8,381)			4.750	1.755	JJ	15,635		07/27/2021	01/23/2029	
037833-EC-0	APPLE INC Corp Note MW Call	1			1.B FE	1,487,685	97.1860	1,457,790	1,500,000	1,488,436		751			1.200	1.332	FA	7,150	9,000	07/29/2021	02/08/2028	
05329W-AR-3	AUTONATION INC Corp Note Call MW	2			2.C FE	627,373	97.8600	611,625	625,000	627,240		(133)			1.950	1.890	FA	5,146		08/02/2021	08/01/2028	
05531F-BE-2	BB&T CORPORATION Corp Note Call	2			1.G FE	996,435	107.5920	968,328	900,000	985,787		(10,649)			3.700	0.804	JD	2,405	16,650	07/28/2021	06/05/2025	
06051G-FX-2	BANK OF AMER CRP Corp Note MW	2			1.G FE	1,021,302	107.8280	997,409	925,000	1,012,853		(8,448)			3.500	1.224	AO	6,475	16,188	07/27/2021	04/19/2026	
06051G-KA-6	BANK OF AMER CRP Corp Note Call MW	2			1.F FE	1,500,000	98.4270	1,476,405	1,500,000	1,500,000					2.299	2.299	JJ	15,327		07/15/2021	02/21/2032	
06406R-AW-7	BANK OF NY MELLO Corp Note Call	2			1.E FE	1,500,000	97.9400	1,469,100	1,500,000	1,500,000					1.800	1.800	JJ	11,550		07/20/2021	07/28/2031	
084659-AM-3	BERKSHIRE HATHAW Corp Note Call MW	2			1.G FE	1,001,061	107.1210	964,089	900,000	994,728		(6,333)			3.250	1.423	AO	6,175	14,625	07/28/2021	04/15/2028	
110122-DP-0	BRISTOL-MYERS Corp Note Call MW	1			1.F FE	1,496,730	97.8150	1,467,225	1,500,000	1,496,945		215			1.125	1.161	MN	2,250	8,438	07/29/2021	11/13/2027	
11135F-BB-6	BROADCOM INC Corp Note Call MW	2			2.C FE	591,564	104.7910	576,351	550,000	587,481		(4,082)			3.150	1.300	MN	2,214	8,663	07/27/2021	11/15/2025	

ANNUAL STATEMENT FOR THE YEAR 2021 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
14040H-CG-8	CAPITAL ONE FINL Corp Note Call	2			2 B FE	900,000	94.7760	852,984	900,000	900,000					2.359	2.359	JJ	8,964		07/27/2021	07/29/2032
149123-CK-5	CATERPILLAR INC Corp Note Call MW	2			1 F FE	506,860	99.7850	498,925	500,000	506,558		(302)			1.900	1.741	MS	2,876	4,750	07/15/2021	03/12/2031
15953P-AC-3	CHAPMAN UNIV Corp Note Non Call MW				1 F FE	1,500,000	97.9930	1,469,895	1,500,000	1,500,000					1.760	1.760	AO	6,600	3,593	08/05/2021	04/01/2028
166764-BD-1	CHEVRON CORP Corp Note Call MW	2			1 D FE	988,263	106.8180	961,362	900,000	979,160		(9,103)			3.326	0.856	MN	3,659	14,967	07/27/2021	11/17/2025
172967-MQ-1	CITIGROUP INC Corp Note Call MW	1			2 A FE	991,073	104.9010	970,334	925,000	983,604		(7,469)			3.106	1.125	AO	6,624	14,365	07/27/2021	04/08/2026
172967-MY-4	CITIGROUP INC Corp Note Call MW	2			1 G FE	773,775	100.6240	754,680	750,000	772,854		(921)			2.561	2.198	MN	3,201	9,444	07/27/2021	05/01/2032
20030N-BS-9	COMCAST CORP Corp Note Call MW	2			1 G FE	1,500,469	106.7210	1,467,414	1,375,000	1,488,391		(12,078)			3.150	0.996	MS	14,438	21,656	07/27/2021	03/01/2026
21036P-BH-0	CONSTELLATION BR Corp Note Call MW	2			2 C FE	995,550	97.8460	978,460	1,000,000	995,722		172			2.250	2.300	FA	9,688		07/21/2021	08/01/2031
23331A-BQ-1	D. R. HORTON Corp Note Call MW	1			2 B FE	1,174,048	97.7050	1,148,034	1,175,000	1,174,122		74			1.300	1.316	AO	6,195		07/29/2021	10/15/2026
24422E-VR-7	JOHN DEERE CAP Corp Note Non Call				1 F FE	1,004,520	98.3780	983,780	1,000,000	1,004,137		(383)			1.050	0.955	JD	408	5,250	07/27/2021	06/17/2026
254687-FL-5	WALT DISNEY CO Corp Note Call MW	2			1 G FE	1,024,970	99.5720	995,720	1,000,000	1,023,700		(1,270)			2.000	1.659	MS	6,667	10,000	07/27/2021	09/01/2029
26138E-AU-3	DR PEPPER SNAPPLE Corp Note Call MW	2			2 B FE	988,437	103.2960	955,488	925,000	983,031		(5,405)			2.550	1.102	MS	6,945	11,794	07/27/2021	09/15/2026
26444H-AE-1	DUKE ENERGY FLA Corp Note Call MW	2			1 F FE	1,003,048	110.2740	964,898	875,000	995,394		(7,654)			3.800	1.498	JJ	15,332		07/28/2021	07/15/2028
29273R-BK-4	ENERGY TRANSFER Corp Note Call MW	2			2 C FE	783,055	108.5870	760,109	700,000	777,082		(5,973)			4.200	1.897	AO	6,207	14,700	08/02/2021	04/15/2027
29444U-BF-2	EQUINIX INC Corp Note Call MW	2			2 B FE	705,012	98.3020	688,114	700,000	704,474		(538)			1.250	1.060	JJ	4,035		07/27/2021	07/15/2025
337738-AR-9	FISERV INC Corp Note Call MW	2			2 B FE	1,740,600	112.2260	1,683,390	1,500,000	1,725,798		(14,802)			4.200	1.738	AO	15,750	31,500	07/15/2021	10/01/2028
36262G-AA-9	GXO LOGISTICS Corp Note Call MW Prv Plc	2			2 C FE	1,495,725	97.6790	1,465,185	1,500,000	1,496,104		379			1.650	1.710	JJ	12,306		07/15/2021	07/15/2026
37045X-CX-2	GEN MOTORS FIN Corp Note Call MW	2			2 C FE	1,004,910	103.2700	981,065	950,000	998,915		(5,995)			2.750	1.193	JD	798	13,063	07/27/2021	06/20/2025
37331N-AN-1	GEORGIA-PACIFIC Corp Note Call MW Prv Pl	2			1 G FE	994,640	97.0790	970,790	1,000,000	995,104		464			0.950	1.065	MN	1,214	4,750	07/28/2021	05/15/2026
437076-BK-7	HOME DEPOT INC Corp Note Call MW	2			1 F FE	990,720	106.8440	961,596	900,000	980,871		(9,849)			3.350	0.710	MS	8,878	15,075	07/27/2021	09/15/2025
438516-BL-9	HONEYWELL INTL Corp Note Call MW	2			1 F FE	1,020,186	104.7580	995,201	950,000	1,014,407		(5,779)			2.500	0.982	MN	3,958	11,875	07/28/2021	11/01/2026
440452-AH-3	HORMEL FOODS CRP Corp Note Call MW	2			1 F FE	993,203	99.6910	971,987	975,000	992,109		(1,094)			1.700	1.406	JD	1,289	8,288	07/28/2021	06/03/2028
45866F-AD-6	INTERCONTINENT Corp Note Call MW	2			1 G FE	582,125	108.3000	568,575	525,000	576,314		(5,811)			3.750	1.026	JD	1,641	9,844	07/27/2021	12/01/2025
46647P-CH-7	JPMORGAN CHASE Corp Note Call MW	2			1 F FE	1,025,830	98.8850	1,013,571	1,025,000	1,025,709		(121)			0.824	0.795	JD	704	4,223	07/27/2021	06/01/2025
46647P-CJ-3	JPMORGAN CHASE Corp Note Call MW	2			1 F FE	1,019,170	99.2400	992,400	1,000,000	1,018,056		(1,114)			2.069	1.770	JD	1,724	10,345	07/27/2021	06/01/2029
48305Q-AC-7	KAISER FOUN HOSP Corp Note Call MW	2			1 D FE	2,005,204	106.5440	1,949,755	1,830,000	1,993,522		(11,682)			3.150	1.326	MN	9,608	28,823	08/12/2021	05/01/2027
50249A-AF-0	LYB INT FIN III Corp Note Call MW	2			2 B FE	690,751	98.4170	676,125	687,000	690,371		(380)			1.250	1.113	AO	2,147	4,294	07/27/2021	10/01/2025
50540R-AX-0	LABORATORY CORP Corp Note Call MW	2			2 B FE	1,011,070	98.9530	989,530	1,000,000	1,010,059		(1,011)			1.550	1.310	JD	1,292	7,965	07/15/2021	06/01/2026
539830-BH-1	LOCKHEED MARTIN Corp Note Call MW	2			1 G FE	721,227	108.3470	704,256	650,000	714,192		(7,035)			3.550	0.893	JJ	10,640		07/27/2021	01/15/2026
55336V-AA-8	MPLX LP Corp Note Call MW	2			2 B FE	985,788	106.7300	960,570	900,000	974,958		(10,830)			4.000	1.049	FA	13,600	18,000	07/27/2021	02/15/2025
571676-AB-1	MARS INC Corp Note Call MW Prv Plc	2			1 F FE	699,463	107.7980	673,738	625,000	696,064		(3,398)			3.200	1.675	AO	5,000	10,000	08/02/2021	04/01/2030
57629W-DE-7	MASSMUTUAL GLBL Corp Note Non Call Prv P				1 D FE	1,001,850	98.1080	981,080	1,000,000	1,001,687		(163)			1.200	1.162	JJ	5,500		07/15/2021	07/16/2026
57636Q-AR-5	MASTERCARD INC Corp Note Call MW	2			1 E FE	1,005,336	108.1320	973,188	900,000	997,387		(7,949)			3.300	1.098	MS	7,838	14,850	07/27/2021	03/26/2027
61747Y-EB-7	MORGAN STANLEY Corp Note Call MW	2			1 F FE	2,000,000	99.0320	1,980,640	2,000,000	2,000,000					0.791	0.791	JJ	7,075		07/15/2021	01/22/2025
65339K-BW-9	NEXTERA ENERGY Corp Note Call MW	1			2 A FE	1,526,685	99.0220	1,485,330	1,500,000	1,524,986		(1,699)			1.900	1.619	JD	1,267	14,804	07/15/2021	06/15/2028
67066G-AE-4	NVIDIA CORP Corp Note Call MW	2			1 G FE	996,534	107.5150	967,635	900,000	988,282		(8,252)			3.200	0.946	MS	8,400	14,400	07/27/2021	09/15/2026
68389X-CC-7	ORACLE CORP Corp Note Call MW	1			2 A FE	585,856	99.3110	571,038	575,000	584,872		(984)			1.650	1.224	MS	2,530	4,770	07/27/2021	03/25/2026
693475-AT-2	PNC FINANCIAL Corp Note Call	1			1 G FE	991,683	107.8490	970,641	900,000	985,120		(6,563)			3.150	1.297	MN	3,308	14,175	07/27/2021	05/19/2027
70450Y-AD-5	PAYPAL HOLDING Corp Note Call MW	2			1 G FE	1,073,510	105.0340	1,050,340	1,000,000	1,067,067		(6,443)			2.650	1.142	AO	6,625	13,250	07/15/2021	10/01/2026
713448-DN-5	PEPSICO INC Corp Note Call MW	2			1 E FE	590,238	104.5100	574,805	550,000	586,840		(3,398)			2.375	0.858	AO	3,084	6,531	07/27/2021	10/06/2026
74340X-BN-0	PROLOGIS LP Corp Note Call MW	2			1 G FE	997,396	101.7080	966,226	950,000	993,894		(3,501)			2.125	1.192	AO	4,262	10,094	07/28/2021	04/15/2027
74460W-AD-9	PUBLIC STORAGE Corp Note Call MW	2			1 F FE	511,760	99.8720	499,360	500,000	511,041		(719)			1.850	1.474	MN	1,542	4,831	07/27/2021	05/01/2028
79466L-AH-7	SALESFORCE.COM Corp Note Call MW	2			1 F FE	1,509,930	98.8570	1,482,855	1,500,000	1,509,305		(625)			1.500	1.398	JJ	10,563		07/15/2021	07/15/2028
808513-BR-5	CHARLES SCHWAB Corp Note Call MW	2			1 F FE	1,006,360	98.7460	987,460	1,000,000	1,005,769		(591)			1.150	1.012	MN	1,533	5,750	07/15/2021	05/13/2026

ANNUAL STATEMENT FOR THE YEAR 2021 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
855244-AK-5	STARBUCKS CORP Corp Note Call MW		2		2.A FE	1,061,460	103.5650	1,035,650	1,000,000	1,055,626		(5,834)			2.450	1.092	JD	1,089	12,250	07/15/2021	06/15/2026
87264A-CA-1	T-MOBILE USA INC Corp Note Call MW		2		2.C FE	999,648	99.3330	968,497	975,000	998,106		(1,542)			2.050	1.631	FA	7,551	9,994	07/28/2021	02/15/2028
879360-AD-7	TELEDYNE TECH Corp Note Call MW		2		2.C FE	491,084	100.0030	475,014	475,000	490,091		(993)			2.250	1.698	FA	2,672	5,611	07/27/2021	04/01/2026
911312-AY-2	UNITED PARCEL Corp Note Call MW		1		1.G FE	990,046	103.6800	959,040	925,000	984,792		(5,254)			2.400	0.965	MN	2,837	11,100	07/29/2021	11/15/2028
92343V-ER-1	VERIZON COMM INC Corp Note MW		2		2.A FE	1,054,206	113.6970	1,023,273	900,000	1,045,703		(8,503)			4.329	1.763	MS	10,823	19,481	07/29/2021	09/21/2028
92343V-GH-1	VERIZON COMM INC Corp Note Call MW		1		2.A FE	772,620	100.2630	751,973	750,000	771,204		(1,416)			2.100	1.607	MS	4,331	7,875	07/27/2021	03/22/2028
92826C-AL-6	VISA INC Corp Note Call MW		1		1.D FE	1,015,823	101.4970	989,596	975,000	1,012,838		(2,985)			1.900	1.118	AO	3,911	9,263	07/29/2021	04/15/2027
928563-AH-8	VMWARE INC Corp Note Call MW		2		2.C FE	674,676	99.0920	668,871	675,000	674,720		44			1.000	1.016	FA	2,794		07/20/2021	08/15/2024
928563-AJ-4	VMWARE INC Corp Note Call MW		2		2.C FE	499,150	98.3820	491,910	500,000	499,218		68			1.400	1.435	FA	2,897		07/20/2021	08/15/2026
94974B-GA-2	WELLS FARGO CO Corp Note Non Call				2.A FE	997,548	105.2370	973,442	925,000	987,711		(9,836)			3.300	0.745	MS	9,497	15,263	07/27/2021	09/09/2024
BKOZKC-D\$-1	Bank OZK CD 6901416558	\$\$\$			1.A	98,820	100.0000	98,820	98,820	98,820					0.301	0.301	MAT	350		11/04/2020	05/04/2022
064159-6E-1	BANK NOVA SCOTIA Corp Note MW		A		1.F FE	1,074,043	98.8010	1,062,111	1,075,000	1,074,174		131			0.650	0.680	JJ	2,873		07/27/2021	07/31/2024
78016E-ZU-4	ROYAL BK CANADA Corp Note Non Call		A		1.F FE	1,249,188	98.6410	1,233,013	1,250,000	1,249,301		114			0.650	0.672	JJ	3,431		07/26/2021	07/29/2024
05971K-AE-9	BANCO SANTANDER Corp Note Non Call		D		1.G FE	1,055,620	103.4420	1,034,420	1,000,000	1,049,627		(5,993)			2.746	1.253	MN	2,517	13,730	07/28/2021	05/28/2025
09659W-2F-0	BNP PARIBAS Corp Note Non Call PRV PLC		D		1.G FE	987,862	112.1660	953,411	850,000	980,157		(7,704)			4.400	1.925	FA	14,233	18,700	07/28/2021	08/14/2028
11272B-AA-1	BROOKFIELD F UK Corp Note Call MW		2		1.G FE	800,000	97.6510	781,208	800,000	800,000					2.340	2.340	JJ	8,060		07/21/2021	01/30/2032
60687Y-AM-1	MIZUHO FINANCIAL Corp Note Non Call		D		1.G FE	987,534	105.4340	948,906	900,000	981,731		(5,803)			3.170	1.499	MS	8,718	14,265	07/28/2021	09/11/2027
65535H-AW-9	NOMURA HOLDINGS Corp Note Non Call		D		2.A FE	999,550	98.2680	982,680	1,000,000	999,591		41			1.653	1.662	JJ	7,760		07/15/2021	07/14/2026
78081B-AN-3	ROYALTY PHARMA Corp Note Call MW		D	1	2.C FE	687,841	94.5710	661,997	700,000	688,312		471			2.150	2.344	MS	6,480		07/15/2021	09/02/2031
3299999	- Bonds: Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					82,567,932		80,560,940	78,790,820	82,252,331		(315,594)						483,189	688,914		
Bonds: Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05550M-AU-8	Barclays Commerc BBCMS 2019-C3 A4		4		1.A	1,464,938	109.3330	1,421,329	1,300,000	1,458,172		(6,766)			3.583	1.778	MON	3,882	11,645	09/01/2021	05/15/2052
	CMBS																				
05551V-BJ-1	Barclays Commerc BBCMS 2021-C10 A5		4		1.A	2,094,375	102.2230	2,044,460	2,000,000	2,090,660		(3,715)			2.492	1.924	MON	4,153	16,613	08/11/2021	06/16/2031
	CMBS																				
06540R-AE-4	Bank BANK 2017-BNK9 A4 CMBS		4		1.A	1,675,430	108.7040	1,630,560	1,500,000	1,666,455		(8,975)			3.538	1.554	MON	4,423	17,690	08/27/2021	11/15/2054
61769J-AY-7	Morgan Stanley C MSC 2019-H6 ASB CMBS		4		1.A	655,617	106.5600	639,360	600,000	651,884		(3,733)			3.224	1.315	MON	1,612	6,448	08/24/2021	06/15/2052
95000K-BB-0	Wells Fargo Comm WFCM 2016-NXS6 A4		4		1.A	2,144,141	104.6390	2,092,780	2,000,000	2,132,841		(11,300)			2.918	1.372	MON	4,863	19,453	08/09/2021	11/15/2049
	CMBS																				
95002M-AV-1	Wells Fargo Comm WFCM 2019-C52 ASB		4		1.A	322,758	104.9760	314,928	300,000	321,328		(1,430)			2.833	1.362	MON	708	2,833	08/24/2021	08/15/2052
	CMBS																				
3499999	- Bonds: Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					8,357,259		8,143,417	7,700,000	8,321,340		(35,919)						19,641	74,682		
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	102.9120	2,058,240	2,000,000	2,067,696		(25,195)			3.170	0.356	MON	2,818	26,417	07/15/2021	03/15/2025
89239C-AC-3	Toyota Lease Own TLOT 2021-B A3 ABS Prv		4		1.A FE	1,499,980	99.1770	1,487,655	1,500,000	1,499,981		2			0.420	0.421	MON	193	2,415	07/27/2021	10/21/2024
10806J-AA-1	Bridge Street CLO I Ltd BRDGS 2021-1A A		D	4	1.A FE	2,000,000	99.9400	1,998,800	2,000,000	2,000,000					1.350	1.352	JAJO	9,073		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	99.2900	1,489,350	1,500,000	1,500,429		(21)			1.124	1.120	JAJO	3,652	8,152	08/10/2021	04/15/2034
47048J-AZ-6	Jamestown CLO Ltd JWNT 2016-9A A2RR		D	4	1.C FE	1,000,000	100.0900	1,000,900	1,000,000	1,000,000					1.974	1.979	JAJO	3,728	3,254	08/12/2021	07/25/2034
	CLO																				
69916X-AW-5	Parallel Ltd PARL 2019-1A BR CLO		D	4	1.C FE	1,500,000	99.7100	1,495,650	1,500,000	1,500,000					1.932	1.936	JAJO	5,875	6,125	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	100.1100	4,004,400	4,000,000	4,000,000					1.375	1.377	FMAN	7,028	13,746	08/06/2021	08/16/2034
89642D-AA-6	Trinitas CLO Ltd TRNTS 2021-16A CLO Prv		D	4	1.A FE	1,801,800	99.6300	1,793,340	1,800,000	1,801,687		(113)			1.312	1.297	JAJO	4,787	6,046	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	99.6500	996,500	1,000,000	1,000,000					1.874	1.878	JAJO	4,060	2,666	08/11/2021	07/15/2034

ANNUAL STATEMENT FOR THE YEAR 2021 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
98888D-AN-2	ZAIS CLO 15 LTD ZAIS 2020-15A A1R CLO Pr	D		4	1.A FE	2,000,000	100.0800	2,001,600	2,000,000	2,000,000					1.350	1.352	JAJO	4,875	6,302	07/29/2021	07/28/2032
3599999	Bonds: Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					18,395,121		18,326,435	18,300,000	18,369,793		(25,327)						46,089	75,123		
3899999	Bonds: Subtotals - Industrial and Miscellaneous (Unaffiliated)					109,320,312		107,030,792	104,790,820	108,943,464		(376,840)						548,919	838,719		
7699999	Bonds: Total Bonds - Subtotals - Issuer Obligations					122,846,930		120,012,882	117,630,820	122,422,453		(424,308)						679,283	892,834		
7799999	Bonds: Total Bonds - Subtotals - Residential Mortgage-Backed Securities					48,769,222		48,231,229	46,636,986	48,740,169		(29,052)						112,239	330,730		
7899999	Bonds: Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					8,357,259		8,143,417	7,700,000	8,321,340		(35,919)						19,641	74,682		
7999999	Bonds: Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					18,395,121		18,326,435	18,300,000	18,369,793		(25,327)						46,089	75,123		
8399999	Bonds: Total Bonds - Subtotals - Total Bonds					198,368,532		194,713,963	190,267,806	197,853,755		(514,606)						857,252	1,373,369		

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

1A	1A \$	75,910,408	1B \$	3,507,253	1C \$	14,790,282	1D \$	17,198,458	1E \$	10,738,099	1F \$	25,247,254	1G \$	19,690,365
1B	2A \$	9,902,602	2B \$	11,045,554	2C \$	9,823,484								
1C	3A \$		3B \$		3C \$									
1D	4A \$		4B \$		4C \$									
1E	5A \$		5B \$		5C \$									
1F	6 \$													

ANNUAL STATEMENT FOR THE YEAR 2021 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.		

**NONE**

1.

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

ANNUAL STATEMENT FOR THE YEAR 2021 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.		

**NONE**

1. Line

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



ANNUAL STATEMENT FOR THE YEAR 2021 FOR MCNA Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
U. S. Governments								
36179U-H5-4	GNMA Pool MA5652 MBS 4.500% 12/20/48		08/17/2021	Credit Suisse		1,938,400	1,814,769	4,083
36179U-H6-2	GNMA Pool MA5653 MBS 5.000% 12/20/48		08/17/2021	Morgan Stanley		2,073,275	1,929,750	4,824
36179W-LN-6	GNMA Pool MA7533 MBS 2.000% 08/20/51		08/17/2021	JP Morgan Chase		4,014,164	3,933,045	3,933
36202F-MA-1	GNMA Pool G2 4853 MBS 4.000% 11/20/40		07/22/2021	JP Morgan Chase		2,348,807	2,138,925	4,278
912796-R2-7	US Treasury Bill 0.000% 12/29/22		12/28/2021	CitiGroup		1,070,837	1,075,000	
912828-XB-1	US Treasury Note 2.125% 05/15/25		11/10/2021	Bank New York Mellon		2,087,813	2,000,000	20,904
0599999	- U. S. Governments					13,533,296	12,891,489	38,022
U. S. States, Territories and Possessions (Direct and Guaranteed)								
15722T-JR-3	CHABOT-LAS POSIT GO MW		07/22/2021	Morgan Stanley		2,500,000	2,500,000	
20772K-JZ-3	CONNECTICUT ST GO MW 2.420% 07/01/27		07/23/2021	Wachovia Bank		2,128,080	2,000,000	3,496
68583R-DA-7	OREGON ST CMNTY GO Non Call		08/12/2021	Pershing		785,000	785,000	
1799999	- U. S. States, Territories and Possessions (Direct and Guaranteed)					5,413,080	5,285,000	3,496
U. S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
544646-A6-9	LOS ANGELES CA U GO Non Call		08/02/2021	HILLTOP SECURITIES		693,739	555,000	3,043
630362-ER-8	NAPA VLY CA UNIF GO Non Call		07/28/2021	RBC Capital Markets		380,000	380,000	
68587F-AW-4	OREGON EDU DIST S GO Non Call		07/23/2021	Pershing		285,000	285,000	
778017-QP-1	ROSEVILLE MI SCH GO Non Call		08/04/2021	Stifel Nicolaus & Co		1,885,000	1,885,000	
2499999	- U. S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					3,243,739	3,105,000	3,043
U. S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
114894-ZM-3	BROWARD CNTY FL Rev Bond MW		08/12/2021	JP Morgan Chase		1,858,422	1,755,000	15,690
13077D-QF-2	CALIFORNIA ST UN Rev Bond MW		07/15/2021	JP Morgan Chase		5,000,000	5,000,000	
167593-S9-4	CHICAGO IL O'HAR Rev Bond MW Call		07/23/2021	Morgan Stanley		2,056,560	2,000,000	2,707
20775D-LC-4	CONNECTICUT ST H Rev Bond MW		08/12/2021	CitiGroup		2,023,500	2,000,000	11,203
249182-PP-5	DENVER CITY & CN Rev Bond MW Call		07/23/2021	Barclays Group Inc.		2,048,800	2,000,000	6,888
3132DM-Y8-2	FHLMC Pool SD0735 MBS 3.000% 11/01/51		10/29/2021	CitiGroup		4,573,678	4,301,476	358
3133KM-4X-0	FHLMC Pool RA6238 MBS 2.500% 11/01/51		10/21/2021	Barclays Group Inc.		9,770,295	9,503,023	5,939
3133KN-BB-8	FHLMC Pool FR RA6334 MBS		11/04/2021	National Financial Services Co		4,706,875	4,688,926	2,344
31374C-RM-0	FNMA Pool FN310192 MBS		08/11/2021	Credit Suisse		3,653,528	3,390,745	5,086
3140X7-HG-7	FNMA Pool FM3830 MBS 3.000% 04/01/50		07/16/2021	Morgan Stanley		3,829,470	3,621,783	5,734
3140XB-7F-1	FNMA Pool FM8093 MBS 2.500% 07/01/51		07/30/2021	Nomura Securities		5,745,961	5,467,462	759
3140XC-LU-0	FNMA Pool FM8438 MBS 2.500% 08/01/51		08/12/2021	Morgan Stanley		6,114,769	5,847,082	5,279
442349-EP-7	HOUSTON TX ARPT Rev Bond Non Call		07/23/2021	Morgan Stanley		2,052,900	2,000,000	2,623
53746Q-BL-3	LITTLE ROCK AR W Rev Bond Non Call		08/04/2021	Crews & Associates		948,195	900,000	
53746Q-BM-1	LITTLE ROCK AR W Rev Bond Non Call		08/04/2021	Crews & Associates		759,590	725,000	
576000-KW-2	MASSACHUSETTS ST Rev Bond MW		07/15/2021	Morgan Stanley		2,458,800	2,000,000	10,328
64972H-5G-3	NEW YORK CITY NY Rev Bond MW		08/02/2021	Raymond James & Assoc		2,027,080	2,000,000	900
64990F-D6-8	NEW YORK ST DORM Rev Bond MW		07/23/2021	Morgan Stanley		2,020,300	2,000,000	2,905
678553-BU-1	OKLAHOMA CITY OK Rev Bond MW		08/11/2021	JP Morgan Chase		500,000	500,000	
753385-MV-2	RAPID CITY SD SA Rev Bond Non Call		07/29/2021	Robert Baird & Co		635,000	635,000	
762197-B6-7	RHODE ISLAND ST Rev Bond Non Call		08/12/2021	Wachovia Bank		1,278,200	1,250,000	69
89602N-U4-4	TRIBOROUGH NY BR Rev Bond MW		07/21/2021	Morgan Stanley		1,820,965	1,635,000	13,230
966770-AG-4	WHITTIER CA PENS Rev Bond Non Call		08/04/2021	Stifel Nicolaus & Co		250,000	250,000	
3199999	- U. S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					66,132,888	63,470,497	92,042

ANNUAL STATEMENT FOR THE YEAR 2021 FOR MCNA Insurance Company

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Industrial and Miscellaneous (Unaffiliated)								
00206R-CN-0	AT&T INC Corp Note Call MW		07/27/2021	National Financial Services Co		1,009,693	925,000	6,465
002824-BB-5	ABBOTT LABS Corp Note Call MW		07/15/2021	JP Morgan Chase		1,075,950	1,000,000	10,161
00287Y-CV-9	ABBVIE INC Corp Note Call MW		07/27/2021	CitiGroup		1,001,775	925,000	4,353
015271-AJ-8	ALEXANDRIA REAL Corp Note Call MW		07/28/2021	Morgan Stanley		986,003	875,000	1,440
020002-BH-3	ALLSTATE CORP Corp Note Call MW		07/27/2021	JP Morgan Chase		998,240	1,000,000	917
023135-BZ-8	AMAZON.COM INC Corp Note Call MW		08/02/2021	Barclays Group Inc.		987,354	950,000	4,544
02665W-DS-7	AMERICAN HONDA F Corp Note MW		07/23/2021	CitiGroup		1,296,919	1,300,000	298
03027X-BL-3	AMERICAN TOWER Corp Note Call MW		07/27/2021	Pershing		992,014	975,000	5,200
03040W-AL-9	AMERICAN WATER Corp Note Call MW		07/28/2021	Merrill Lynch		982,305	900,000	12,665
035240-AQ-3	ANHEUSER-BUSCH Corp Note Call MW		07/27/2021	CitiGroup		901,980	750,000	594
037833-EC-0	APPLE INC Corp Note MW Call		07/29/2021	Wachovia Bank		1,487,685	1,500,000	8,700
05329W-AR-3	AUTONATION INC Corp Note Call MW		08/02/2021	Various		627,373	625,000	108
05531F-BE-2	BB&T CORPORATION Corp Note Call		07/28/2021	Merrill Lynch		996,435	900,000	5,088
05550M-AU-8	Barclays Commerc BBCMS 2019-C3 A4 CMBS		09/01/2021	Barclays Group Inc.		1,464,938	1,300,000	259
05551V-BJ-1	Barclays Commerc BBCMS 2021-C10 A5 CMBS		08/11/2021	Morgan Stanley		2,094,375	2,000,000	1,661
06051G-FX-2	BANK OF AMER CRP Corp Note MW		07/27/2021	CitiGroup		1,021,302	925,000	8,993
06051G-KA-6	BANK OF AMER CRP Corp Note Call MW		07/15/2021	Merrill Lynch		1,500,000	1,500,000	
06400R-AW-7	BANK OF NY MELLO Corp Note Call		07/20/2021	Morgan Stanley		1,500,000	1,500,000	
06540R-AE-4	Bank BANK 2017-BNK9 A4 CMBS		08/27/2021	Barclays Group Inc.		1,675,430	1,500,000	4,423
084659-AM-3	BERKSHIRE HATHAW Corp Note Call MW		07/28/2021	Merrill Lynch		1,001,061	900,000	8,531
110122-DP-0	BRISTOL-MYERS Corp Note Call MW		07/29/2021	SG Cowen and Company		1,496,730	1,500,000	3,703
11135F-BB-6	BROADCOM INC Corp Note Call MW		07/27/2021	Market Axess		591,564	550,000	3,561
14040H-CG-8	CAPITAL ONE FINL Corp Note Call		07/27/2021	CitiGroup		900,000	900,000	
149123-CK-5	CATERPILLAR INC Corp Note Call MW		07/15/2021	Credit Suisse		506,860	500,000	3,351
15953P-AC-3	CHAPMAN UNIV Corp Note Non Call MW		08/05/2021	Wachovia Bank		1,500,000	1,500,000	
166764-BD-1	CHEVRON CORP Corp Note Call MW		07/27/2021	National Financial Services Co		988,263	900,000	5,987
172967-MQ-1	CITIGROUP INC Corp Note Call MW		07/27/2021	Merrill Lynch		991,073	925,000	8,859
172967-MY-4	CITIGROUP INC Corp Note Call MW		07/27/2021	CitiGroup		773,775	750,000	4,535
20030N-BS-9	COMCAST CORP Corp Note Call MW		07/27/2021	Merrill Lynch		1,500,469	1,375,000	17,806
21036P-BH-0	CONSTELLATION BR Corp Note Call MW		07/21/2021	Merrill Lynch		995,550	1,000,000	
23331A-BQ-1	D.R. HORTON Corp Note Call MW		07/29/2021	Mizuho Investor Sec Co		1,174,048	1,175,000	
24422E-VR-7	JOHN DEERE CAP Corp Note Non Call		07/27/2021	JP Morgan Chase		1,004,520	1,000,000	1,225
254687-FL-5	WALT DISNEY CO Corp Note Call MW		07/27/2021	Morgan Stanley		1,024,970	1,000,000	8,222
26138E-AU-3	DR PEPPER SNAPPL Corp Note Call MW		07/27/2021	JP Morgan Chase		988,437	925,000	8,780
26444H-AE-1	DUKE ENERGY FLA Corp Note Call MW		07/28/2021	JP Morgan Chase		1,003,048	875,000	1,385
29273R-BK-4	ENERGY TRANSFER Corp Note Call MW		08/02/2021	Merrill Lynch		783,055	700,000	8,902
29444U-BF-2	EQUINIX INC Corp Note Call MW		07/27/2021	US Bank		705,012	700,000	340
337738-AR-9	FISERV INC Corp Note Call MW		07/15/2021	Morgan Stanley		1,740,600	1,500,000	18,900
34528Q-GD-0	Ford Credit Floo FORDF 2018-2 A ABS		07/15/2021	Merrill Lynch		2,092,891	2,000,000	704
36262G-AA-9	GXO LOGISTICS Corp Note Call MW Prv Plc		07/15/2021	Barclays Group Inc.		1,495,725	1,500,000	1,169
37045X-CX-2	GEN MOTORS FIN Corp Note Call MW		07/27/2021	Pershing		1,004,910	950,000	2,830
37331N-AN-1	GEORGIA-PACIFIC Corp Note Call MW Prv Pl		07/28/2021	Merrill Lynch		994,640	1,000,000	1,979
437076-BK-7	HOME DEPOT INC Corp Note Call MW		07/27/2021	JP Morgan Chase		990,720	900,000	11,223
438516-BL-9	HONEYWELL INTL Corp Note Call MW		07/28/2021	Merrill Lynch		1,020,186	950,000	5,872
440452-AH-3	HORMEL FOODS CRP Corp Note Call MW		07/28/2021	Merrill Lynch		993,203	975,000	2,624
45866F-AD-6	INTERCONTINENT Corp Note Call MW		07/27/2021	Barclays Group Inc.		582,125	525,000	3,172
46647P-CH-7	JPMORGAN CHASE Corp Note Call MW		07/27/2021	Merrill Lynch		1,025,830	1,025,000	1,361

ANNUAL STATEMENT FOR THE YEAR 2021 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
46647P-CJ-3	JPMORGAN CHASE Corp Note Call MW		07/27/2021	JP Morgan Chase		1,019,170	1,000,000	3,333
48305Q-AC-7	KAISER FOUN HOSP Corp Note Call MW		08/12/2021	CitiGroup		2,005,204	1,830,000	16,813
50249A-AF-0	LYB INT FIN III Corp Note Call MW		07/27/2021	Pershing		690,751	687,000	2,815
50540R-AX-0	LABORATORY CORP Corp Note Call MW		07/15/2021	Barclays Group Inc.		1,011,070	1,000,000	2,282
539830-BH-1	LOCKHEED MARTIN Corp Note Call MW		07/27/2021	Merrill Lynch		721,227	650,000	897
55336V-AA-8	MPLX LP Corp Note Call MW		07/27/2021	Morgan Stanley		985,788	900,000	16,400
571676-AB-1	MARS INC Corp Note Call MW Prv Plc		08/02/2021	Morgan Stanley		699,463	625,000	6,833
57629W-DE-7	MASSMUTUAL GLBL Corp Note Non Call Prv P		07/15/2021	Barclays Group Inc.		1,001,850	1,000,000	100
57636Q-AR-5	MASTERCARD INC Corp Note Call MW		07/27/2021	JP Morgan Chase		1,005,336	900,000	10,148
61747Y-EB-7	MORGAN STANLEY Corp Note Call MW		07/15/2021	Morgan Stanley		2,000,000	2,000,000	
61769J-AY-7	Morgan Stanley C MSC 2019-H6 ASB CMBS		08/24/2021	Morgan Stanley		655,617	600,000	1,343
65339K-BW-9	NEXTERA ENERGY Corp Note Call MW		07/15/2021	Merrill Lynch		1,526,685	1,500,000	3,246
67066G-AE-4	NVIDIA CORP Corp Note Call MW		07/27/2021	JP Morgan Chase		996,534	900,000	10,640
68389X-CC-7	ORACLE CORP Corp Note Call MW		07/27/2021	Barclays Group Inc.		585,856	575,000	3,294
693475-AT-2	PNC FINANCIAL Corp Note Call		07/27/2021	JP Morgan Chase		991,683	900,000	5,513
70450Y-AD-5	PAYPAL HOLDING Corp Note Call MW		07/15/2021	RBC Capital Markets		1,073,510	1,000,000	7,950
713448-DN-5	PEPSICO INC Corp Note Call MW		07/27/2021	Merrill Lynch		590,238	550,000	4,100
74340X-BN-0	PROLOGIS LP Corp Note Call MW		07/28/2021	CitiGroup		997,396	950,000	5,888
74460W-AD-9	PUBLIC STORAGE Corp Note Call MW		07/27/2021	US Bank		511,760	500,000	2,467
79466L-AH-7	SALESFORCE.COM Corp Note Call MW		07/15/2021	Deutsche Bank		1,509,930	1,500,000	438
808513-BR-5	CHARLES SCHWAB Corp Note Call MW		07/15/2021	Merrill Lynch		1,006,360	1,000,000	2,108
855244-AK-5	STARBUCKS CORP Corp Note Call MW		07/15/2021	Pershing		1,061,460	1,000,000	2,314
87264A-CA-1	T-MOBILE USA INC Corp Note Call MW		07/28/2021	Merrill Lynch		999,648	975,000	9,161
879360-AD-7	TELEDYNE TECH Corp Note Call MW		07/27/2021	Market Axess		491,084	475,000	3,770
89239C-AC-3	Toyota Lease Own TLOT 2021-B A3 ABS Prv		07/27/2021	Mitsubishi Bank LTD		1,499,980	1,500,000	
911312-AY-2	UNITED PARCEL Corp Note Call MW		07/29/2021	Merrill Lynch		990,046	925,000	4,748
92343V-ER-1	VERIZON COMM INC Corp Note MW		07/29/2021	Merrill Lynch		1,054,206	900,000	14,177
92343V-GH-1	VERIZON COMM INC Corp Note Call MW		07/27/2021	JP Morgan Chase		772,620	750,000	5,556
92826C-AL-6	VISA INC Corp Note Call MW		07/29/2021	JP Morgan Chase		1,015,823	975,000	5,506
928563-AH-8	VMWARE INC Corp Note Call MW		07/20/2021	JP Morgan Chase		674,676	675,000	
928563-AJ-4	VMWARE INC Corp Note Call MW		07/20/2021	JP Morgan Chase		499,150	500,000	
94974B-GA-2	WELLS FARGO CO Corp Note Non Call		07/27/2021	JP Morgan Chase		997,548	925,000	11,871
95000K-BB-0	Wells Fargo Comm WFCM 2016-NXS6 A4 CMBS		08/09/2021	Wachovia Bank		2,144,141	2,000,000	1,621
95002M-AV-1	Wells Fargo Comm WFCM 2019-C52 ASB CMBS		08/24/2021	Morgan Stanley		322,758	300,000	590
064159-6E-1	BANK NOVA SCOTIA Corp Note MW	A	07/27/2021	ScotiaMcleod Corporation		1,074,043	1,075,000	
78016E-ZU-4	ROYAL BK CANADA Corp Note Non Call	A	07/26/2021	RBC Capital Markets		1,249,188	1,250,000	
05971K-AE-9	BANCO SANTANDER Corp Note Non Call	D	07/28/2021	Pershing		1,055,620	1,000,000	4,729
09659W-2F-0	BNP PARIBAS Corp Note Non Call PRV PLC	D	07/28/2021	Merrill Lynch		987,862	850,000	17,246
10806J-AA-1	Bridge Street CLO I Ltd BRDGS 2021-1A A	D	08/02/2021	JP Morgan Chase		2,000,000	2,000,000	
11272B-AA-1	BROOKFIELD F UK Corp Note Call MW	D	07/21/2021	Deutsche Bank		800,000	800,000	
46090X-AA-9	Invesco CLO Ltd INVCO 2021-1A A1 CLO Prv	D	08/10/2021	Morgan Stanley		1,500,450	1,500,000	5,195
47048J-AZ-6	Jamestown CLO Ltd JWTDN 2016-9A A2RR CLO	D	08/12/2021	Mitsubishi Bank LTD		1,000,000	1,000,000	
60687Y-AM-1	MIZUHO FINANCIAL Corp Note Non Call	D	07/28/2021	Pershing		987,534	900,000	11,016
65535H-AW-9	NOMURA HOLDINGS Corp Note Non Call	D	07/15/2021	JP Morgan Chase		999,550	1,000,000	321
69916X-AW-5	Parallel Ltd PARL 2019-1A BR CLO	D	07/23/2021	CitiGroup		1,500,000	1,500,000	
78081B-AN-3	ROYALTY PHARMA Corp Note Call MW	D	07/15/2021	Merrill Lynch		687,841	700,000	
87241E-AQ-8	TCW Ltd TCW 2019-1A ASNR CLO Prv Plc	D	08/06/2021	Jefferies and Company		4,000,000	4,000,000	
89642D-AA-6	Trinitas CLO Ltd TRNTS 2021-16A CLO Prv	D	08/04/2021	Credit Suisse		1,801,800	1,800,000	1,117

ANNUAL STATEMENT FOR THE YEAR 2021 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
94950A-AQ-3	Wellfleet CLO Ltd WELF 2020-2A BR CLO Pr	D	08/11/2021	Credit Suisse		1,000,000	1,000,000	
98888D-AN-2	ZAIS CLO 15 LTD ZAIS 2020-15A A1R CLO Pr	D	07/29/2021	Jefferies and Company		2,000,000	2,000,000	
3899999	Industrial and Miscellaneous (Unaffiliated)					109,221,492	104,692,000	416,436
8399997	Subtotals - Bonds - Part 3					197,544,495	189,443,986	553,039
8399998	Summary item from Part 5 for Bonds					2,733,843	2,564,231	4,568
8399999	Subtotals - Bonds					200,278,338	192,008,217	557,607
9999999	Totals					200,278,338		557,607

ANNUAL STATEMENT FOR THE YEAR 2021 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.						
Bonds: U. S. Governments																				
912828-YJ-3	US Treasury Note 1.500% 09/30/21		09/30/2021	Maturity	100,000	100,000	99,817	99,930	99,930		70		70		100,000				1,500	09/30/2021
0599999	Bonds: U. S. Governments				100,000	100,000	99,817	99,930	99,930		70		70		100,000				1,500	
8399997	Bonds: Subtotals - Bonds - Part 4				100,000	100,000	99,817	99,930	99,930		70		70		100,000				1,500	
8399998	Bonds: Summary item from Part 5 for Bonds				2,564,161	2,564,231	2,733,842				(169,546)		(169,546)		2,564,296				20,811	
8399999	Bonds: Subtotals - Bonds				2,664,161	2,664,231	2,833,659	99,930	99,930		(169,476)		(169,476)		2,664,296				22,311	
9999999	Totals				2,664,161		2,833,659	99,930	99,930		(169,476)		(169,476)		2,664,296				22,311	

ANNUAL STATEMENT FOR THE YEAR 2021 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	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Form	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A. C. V. (12+13-14)	Total Foreign Exchange Change in B. / A. C. V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds: U. S. Governments																					
36179U-H5-4	GNMA Pool MA5652 MBS 4.500%		08/17/2021	Credit Suisse	12/01/2021	Paydown	461,944	493,414	461,944	461,944				(31,470)	(31,470)				4,176	1,039	
	12/20/48																				
36179U-H6-2	GNMA Pool MA5653 MBS 5.000%		08/17/2021	Morgan Stanley	12/01/2021	Paydown	529,593	568,981	529,593	529,593				(39,388)	(39,388)				5,173	1,324	
	12/20/48																				
36179W-LN-6	GNMA Pool MA7533 MBS 2.000%		08/17/2021	JP Morgan Chase	12/01/2021	Paydown	66,955	68,336	66,955	66,955				(1,381)	(1,381)				305	67	
	08/20/51																				
36202F-MA-1	GNMA Pool G2 4853 MBS 4.000%		07/22/2021	JP Morgan Chase	12/01/2021	Paydown	273,886	300,761	273,886	273,886				(26,875)	(26,875)				2,200	548	
	11/20/40																				
0599999	- Bonds: U. S. Governments							1,332,378	1,431,492	1,332,378	1,332,378				(99,114)	(99,114)				11,854	2,978
Bonds: 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%		10/29/2021	CitiGroup	12/01/2021	Paydown	31,563	33,560	31,563	31,563				(1,997)	(1,997)				79	3	
	11/01/51																				
3133KM-4X-0	FHLMC Pool RA6238 MBS 2.500%		10/21/2021	Barclays Group Inc.	12/01/2021	Paydown	80,779	83,051	80,779	80,779				(2,272)	(2,272)				168	50	
	11/01/51																				
3133KN-BB-8	FHLMC Pool FR RA6334 MBS		11/04/2021	National Financial Services Co	12/01/2021	Paydown	8,587	8,620	8,587	8,587				(33)	(33)				14	4	
31374C-RM-0	FNMA Pool FN310192 MBS		08/11/2021	Credit Suisse	12/01/2021	Paydown	264,543	285,045	264,543	264,543				(20,502)	(20,502)				3,158	397	
3140X7-HG-7	FNMA Pool FM3830 MBS 3.000%		07/16/2021	Morgan Stanley	12/01/2021	Paydown	600,298	634,722	600,298	600,298				(34,423)	(34,423)				4,418	950	
	04/01/50																				
3140XB-7F-1	FNMA Pool FM8093 MBS 2.500%		07/30/2021	Nomura Securities	12/01/2021	Paydown	102,357	107,571	102,357	102,357				(5,214)	(5,214)				595	14	
	07/01/51																				
3140XC-LU-0	FNMA Pool FM8438 MBS 2.500%		08/12/2021	Morgan Stanley	12/01/2021	Paydown	130,726	136,710	130,726	130,726				(5,985)	(5,985)				550	118	
	08/01/51																				
3199999	- Bonds: U. S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							1,218,853	1,289,279	1,218,853	1,218,853				(70,426)	(70,426)				8,982	1,536
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
50249A-AF-0	LYB INT FIN III Corp Note Call MW		07/27/2021	Pershing	12/03/2021	Call	99,4650	13,071	12,930	13,065				(6)	(6)				(25)	53	
3899999	- Bonds: Industrial and Miscellaneous (Unaffiliated)							13,000	13,071	12,930	13,065				(6)	(6)				(25)	53
8399998	- Bonds: Subtotals - Bonds							2,564,231	2,733,842	2,564,161	2,564,296				(169,546)	(169,546)				20,811	4,567
9999999	- Totals								2,733,842	2,564,161	2,564,296				(169,546)	(169,546)				20,811	4,567

**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 2021 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																			
US Treasury Bill	@		12/28/2021	CitiGroup	06/30/2022	1,073,941					1,075,000	1,073,935					0.198	N/A	
0199999 - U.S. Governments - Issuer Obligations																			
						1,073,941					1,075,000	1,073,935							
0599999 - Subtotal - U.S. Governments																			
						1,073,941					1,075,000	1,073,935							
7699999 - Total Bonds - Subtotal - Issuer Obligations																			
						1,073,941					1,075,000	1,073,935							
8399999 - Total - Bonds																			
						1,073,941					1,075,000	1,073,935							
9199999 - Total Short-Term Investments																			
						1,073,941						1,073,935							

1.

Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
Number	1A	1A \$	1B	1B \$	1C	1C \$	1D	1D \$	1E	1E \$	1F	1F \$	1G	1G \$
	1A	1,073,941	2A		2B		3A		3B		3C		4A	
	2A		2B		2C		3A		3B		3C		4A	
	3A		3B		3C		4A		4B		4C		5A	
	4A		4B		4C		5A		5B		5C		6	
	5A		5B		5C		6							
	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)
------	-------------------------------

**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**

ANNUAL STATEMENT FOR THE YEAR 2021 FOR MCNA Insurance Company

**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
								Name	LEI						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
------	--

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2021 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		
<b>NONE</b>													

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 Fluctuation 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 assets reported in aggregate on Line 10 of the Assets page  
and not included 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 2021 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	585		334,750	
Bank of America #0963	Houston, Texas					41,708,444	
BankUnited Claims #6846	Miami, Florida					(2,593,987)	
BankUnited MM #5541	Miami, Florida					51,196,168	
BankUnited Reinsurance #2738	Miami, Florida		0.500	263,123		22,974,509	
Texas Trust	Houston, Texas	SD				2,400,000	
BankUnited Operating #5053	Miami, Florida					1,975,104	
BankUnited LA Claims #8374	Miami, Florida					(235,373)	
BankUnited ID Claims #3814	Miami, Florida					(363,219)	
BankUnited NE Holdback #7079	Miami, Florida		0.500	3,420		1,429,768	
BankUnited AR Claims #1039	Miami, Florida					(350,341)	
BankUnited UT Claims #6404	Miami, Florida					(220,837)	
0199998 - Deposits in 10 depositories that do not exceed allowable limits in any one depository - Open Depositories						(13,053,227)	
Totals - Open Depositories							
0199999 - Totals - Open Depositories						267,128	105,201,759
0399999 - Total Cash on Deposit						267,128	105,201,759
0599999 - Total Cash						267,128	105,201,759

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

1. January	89,121,822	4. April	106,150,213	7. July	144,462,304	10. October	181,021,234
2. February	87,122,897	5. May	120,602,702	8. August	159,519,536	11. November	195,569,460
3. March	99,456,248	6. June	139,928,735	9. September	157,510,850	12. December	105,201,759

ANNUAL STATEMENT FOR THE YEAR 2021 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								
31846V-41-9	First American Treas Oblig - Inst Inv		12/31/2021			750		
665279-87-3	Northern Inst Ins-Treasury Port		12/31/2021			27,017,019		38
123456-79-0	RBC Bank Deposit Program		00000000					17
8AMMF0-9K-9	US Bank MONEY MARKET IT&C 1		12/02/2021			5,625		
8599999	Exempt Money Market Mutual Funds - as Identified by SVO					27,023,394		55
All Other Money Market Mutual Funds								
74926P-65-4	RBC US Govt MMF		00000000					303
74926P-68-8	RBC US Govt MMF		00000000					956
8699999	All Other Money Market Mutual Funds							1,259
9999999	Total Cash Equivalents					27,023,394		1,314

1.

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

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B State req'd deposit	98,820	98,820		
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				1,429,768	1,429,768
29. Nevada	NV	B State req'd deposit	200,071	201,880		
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	399,972	399,852		
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 req'd deposit	124,991	124,954		
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX	B Tx ins code 406	2,400,000	2,400,000		
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	3,223,854	3,225,506	1,429,768
<b>DETAILS OF WRITE-INS</b>						
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			