



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE
Mid-Continent Excess and Surplus Insurance Company

NAIC Group Code	0084 (Current)	0084 (Prior)	NAIC Company Code	13794	Employer's ID Number	38-3803661
Organized under the Laws of	OH				State of Domicile or Port of Entry	OH
Country of Domicile	United States of America					
Incorporated/Organized	07/10/2009			Commenced Business	05/13/2010	
Statutory Home Office	301 E. Fourth Street (Street and Number)			Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)		
Main Administrative Office	1437 South Boulder Dr. (Street and Number)			Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code)		
				918-587-7221 (Area Code) (Telephone Number)		
Mail Address	P.O. Box 3127 (Street and Number or P.O. Box)			Tulsa, OK, US 74101 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	1437 South Boulder Dr. (Street and Number)			Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code)		
				918-587-7221 (Area Code) (Telephone Number)		
Internet Website Address	http://www.mcq-ins.com/					
Statutory Statement Contact	Gregory Patrick Jones (Name)			918-587-7221-61250 (Area Code) (Telephone Number)		
	gijones@mcq-ins.com (E-mail Address)			918-588-1253 (FAX Number)		

OFFICERS

President and COO	Barrett Farmer Leahy #	Senior Vice President, CFO & Treasurer	Gregory Patrick Jones
Assistant Secretary	Sharon Lee Anne Hackl		

OTHER

David Lawrence Thompson Jr #, Chairman	Michael Eugene Sullivan Jr #, Vice Chairman	Magdalena Franziska Kulik Grossman, Chief Compliance Officer
Matthew David Felvus, Secretary	Stephen Charles Beraha, Assistant Secretary	Matthew John Stevens #, Assistant Treasurer
Robert Dewayne Martin, Senior Vice President & Chief Information Officer	John Allen Gant, Senior Vice President	Raymond Herbert Corley #, Senior Vice President
Annette Denise Gardner #, Assistant Treasurer		

DIRECTORS OR TRUSTEES

David Lawrence Thompson Jr	Michelle Ann Gillis	Michael Eugene Sullivan Jr
Brian Scott Hertzman #	Anthony Joseph Mercurio	

State of Ohio
County of Hamilton SS

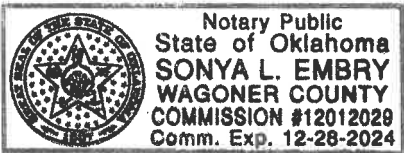
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.

Barrett Farmer Leahy President and COO	Sharon Lee Anne Hackl Assistant Secretary	Gregory Patrick Jones Senior Vice President, CFO & Treasurer

Subscribed and sworn to before me this
15th day of February, 2023

Sonya L. Embry
Notary Public, State of Oklahoma
My Commission expires December 28, 2024

- 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.....



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,600,840	8.922	1,600,840	0	1,600,840	8.922
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,991,588	11.100	1,991,588	0	1,991,588	11.100
1.06 Industrial and miscellaneous	13,091,458	72.967	13,091,458	0	13,091,458	72.967
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	16,683,886	92.990	16,683,886	0	16,683,886	92.990
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	50,611	0.282	50,611	0	50,611	0.282
6.02 Cash equivalents (Schedule E, Part 2)	1,207,133	6.728	1,207,133	0	1,207,133	6.728
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	1,257,744	7.010	1,257,744	0	1,257,744	7.010
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	17,941,630	100.000	17,941,630	0	17,941,630	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

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	
	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 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)	

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	10,984,260
2.	Cost of bonds and stocks acquired, Part 3, Column 7	8,533,287
3.	Accrual of discount	21,533
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	0
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	0
	4.4. Part 4, Column 11	0
		0
5.	Total gain (loss) on disposals, Part 4, Column 19	(7,569)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,816,674
7.	Deduct amortization of premium	30,951
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
		0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,683,886
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	16,683,886

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments	1. United States	1,600,840	1,468,750	1,602,094	1,600,000
(Including all obligations guaranteed by governments)	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	1,600,840	1,468,750	1,602,094	1,600,000
U.S. States, Territories and Possessions					
(Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	0	0	0	0
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	1,991,588	1,862,145	2,037,082	1,901,721
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	9,803,628	8,869,035	9,794,978	10,231,683
	9. Canada	870,092	879,539	866,930	1,000,000
	10. Other Countries	2,417,737	2,281,889	2,416,861	2,445,837
	11. Totals	13,091,458	12,030,462	13,078,769	13,677,520
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	16,683,886	15,361,358	16,717,945	17,179,242
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	0	0	0	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	16,683,886	15,361,358	16,717,945	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	250,023	1,350,818	0	0	0	XXX	1,600,840	9.6	1,601,267	14.6	1,600,840	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	250,023	1,350,818	0	0	0	XXX	1,600,840	9.6	1,601,267	14.6	1,600,840	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,422	48,261	25,525	250,360	1,659,021	XXX	1,991,588	11.9	2,920,811	26.6	1,991,588	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	8,422	48,261	25,525	250,360	1,659,021	XXX	1,991,588	11.9	2,920,811	26.6	1,991,588	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,202,790	4,298,490	3,858,583	839,591	228,511	XXX	10,427,966	62.5	5,963,433	54.3	1,595,185	8,832,780
6.2 NAIC 2	106,277	1,758,603	798,612	0	0	XXX	2,663,492	16.0	498,750	4.5	767,753	1,895,739
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	1,309,067	6,057,093	4,657,196	839,591	228,511	XXX	13,091,458	78.5	6,462,183	58.8	2,362,938	10,728,519
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,461,235	 5,697,568	 3,884,108	 1,089,951	 1,887,532	 0	 14,020,394	 84.0	 XXX	 XXX	 5,187,614	 8,832,780
12.2 NAIC 2	(d) 106,277	 1,758,603	 798,612	 0	 0	 0	 2,663,492	 16.0	 XXX	 XXX	 767,753	 1,895,739
12.3 NAIC 3	(d) 0	 0	 0	 0	 0	 0	 0	 0.0	 XXX	 XXX	 0	 0
12.4 NAIC 4	(d) 0	 0	 0	 0	 0	 0	 0	 0.0	 XXX	 XXX	 0	 0
12.5 NAIC 5	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX	 XXX	 0	 0
12.6 NAIC 6	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX	 XXX	 0	 0
12.7 Totals	 1,567,512	 7,456,171	 4,682,721	 1,089,951	 1,887,532	 0	(b) 16,683,886	 100.0	 XXX	 XXX	 5,955,367	 10,728,519
12.8 Line 12.7 as a % of Col. 7	 9.4	 44.7	 28.1	 6.5	 11.3	 0.0	 100.0	 XXX	 XXX	 XXX	 35.7	 64.3
13. Total Bonds Prior Year												
13.1 NAIC 1	 1,069,371	 5,368,826	 3,650,383	 394,133	 2,798	 0	 XXX	 XXX	 10,485,510	 95.5	 5,645,082	 4,840,429
13.2 NAIC 2	 16,907	 67,627	 84,534	 169,068	 160,614	 0	 XXX	 XXX	 498,750	 4.5	 0	 498,750
13.3 NAIC 3	 0	 0	 0	 0	 0	 0	 XXX	 XXX	 0	 0.0	 0	 0
13.4 NAIC 4	 0	 0	 0	 0	 0	 0	 XXX	 XXX	 0	 0.0	 0	 0
13.5 NAIC 5	 0	 0	 0	 0	 0	 0	 XXX	 XXX	(c) 0	 0.0	 0	 0
13.6 NAIC 6	 0	 0	 0	 0	 0	 0	 XXX	 XXX	(c) 0	 0.0	 0	 0
13.7 Totals	 1,086,277	 5,436,454	 3,734,916	 563,200	 163,413	 0	 XXX	 XXX	(b) 10,984,260	 100.0	 5,645,082	 5,339,179
13.8 Line 13.7 as a % of Col. 9	 9.9	 49.5	 34.0	 5.1	 1.5	 0.0	 XXX	 XXX	 100.0	 XXX	 51.4	 48.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 258,445	 1,524,037	 1,495,751	 250,360	 1,659,021	 0	 5,187,614	 31.1	 5,645,082	 51.4	 5,187,614	 XXX
14.2 NAIC 2	 0	 0	 767,753	 0	 0	 0	 767,753	 4.6	 0	 0.0	 767,753	 XXX
14.3 NAIC 3	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.4 NAIC 4	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.5 NAIC 5	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX
14.7 Totals	 258,445	 1,524,037	 2,263,504	 250,360	 1,659,021	 0	 5,955,367	 35.7	 5,645,082	 51.4	 5,955,367	 XXX
14.8 Line 14.7 as a % of Col. 7	 4.3	 25.6	 38.0	 4.2	 27.9	 0.0	 100.0	 XXX	 XXX	 XXX	 100.0	 XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	 1.5	 9.1	 13.6	 1.5	 9.9	 0.0	 35.7	 XXX	 XXX	 XXX	 35.7	 XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 1,202,790	 4,173,531	 2,388,357	 839,591	 228,511	 0	 8,832,780	 52.9	 4,840,429	 44.1	 XXX	 8,832,780
15.2 NAIC 2	 106,277	 1,758,603	 30,859	 0	 0	 0	 1,895,739	 11.4	 498,750	 4.5	 XXX	 1,895,739
15.3 NAIC 3	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.4 NAIC 4	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.5 NAIC 5	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX	 0
15.7 Totals	 1,309,067	 5,932,133	 2,419,216	 839,591	 228,511	 0	 10,728,519	 64.3	 5,339,179	 48.6	 XXX	 10,728,519
15.8 Line 15.7 as a % of Col. 7	 12.2	 55.3	 22.5	 7.8	 2.1	 0.0	 100.0	 XXX	 XXX	 XXX	 XXX	 100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	 7.8	 35.6	 14.5	 5.0	 1.4	 0.0	 64.3	 XXX	 XXX	 XXX	 XXX	 64.3

(a) Includes \$ 10,728,519 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$0 current year of bonds with Z designations and \$0 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 \$0 current year, \$0 prior year of bonds with 5GI designations and \$0 current year, \$0 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 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	250,023	1,350,818	0	0	0	XXX	1,600,840	9.6	1,601,267	14.6	1,600,840	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	250,023	1,350,818	0	0	0	XXX	1,600,840	9.6	1,601,267	14.6	1,600,840	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities	8,422	28,261	25,525	29,512	9,702	XXX	101,421	0.6	141,501	1.3	101,421	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities ...	0	20,000	0	220,848	1,649,319	XXX	1,890,167	11.3	2,779,310	25.3	1,890,167	0
5.05 Totals	8,422	48,261	25,525	250,360	1,659,021	XXX	1,991,588	11.9	2,920,811	26.6	1,991,588	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	874,959	3,136,649	0	0	XXX	4,011,608	24.0	1,622,872	14.8	2,362,938	1,648,669
6.02 Residential Mortgage-Backed Securities	621,085	1,833,254	1,373,395	839,591	228,511	XXX	4,895,836	29.3	726,635	6.6	0	4,895,836
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities ...	687,982	3,348,880	147,152	0	0	XXX	4,184,014	25.1	4,112,675	37.4	0	4,184,014
6.05 Totals	1,309,067	6,057,093	4,657,196	839,591	228,511	XXX	13,091,458	78.5	6,462,183	58.8	2,362,938	10,728,519
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	250,023	2,225,777	3,136,649	0	0	XXX	5,612,448	33.6	XXX	XXX	3,963,779	1,648,669
12.02 Residential Mortgage-Backed Securities	629,507	1,861,514	1,398,920	869,103	238,214	XXX	4,997,258	30.0	XXX	XXX	101,421	4,895,836
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities ..	687,982	3,368,880	147,152	220,848	1,649,319	XXX	6,074,181	36.4	XXX	XXX	1,890,167	4,184,014
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	1,567,512	7,456,171	4,682,721	1,089,951	1,887,532	0	16,683,886	100.0	XXX	XXX	5,955,367	10,728,519
12.10 Line 12.09 as a % of Col. 7	9.4	44.7	28.1	6.5	11.3	0.0	100.0	XXX	XXX	XXX	35.7	64.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	499,868	1,726,203	998,067	0	0	XXX	XXX	XXX	3,224,139	29.4	2,724,270	499,868
13.02 Residential Mortgage-Backed Securities	239,835	372,162	191,219	62,122	2,798	XXX	XXX	XXX	868,136	7.9	141,501	726,635
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	0	0	0
13.04 Other Loan-Backed and Structured Securities ..	346,574	3,338,088	2,545,630	501,079	160,614	XXX	XXX	XXX	6,891,985	62.7	2,779,310	4,112,675
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	1,086,277	5,436,454	3,734,916	563,200	163,413	0	XXX	XXX	10,984,260	100.0	5,645,082	5,339,179
13.10 Line 13.09 as a % of Col. 9	9.9	49.5	34.0	5.1	1.5	0.0	XXX	XXX	100.0	XXX	51.4	48.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	250,023	1,475,777	2,237,979	0	0	XXX	3,963,779	23.8	2,724,270	24.8	3,963,779	XXX
14.02 Residential Mortgage-Backed Securities	8,422	28,261	25,525	29,512	9,702	XXX	101,421	0.6	141,501	1.3	101,421	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities ..	0	20,000	0	220,848	1,649,319	XXX	1,890,167	11.3	2,779,310	25.3	1,890,167	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	258,445	1,524,037	2,263,504	250,360	1,659,021	0	5,955,367	35.7	5,645,082	51.4	5,955,367	XXX
14.10 Line 14.09 as a % of Col. 7	4.3	25.6	38.0	4.2	27.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.5	9.1	13.6	1.5	9.9	0.0	35.7	XXX	XXX	XXX	35.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	750,000	898,669	0	0	XXX	1,648,669	9.9	499,868	4.6	XXX	1,648,669
15.02 Residential Mortgage-Backed Securities	621,085	1,833,254	1,373,395	839,591	228,511	XXX	4,895,836	29.3	726,635	6.6	XXX	4,895,836
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities ..	687,982	3,348,880	147,152	0	0	XXX	4,184,014	25.1	4,112,675	37.4	XXX	4,184,014
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	1,309,067	5,932,133	2,419,216	839,591	228,511	0	10,728,519	64.3	5,339,179	48.6	XXX	10,728,519
15.10 Line 15.09 as a % of Col. 7	12.2	55.3	22.5	7.8	2.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	7.8	35.6	14.5	5.0	1.4	0.0	64.3	XXX	XXX	XXX	XXX	64.3

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

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	6,587,895	0	6,587,895	0
2. Cost of cash equivalents acquired	3,295,238	0	3,295,238	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	8,676,000	0	8,676,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,207,133	0	1,207,133	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,207,133	0	1,207,133	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS 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		
CUSIP Identification	Description	3 C o d e	4 F o r e i g n	5 B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-4X-5	UNITED STATES TREASURY	..SD..			1.A	250,156	..98.7188	246,797	250,000	250,023	0	(34)	0	0	2.750	2.736	FA	2,336	6,875	08/31/2018	08/31/2023
912828-Z5-2	UNITED STATES TREASURY				1.A	20,163	..93.9688	18,794	20,000	20,070	0	(34)	0	0	1.375	1.205	JJ	115	289	02/24/2020	01/31/2025
912828-Z5-2	UNITED STATES TREASURY	..SD..			1.A	231,869	..93.9688	216,128	230,000	230,803	0	(378)	0	0	1.375	1.205	JJ	1,323	3,149	02/24/2020	01/31/2025
91282C-AJ-0	UNITED STATES TREASURY	..SD..			1.A	500,000	..89.9688	449,844	500,000	500,000	0	0	0	0	0.250	0.250	FA	425	1,250	09/02/2020	08/31/2025
91282C-AZ-4	UNITED STATES TREASURY				1.A	24,996	..89.5313	22,383	25,000	24,998	0	1	0	0	0.375	0.378	MN	8	94	12/08/2020	11/30/2025
91282C-AZ-4	UNITED STATES TREASURY	..SD..			1.A	574,910	..89.5313	514,805	575,000	574,947	0	18	0	0	0.375	0.378	MN	190	2,156	12/08/2020	11/30/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,602,094	XXX	1,468,750	1,600,000	1,600,840	0	(426)	0	0	XXX	XXX	XXX	4,397	13,813	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,602,094	XXX	1,468,750	1,600,000	1,600,840	0	(426)	0	0	XXX	XXX	XXX	4,397	13,813	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
31400C-DT-0	FN CA4613 - RMBS			4	1.A	41,773	..90.4241	37,174	41,111	41,540	0	(7)	0	0	3.500	3.346	MON	120	1,439	11/07/2019	11/01/2049
31418D-HY-1	FN MA3846 - RMBS			4	1.A	59,958	..87.8142	52,480	59,762	59,882	0	(5)	0	0	3.000	2.965	MON	149	1,793	10/18/2019	11/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						101,731	XXX	89,654	100,873	101,421	0	(11)	0	0	XXX	XXX	XXX	269	3,232	XXX	XXX
31350A-BR-8	FEDMFH 15M034 A - CMBS				1.B FE	20,550	..100.0560	20,011	20,000	20,000	0	0	0	0	4.150	3.873	MON	37	830	09/11/2015	04/15/2025
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	427,539	..100.3130	386,205	385,000	419,337	0	(8,971)	0	0	4.000	3.024	JJ	7,700	15,400	10/04/2019	01/01/2050
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	135,790	..94.5670	128,412	135,790	135,790	0	0	0	0	2.875	2.875	MON	325	3,904	04/18/2017	11/01/2038
57419T-DL-2	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C			2	1.B FE	359,884	..98.9200	331,382	335,000	352,026	0	(4,384)	0	0	3.500	2.602	MS	3,908	12,142	10/04/2019	03/01/2050
584654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	381,619	..99.5730	348,506	350,000	371,440	0	(7,892)	0	0	3.750	2.627	JD	1,094	13,125	10/09/2019	06/01/2050
605350-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	85,059	..84.3810	71,773	85,059	85,059	0	0	0	0	3.050	3.050	MON	216	2,594	06/24/2015	12/01/2034
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	198,855	..99.4820	184,042	185,000	186,982	0	(1,847)	0	0	4.000	3.517	MN	1,233	8,055	08/12/2015	11/01/2045
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	326,057	..99.0690	302,160	305,000	319,533	0	(4,784)	0	0	3.750	2.901	MS	3,813	16,668	10/03/2019	09/01/2049
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,935,352	XXX	1,772,491	1,800,848	1,890,167	0	(27,877)	0	0	XXX	XXX	XXX	18,326	72,719	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,037,082	XXX	1,862,145	1,901,721	1,991,588	0	(27,888)	0	0	XXX	XXX	XXX	18,596	75,950	XXX	XXX
04685A-3C-3	ATHENE GLOBAL FUNDING				1.E FE	394,835	..80.6408	403,204	500,000	398,669	0	3,834	0	0	1.985	6.317	FA	3,639	0	09/27/2022	08/19/2028
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		1,2		2.C FE	393,360	..78.1500	390,750	500,000	397,661	0	4,301	0	0	2.850	7.275	MS	3,602	7,125	09/13/2022	09/30/2028
125491-AN-0	C1 FINANCIAL CORP		C	1,2	2.B FE	366,930	..76.8594	384,297	500,000	370,092	0	3,162	0	0	3.200	7.613	JD	622	8,000	09/23/2022	12/17/2030
458140-BT-6	INTEL CORP	..SD..		1,2	1.E FE	997,960	..85.0877	850,877	1,000,000	998,347	0	280	0	0	1.600	1.631	FA	6,178	16,000	08/10/2021	08/12/2028
45823T-AL-0	INTACT FINANCIAL CORP		C	1,2	1.G FE	500,000	..99.0483	495,242	500,000	500,000	0	0	0	0	5.459	5.459	MS	7,506	0	09/15/2022	09/22/2032
55903V-AE-3	WARNERMEDIA HOLDINGS INC			1	2.C FE	500,000	..95.1678	475,839	500,000	500,000	0	0	0	0	3.638	3.638	MS	5,356	9,095	03/09/2022	03/15/2025
639057-AF-5	NATWEST GROUP PLC		C	2	1.G FE	471,035	..98.8872	494,436	500,000	471,879	0	844	0	0	5.516	6.709	MS	6,972	0	10/14/2022	09/30/2028
771196-BV-3	ROCHE HOLDINGS INC	..SD..		1,2	1.C FE	250,000	..91.2109	228,027	250,000	250,000	0	0	0	0	2.314	2.314	MS	1,784	2,893	03/03/2022	03/10/2027
89236T-GL-3	TOYOTA MOTOR CREDIT CORP	..SD..		1	1.E FE	124,888	..95.1620	118,953	125,000	124,959	0	23	0	0	2.000	2.019	AO	583	3,750	10/02/2019	10/07/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,999,008	XXX	3,841,624	4,375,000	4,011,608	0	12,444	0	0	XXX	XXX	XXX	36,242	46,863	XXX	XXX
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	810,987	..80.6602	680,403	843,543	809,922	0	(1,066)	0	0	2.500	3.143	MON	1,757	17,574	02/10/2022	06/26/2051
10569F-AA-6	BRAVO 22NOM1 A1 - CMO/RMBS			4	1.A FE	801,006	..91.8403	736,210	801,620	793,851	0	(7,155)	0	0	3.626	4.234	MON	484	24,222	03/15/2022	03/01/2060
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS			4	1.A	875,877	..81.4600	742,976	912,075	874,963	0	(914)	0	0	2.500	3.185	MON	1,900	19,002	02/26/2022	02/26/2052
46655G-AB-1	JPMIT 2022-4 A2 - CMO/RMBS			4	1.A	898,944	..87.0063	832,019	956,275	898,200	0	(1,744)	0	0	3.500	4.493	MON	2,789	22,313	04/27/2022	10/25/2052
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS			4	1.A	454,854	..80.4005	363,490	452,099	454,467	0	(630)	0	0	2.500	2.444	MON	942	11,302	09/29/2021	10/25/2051
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	152,520	..84.1200	129,301	153,710	152,786	0	51	0	0	2.750	2.939	MON	70	4,227	10/09/2019	10/25/2063

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS 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	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FE ..	 912,373	..92.8187	849,083	914,776	911,648	0	(725)	0	0	4.124	3.976	MON	3,140	28,224	03/22/2022	02/25/2067
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,907,562	XXX	4,333,482	5,034,098	4,895,836	0	(12,183)	0	0	XXX	XXX	XXX	11,084	126,864	XXX	XXX
233046-AN-1	DNKN 211 A21 - RMBS .....	.....	.....	4	.. 2.B FE ..	446,273	..85.3255	..422,361	..495,000	..452,329	0	6,056	0	0	..2.045	4.549	FIAN	1,153	7,592	05/10/2022	11/20/2051
23342K-AC-8	DRB 2017-A A2B - ABS .....	.....	.....	4	.. 1.A FE ..	7,269	..99.7652	7,254	7,271	7,271	0	1	0	0	..2.850	2.901	MON	3	207	04/13/2017	05/27/2042
34960J-AS-4	FCO 6RR ATR - CDO .....	.....	.....	2	.. 1.A FE ..	455,468	..99.1330	451,519	455,468	456,615	0	1,230	0	0	..5.269	5.284	JAJO	5,466	10,632	06/29/2018	07/10/2030
466365-AD-5	JACK 221 A21 - RMBS .....	.....	.....	4	.. 2.B FE ..	445,193	86.6606	..426,803	..492,500	..449,660	0	4,467	0	0	..3.445	5.967	FIAN	1,697	8,483	06/16/2022	02/26/2052
56577J-AA-1	MRNON 212R AR - CDO .....	.....	C	4	.. 1.A FE ..	500,000	..96.2655	481,328	500,000	500,000	0	0	0	0	..5.769	5.803	JAJO	6,090	13,669	05/28/2021	07/15/2033
56577J-AL-7	MRNON 212R A2R - CDO .....	.....	C	4	.. 1.A FE ..	499,989	..85.4839	427,420	500,000	499,994	0	1	0	0	..2.638	2.647	JAJO	2,785	13,190	05/28/2021	07/15/2033
78449P-AB-5	SMB 2018-A A2A - ABS .....	.....	.....	4	.. 1.A FE ..	254,496	..95.3249	..242,643	..254,543	..254,527	0	3	0	0	..3.500	3.528	MON	396	8,909	03/14/2018	02/15/2036
803169-AQ-4	SRANC 3R AFR - CDO .....	.....	C	4	.. 1.A FE ..	445,837	..96.6926	431,091	445,837	445,864	0	(13)	0	0	..4.088	4.104	MJSD	456	18,226	04/30/2018	06/24/2030
83404R-AB-4	SOFI 2018-B A2F - ABS .....	.....	.....	4	.. 1.A FE ..	123,924	..96.8619	120,160	124,053	124,004	0	12	0	0	..3.340	3.388	MON	69	4,143	03/13/2018	08/25/2047
98878F-AC-3	ZCCP 2021-1 A1F - CDO .....	.....	C	4	.. 1.A FE ..	500,000	..89.5230	..447,615	500,000	500,000	0	0	0	0	..2.571	2.579	JAJO	2,714	16,676	05/28/2021	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS .....	.....	.....	4	.. 2.B FE ..	493,750	..80.4378	..397,162	493,750	493,750	0	0	0	0	..3.238	3.238	JAJO	2,709	15,988	05/27/2021	07/31/2051
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,172,200	XXX	3,855,356	4,268,422	4,184,014	0	11,758	0	0	XXX	XXX	XXX	23,537	117,714	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						13,078,769	XXX	12,030,462	13,677,520	13,091,458	0	12,020	0	0	XXX	XXX	XXX	70,863	291,441	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						5,601,101	XXX	5,310,374	5,975,000	5,612,448	0	12,018	0	0	XXX	XXX	XXX	40,639	60,675	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						5,009,292	XXX	4,423,136	5,134,971	4,997,258	0	(12,194)	0	0	XXX	XXX	XXX	11,353	130,096	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						6,107,552	XXX	5,627,847	6,069,271	6,074,181	0	(16,119)	0	0	XXX	XXX	XXX	41,863	190,433	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						16,717,945	XXX	15,361,358	17,179,242	16,683,886	0	(16,295)	0	0	XXX	XXX	XXX	93,855	381,204	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$9,607,221 1B ...\$1,297,878 1C ...\$621,440 1D ...\$0 1E ...\$1,521,976 1F ...\$0 1G ...\$971,879
1B 2A ...\$0 2B ...\$1,765,831 2C ...\$897,661
1C 3A ...\$0 3B ...\$0 3C ...\$0
1D 4A ...\$0 4B ...\$0 4C ...\$0
1E 5A ...\$0 5B ...\$0 5C ...\$0
1F 6\$0

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS 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
04685A-3C-3	ATHENE GLOBAL FUNDING		..09/27/2022 ..	KEYBANK CAPITAL MARKETS INC		394,835	500,000	1,103
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		..02/10/2022 ..	BANC OF AMERICA/FIXED INCOME		889,284	924,983	835
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		..09/13/2022 ..	OPPENHEIMER & CO.		393,360	500,000	6,531
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		..03/15/2022 ..	BARCLAYS CAPITAL INC FIXED INC		999,233	1,000,000	4,633
125491-AN-0	C1 FINANCIAL CORP	C.....	..09/23/2022 ..	Stifel, Nicolaus & Co., Inc.		366,930	500,000	4,444
233046-AN-1	DNKN 211 A21 - RMBS		..05/10/2022 ..	Bank of America Merrill Lynch		449,654	498,750	2,323
45823T-AL-0	INTACT FINANCIAL CORP	C.....	..09/15/2022 ..	JP Morgan		500,000	500,000	0
466365-AD-5	JACK 221 A21 - RMBS		..06/16/2022 ..	Bank of America Merrill Lynch		449,713	497,500	1,238
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		..02/10/2022 ..	J P MORGAN SECURITIES		930,775	969,242	875
46655G-AB-1	JPMIT 224 A2 - CMO/RMBS		..04/27/2022 ..	JP Morgan		941,094	1,000,000	2,722
55903V-AE-3	MAGALLANES INC		..03/09/2022 ..	GOLDMAN		500,000	500,000	0
639057-AF-5	NATWEST GROUP PLC	C.....	..10/14/2022 ..	Bank of America Merrill Lynch		471,035	500,000	1,379
771196-BV-3	ROCHE HOLDINGS INC		..03/03/2022 ..	DEUTSCHE BANK SECURITIES, INC.		250,000	250,000	0
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		..03/22/2022 ..	CREDIT SUISSE SECURITIES (USA)		997,373	1,000,000	2,639
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,533,287	9,140,475	28,723
2509999997. Total - Bonds - Part 3						8,533,287	9,140,475	28,723
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						8,533,287	9,140,475	28,723
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						8,533,287	XXX	28,723

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT EXCESS AND SURPLUS INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
31350A-BR-8	FEDMFH 15M034 A - CMBS		04/15/2022	Call @ 100.00		345,000	345,000	354,488	345,000	0	0	0	0	0	345,000	0	0	0	4,772	04/15/2025	
31400C-DT-0	FN CA4613 - RMBS		12/01/2022	Paydown		21,263	21,263	21,605	21,488	0	(225)	0	(225)	0	21,263	0	0	0	223	11/01/2049	
31418D-HY-1	FN MA3846 - RMBS		12/01/2022	Paydown		18,542	18,542	18,603	18,581	0	(38)	0	(38)	0	18,542	0	0	0	186	11/01/2049	
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2022	Direct		70,000	70,000	77,734	70,409	0	(409)	0	(409)	0	70,000	0	0	0	2,200	01/01/2050	
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2022	Paydown		43,470	43,470	43,470	43,470	0	0	0	0	0	43,470	0	0	0	573	11/01/2038	
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/19/2022	Call @ 100.00		45,000	45,000	48,343	45,758	0	(247)	0	(247)	0	45,511	0	(511)	(511)	1,008	03/01/2050	
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2022	Direct		75,000	75,000	81,776	75,721	0	(721)	0	(721)	0	75,000	0	0	0	2,156	06/01/2050	
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2022	Paydown		67,692	67,692	67,692	67,692	0	0	0	0	0	67,692	0	0	0	1,103	12/01/2034	
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2022	Call @ 100.00		115,000	115,000	123,612	115,686	0	(498)	0	(498)	0	115,188	0	(188)	(188)	2,111	11/01/2045	
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		12/01/2022	Call @ 100.00		95,000	95,000	101,559	97,530	0	(792)	0	(792)	0	96,738	0	(1,738)	(1,738)	2,957	09/01/2049	
0909999999. Subtotal - Bonds - U.S. Special Revenues						895,968	895,968	938,882	901,335	0	(2,931)	0	(2,931)	0	898,404	0	(2,437)	(2,437)	17,290	XXX	
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2022	Paydown		81,440	81,440	78,297	0	0	3,143	0	3,143	0	81,440	0	0	0	805	06/26/2051	
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		198,380	198,380	198,228	152	0	152	0	152	0	198,380	0	0	0	2,528	03/01/2060	
233046-AN-1	DNKN 211 A2I - RMBS		11/20/2022	Paydown		3,750	3,750	3,381	0	0	369	0	369	0	3,750	0	0	0	38	11/20/2051	
23342K-AC-8	DRB 2017-A A2B - ABS		12/25/2022	Paydown		44,554	44,554	44,537	44,545	0	8	0	8	0	44,554	0	0	0	561	05/27/2042	
34960J-AS-4	FCO 6RR ATR - CDO		10/11/2022	Paydown		44,532	44,532	44,532	44,524	0	8	0	8	0	44,532	0	0	0	1,039	07/10/2030	
466365-AD-5	JACK 221 A2I - RMBS		11/25/2022	Paydown		5,000	5,000	4,520	0	0	480	0	480	0	5,000	0	0	0	65	02/26/2052	
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2022	Paydown		57,167	57,167	54,898	0	0	2,269	0	2,269	0	57,167	0	0	0	558	02/26/2052	
46655G-AB-1	JPMMT 2022-4 A2 - CMO/RMBS		12/01/2022	Paydown		43,725	43,725	41,150	0	0	2,576	0	2,576	0	43,725	0	0	0	519	10/25/2052	
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II		04/13/2022	Maturity @ 100.00 CANTOR FITZGERALD + CO.		500,000	500,000	497,765	499,994	0	132	0	132	0	500,000	0	0	0	6,250	04/13/2022	
68269C-AA-4	OMFIT 2018-2 A - ABS		05/24/2022			494,844	500,000	499,893	499,971	0	6	0	6	0	499,976	0	(5,132)	(5,132)	8,033	03/14/2033	
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		12/01/2022	Paydown		28,225	28,225	28,397	28,412	0	(187)	0	(187)	0	28,225	0	0	0	303	10/25/2051	
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2022	Paydown		90,969	90,969	90,265	90,392	0	577	0	577	0	90,969	0	0	0	978	10/25/2063	
78449P-AB-5	SMB 2018-A A2A - ABS		12/15/2022	Paydown		91,898	91,898	91,881	91,891	0	7	0	7	0	91,898	0	0	0	1,589	02/15/2036	
803169-AQ-4	SRANC 3R AFR - CDO		12/22/2022	Paydown		48,126	48,126	48,126	48,130	0	(4)	0	(4)	0	48,126	0	0	0	1,842	06/24/2030	
83404R-AB-4	SOFI 2018-B A2F - ABS		12/25/2022	Paydown		97,875	97,875	97,773	97,826	0	49	0	49	0	97,875	0	0	0	1,488	08/25/2047	
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		12/01/2022	Paydown		85,224	85,224	85,000	0	0	224	0	224	0	85,224	0	0	0	1,077	02/25/2067	
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	101	07/31/2051	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,920,707	1,925,863	1,913,641	1,450,683	0	9,808	0	9,808	0	1,925,839	0	(5,132)	(5,132)	27,774	XXX	
2509999997. Total - Bonds - Part 4						2,816,674	2,821,831	2,852,522	2,352,018	0	6,877	0	6,877	0	2,824,243	0	(7,569)	(7,569)	45,065	XXX	
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						2,816,674	2,821,831	2,852,522	2,352,018	0	6,877	0	6,877	0	2,824,243	0	(7,569)	(7,569)	45,065	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						2,816,674	XXX	2,852,522	2,352,018	0	6,877	0	6,877	0	2,824,243	0	(7,569)	(7,569)	45,065	XXX	

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1.	January.....	51,921	4.	April.....	50,281	7.	July.....	50,457	10.	October.....	49,902
2.	February.....	54,223	5.	May.....	51,297	8.	August.....	54,351	11.	November.....	51,354
3.	March.....	50,054	6.	June.....	41,985	9.	September.....	50,248	12.	December.....	50,611

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible][illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1. Alabama	AL			0	0	0	0
2. Alaska	AK			0	0	0	0
3. Arizona	AZ			0	0	0	0
4. Arkansas	AR			0	0	0	0
5. California	CA			0	0	0	0
6. Colorado	CO			0	0	0	0
7. Connecticut	CT			0	0	0	0
8. Delaware	DE	B	PROPERTY AND CASUALTY	2,929,079	2,625,430	0	0
9. District of Columbia	DC			0	0	0	0
10. Florida	FL			0	0	0	0
11. Georgia	GA			0	0	0	0
12. Hawaii	HI			0	0	0	0
13. Idaho	ID			0	0	0	0
14. Illinois	IL			0	0	0	0
15. Indiana	IN			0	0	0	0
16. Iowa	IA			0	0	0	0
17. Kansas	KS			0	0	0	0
18. Kentucky	KY			0	0	0	0
19. Louisiana	LA			0	0	0	0
20. Maine	ME			0	0	0	0
21. Maryland	MD			0	0	0	0
22. Massachusetts	MA			0	0	0	0
23. Michigan	MI			0	0	0	0
24. Minnesota	MN			0	0	0	0
25. Mississippi	MS			0	0	0	0
26. Missouri	MO			0	0	0	0
27. Montana	MT			0	0	0	0
28. Nebraska	NE			0	0	0	0
29. Nevada	NV			0	0	0	0
30. New Hampshire	NH			0	0	0	0
31. New Jersey	NJ			0	0	0	0
32. New Mexico	NM			0	0	0	0
33. New York	NY			0	0	0	0
34. North Carolina	NC			0	0	0	0
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	0	0
37. Oklahoma	OK			0	0	0	0
38. Oregon	OR			0	0	0	0
39. Pennsylvania	PA			0	0	0	0
40. Rhode Island	RI			0	0	0	0
41. South Carolina	SC			0	0	0	0
42. South Dakota	SD			0	0	0	0
43. Tennessee	TN			0	0	0	0
44. Texas	TX			0	0	0	0
45. Utah	UT			0	0	0	0
46. Vermont	VT			0	0	0	0
47. Virginia	VA			0	0	0	0
48. Washington	WA			0	0	0	0
49. West Virginia	WV			0	0	0	0
50. Wisconsin	WI			0	0	0	0
51. Wyoming	WY			0	0	0	0
52. American Samoa	AS			0	0	0	0
53. Guam	GU			0	0	0	0
54. Puerto Rico	PR			0	0	0	0
55. U.S. Virgin Islands	VI			0	0	0	0
56. Northern Mariana Islands	MP			0	0	0	0
57. Canada	CAN			0	0	0	0
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Subtotal		XXX	XXX	2,929,079	2,625,430	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)		XXX	XXX	0	0	0	0