



# HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024  
OF THE CONDITION AND AFFAIRS OF THE

## MCNA Insurance Company

NAIC Group Code 0707 0707 NAIC Company Code 14063 Employer's ID Number 52-2459969  
(Current) (Prior)

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

Is HMO Federally Qualified? Yes [ ] No [ X ]

Incorporated/Organized 01/20/2011 Commenced Business 05/04/2011

Statutory Home Office 19500 West Interstate 10 San Antonio, TX, US 78257  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 7901 SW 6th Ct, Suite 400  
(Street and Number)  
Plantation, FL, US 33324 800-494-6262  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 740370 Atlanta, GA, US 30374  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7901 SW 6th Ct, Suite 400  
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(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.mcna.net

Statutory Statement Contact Brandon Robert Maple 952-979-7456  
(Name) (Area Code) (Telephone Number)  
brandon10\_maple@uhc.com 952-931-4651  
(E-mail Address) (FAX Number)

**OFFICERS**

Secretary Michael Charles Brody Chief Financial Officer Mitchell Robert Davis  
Treasurer Marilyn Victoria Hirsch #

**OTHER**

Nyle Brent Cottingham, Vice President Heather Anastasia Lang, Assistant Secretary

**DIRECTORS OR TRUSTEES**

Michael Charles Brody Mitchell Robert Davis Scott Frederick Flannery  
Thomas Patrick Wiffler

State of \_\_\_\_\_ State of Pennsylvania State of \_\_\_\_\_  
County of \_\_\_\_\_ County of Montgomery County of \_\_\_\_\_

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 there from 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.

Mitchell Robert Davis  
Chief Financial Officer

Michael Charles Brody  
Secretary

Nyle Brent Cottingham  
Vice President

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_  
Subscribed and sworn to before me this 16 day of January 2025  
Dana A Grandnet  
Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_

Commonwealth of Pennsylvania - Notary Seal  
DANA A GRANDNETTI - Notary Public  
Montgomery County  
My Commission Expires June 22, 2027  
Commission Number 1234515

Is this an original filing?..... Yes [ X ] No [ ]  
If no,  
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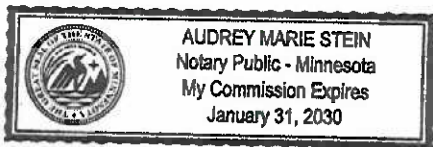
Michael Charles Brody Mitchell Robert Davis Scott Frederick Flannery  
Thomas Patrick Wifflier

State of Minnesota State of \_\_\_\_\_ State of \_\_\_\_\_  
County of Hennepin County of \_\_\_\_\_ County of \_\_\_\_\_

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Mitchell Robert Davis Michael Charles Brody Nyle Brent Cottingham  
Chief Financial Officer Secretary Vice President

Subscribed and sworn to before me this 12<sup>th</sup> day of February, 2025  
Audrey Marie Stein day of \_\_\_\_\_ day of \_\_\_\_\_



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State of County of State of County of State of County of MN Hennepin

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Mitchell Robert Davis
Chief Financial Officer

Michael Charles Brody
Secretary

Nyle Brent Cottlington
Vice President

Subscribed and sworn to before me this
day of

Subscribed and sworn to before me this
day of

Subscribed and sworn to before me this
day of January 25
Jerrin L. Kuhlenbeck

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA Insurance Company

**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 .....	15,247,857	8.443	15,247,856	0	15,247,856	8.443
1.02 All other governments .....	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed .....	2,840,217	1.573	2,840,217	0	2,840,217	1.573
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	5,662,741	3.136	5,662,741	0	5,662,741	3.136
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	61,779,660	34.208	61,779,659	0	61,779,659	34.208
1.06 Industrial and miscellaneous .....	78,858,262	43.665	78,858,264	0	78,858,264	43.665
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 .....	164,388,737	91.024	164,388,737	0	164,388,737	91.024
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) .....	5,791,259	3.207	5,791,259	0	5,791,259	3.207
6.02 Cash equivalents (Schedule E, Part 2) .....	10,419,068	5.769	10,419,068	0	10,419,068	5.769
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 .....	16,210,327	8.976	16,210,327	0	16,210,327	8.976
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	180,599,064	100.000	180,599,064	0	180,599,064	100.000

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA Insurance Company  
**SCHEDULE A - VERIFICATION BETWEEN YEARS**  
 Real Estate

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

NONE

**SCHEDULE B - VERIFICATION BETWEEN YEARS**  
 Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....
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 15 .....
8. Deduct amortization of premium and mortgage interest points and commitment fees .....
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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA Insurance Company  
**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 .....	223,244,573
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	7,189,828
3.	Accrual of discount .....	239,548
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
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	(8,444)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	65,044,090
7.	Deduct amortization of premium .....	1,232,677
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
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
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) .....	164,388,738
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	164,388,738

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	15,247,857	14,195,913	15,167,727	15,141,308
	2. Canada .....	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	15,247,857	14,195,913	15,167,727	15,141,308
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,840,217	2,651,169	2,913,080	2,785,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,662,741	5,281,323	5,743,739	5,605,000
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	61,779,660	53,934,002	62,386,668	60,174,244
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States .....	64,544,496	59,113,560	66,323,293	63,393,726
	9. Canada .....	0	0	0	0
	10. Other Countries	14,313,768	13,784,640	14,374,079	14,150,000
	11. Totals	78,858,264	72,898,200	80,697,372	77,543,726
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	164,388,739	148,960,607	166,908,586	161,249,278
<b>PREFERRED STOCKS</b>					
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	
<b>COMMON STOCKS</b>					
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	164,388,739	148,960,607	166,908,586	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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	7,152,870	5,865,602	1,245,793	1,231,076	252,629	XXX	15,747,970	9.4	17,639,949	7.9	15,747,970	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	7,152,870	5,865,602	1,245,793	1,231,076	252,629	XXX	15,747,970	9.4	17,639,949	7.9	15,747,970	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	2,840,217	0	0	0	XXX	2,840,217	1.7	5,621,866	2.5	2,840,217	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	2,840,217	0	0	0	XXX	2,840,217	1.7	5,621,866	2.5	2,840,217	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	5,662,741	0	0	0	XXX	5,662,741	3.4	4,026,646	1.8	5,662,741	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	5,662,741	0	0	0	XXX	5,662,741	3.4	4,026,646	1.8	5,662,741	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,511,979	36,637,061	9,413,947	9,548,932	2,667,740	XXX	61,779,659	37.0	69,184,932	31.0	61,779,659	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	3,511,979	36,637,061	9,413,947	9,548,932	2,667,740	XXX	61,779,659	37.0	69,184,932	31.0	61,779,659	0

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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)
<b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1	7,627,617	41,889,534	11,091,015	0	992,443	XXX	61,600,609	36.9	94,130,706	42.2	48,253,995	13,346,614
6.2 NAIC 2	2,176,520	14,741,120	2,588,629	0	0	XXX	19,506,269	11.7	32,640,473	14.6	19,506,269	0
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	9,804,137	56,630,654	13,679,644	0	992,443	XXX	81,106,878	48.5	126,771,179	56.8	67,760,264	13,346,614
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. SVO Identified Funds</b>												
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
<b>10. Unaffiliated Bank Loans</b>												
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
<b>11. Unaffiliated Certificates of Deposit</b>												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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)
<b>12. Total Bonds Current Year</b>												
12.1 NAIC 1	(d) 18,292,466	92,895,155	21,750,755	10,780,008	3,912,812	0	147,631,196	88.3	XXX	XXX	134,284,582	13,346,614
12.2 NAIC 2	(d) 2,176,520	14,741,120	2,588,629	0	0	0	19,506,269	11.7	XXX	XXX	19,506,269	0
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	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.7 Totals	20,468,986	107,636,275	24,339,384	10,780,008	3,912,812	0	(b) 167,137,465	100.0	XXX	XXX	153,790,851	13,346,614
12.8 Line 12.7 as a % of Col. 7	12.2	64.4	14.6	6.4	2.3	0.0	100.0	XXX	XXX	XXX	92.0	8.0
<b>13. Total Bonds Prior Year</b>												
13.1 NAIC 1	12,413,295	125,449,180	34,837,588	12,112,266	5,791,770	0	XXX	XXX	190,604,099	85.4	171,571,510	19,032,589
13.2 NAIC 2	3,617,314	25,482,130	2,706,493	0	834,537	0	XXX	XXX	32,640,474	14.6	32,640,473	1
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	16,030,609	150,931,310	37,544,081	12,112,266	6,626,307	0	XXX	XXX	(b) 223,244,573	100.0	204,211,983	19,032,590
13.8 Line 13.7 as a % of Col. 9	7.2	67.6	16.8	5.4	3.0	0.0	XXX	XXX	100.0	XXX	91.5	8.5
<b>14. Total Publicly Traded Bonds</b>												
14.1 NAIC 1	17,897,682	84,365,335	17,328,745	10,780,008	3,912,812	0	134,284,582	80.3	171,571,510	76.9	134,284,582	XXX
14.2 NAIC 2	2,176,520	14,741,120	2,588,629	0	0	0	19,506,269	11.7	32,640,473	14.6	19,506,269	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	20,074,202	99,106,455	19,917,374	10,780,008	3,912,812	0	153,790,851	92.0	204,211,983	91.5	153,790,851	XXX
14.8 Line 14.7 as a % of Col. 7	13.1	64.4	13.0	7.0	2.5	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	12.0	59.3	11.9	6.4	2.3	0.0	92.0	XXX	XXX	XXX	92.0	XXX
<b>15. Total Privately Placed Bonds</b>												
15.1 NAIC 1	394,784	8,529,820	4,422,010	0	0	0	13,346,614	8.0	19,032,589	8.5	XXX	13,346,614
15.2 NAIC 2	0	0	0	0	0	0	0	0.0	1	0.0	XXX	0
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	394,784	8,529,820	4,422,010	0	0	0	13,346,614	8.0	19,032,590	8.5	XXX	13,346,614
15.8 Line 15.7 as a % of Col. 7	3.0	63.9	33.1	0.0	0.0	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	0.2	5.1	2.6	0.0	0.0	0.0	8.0	XXX	XXX	XXX	XXX	8.0

(a) Includes \$ 13,346,614 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 \$ 2,748,729 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations .....	6,738,901	4,479,551	0	0	0	XXX	11,218,452	6.7	12,661,697	5.7	11,218,452	0
1.02 Residential Mortgage-Backed Securities .....	413,968	1,386,051	1,245,793	1,231,076	252,629	XXX	4,529,517	2.7	4,978,252	2.2	4,529,518	(1)
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	7,152,869	5,865,602	1,245,793	1,231,076	252,629	XXX	15,747,969	9.4	17,639,949	7.9	15,747,970	(1)
<b>2. All Other Governments</b>												
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
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations .....	0	2,840,217	0	0	0	XXX	2,840,217	1.7	5,621,866	2.5	2,840,217	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	2,840,217	0	0	0	XXX	2,840,217	1.7	5,621,866	2.5	2,840,217	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations .....	0	5,662,741	0	0	0	XXX	5,662,741	3.4	4,026,646	1.8	5,662,741	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	5,662,741	0	0	0	XXX	5,662,741	3.4	4,026,646	1.8	5,662,741	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations .....	0	25,399,451	0	0	0	XXX	25,399,451	15.2	29,143,897	13.1	25,399,451	0
5.02 Residential Mortgage-Backed Securities .....	3,511,979	11,237,610	9,413,947	9,548,932	2,667,740	XXX	36,380,208	21.8	40,041,035	17.9	36,380,208	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	3,511,979	36,637,061	9,413,947	9,548,932	2,667,740	XXX	61,779,659	37.0	69,184,932	31.0	61,779,659	0
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations .....	9,594,375	43,959,864	9,304,274	0	992,443	XXX	63,850,956	38.2	98,459,056	44.1	59,863,430	3,987,526
6.02 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities .....	209,762	7,063,200	623,872	0	0	XXX	7,896,834	4.7	12,447,564	5.6	7,896,833	1
6.04 Other Loan-Backed and Structured Securities ...	0	5,607,591	3,751,498	0	0	XXX	9,359,089	5.6	15,864,560	7.1	0	9,359,089
6.05 Totals	9,804,137	56,630,655	13,679,644	0	992,443	XXX	81,106,879	48.5	126,771,180	56.8	67,760,263	13,346,616
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA Insurance Company

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	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	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	16,333,276	82,341,824	9,304,274	0	992,443	XXX	108,971,817	65.2	XXX	XXX	104,984,291	3,987,526
12.02 Residential Mortgage-Backed Securities	3,925,947	12,623,661	10,659,740	10,780,008	2,920,369	XXX	40,909,725	24.5	XXX	XXX	40,909,726	(1)
12.03 Commercial Mortgage-Backed Securities	209,762	7,063,200	623,872	0	0	XXX	7,896,834	4.7	XXX	XXX	7,896,833	1
12.04 Other Loan-Backed and Structured Securities	0	5,607,591	3,751,498	0	0	XXX	9,359,089	5.6	XXX	XXX	0	9,359,089
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	20,468,985	107,636,276	24,339,384	10,780,008	3,912,812	0	167,137,465	100.0	XXX	XXX	153,790,850	13,346,615
12.10 Line 12.09 as a % of Col. 7	12.2	64.4	14.6	6.4	2.3	0.0	100.0	XXX	XXX	XXX	92.0	8.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	11,120,182	120,372,144	14,989,538	596,151	2,835,147	XXX	XXX	XXX	149,913,162	67.2	145,757,076	4,156,086
13.02 Residential Mortgage-Backed Securities	4,407,364	13,913,765	11,390,883	11,516,115	3,791,160	XXX	XXX	XXX	45,019,287	20.2	45,019,287	0
13.03 Commercial Mortgage-Backed Securities	106,389	4,491,906	7,849,270	0	0	XXX	XXX	XXX	12,447,565	5.6	12,447,564	1
13.04 Other Loan-Backed and Structured Securities	396,674	12,153,495	3,314,391	0	0	XXX	XXX	XXX	15,864,560	7.1	988,057	14,876,503
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	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	16,030,609	150,931,310	37,544,082	12,112,266	6,626,307	0	XXX	XXX	223,244,574	100.0	204,211,984	19,032,590
13.10 Line 13.09 as a % of Col. 9	7.2	67.6	16.8	5.4	3.0	0.0	XXX	XXX	100.0	XXX	91.5	8.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	15,938,494	79,419,594	8,633,761	0	992,443	XXX	104,984,292	62.8	145,757,076	65.3	104,984,292	XXX
14.02 Residential Mortgage-Backed Securities	3,925,947	12,623,661	10,659,741	10,780,008	2,920,369	XXX	40,909,726	24.5	45,019,287	20.2	40,909,726	XXX
14.03 Commercial Mortgage-Backed Securities	209,762	7,063,200	623,872	0	0	XXX	7,896,834	4.7	12,447,564	5.6	7,896,834	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	988,057	0.4	0	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	0	0.0	0	XXX
14.09 Totals	20,074,203	99,106,455	19,917,374	10,780,008	3,912,812	0	153,790,852	92.0	204,211,984	91.5	153,790,852	XXX
14.10 Line 14.09 as a % of Col. 7	13.1	64.4	13.0	7.0	2.5	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	12.0	59.3	11.9	6.4	2.3	0.0	92.0	XXX	XXX	XXX	92.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	394,782	2,922,230	670,513	0	0	XXX	3,987,525	2.4	4,156,086	1.9	XXX	3,987,525
15.02 Residential Mortgage-Backed Securities	0	0	(1)	0	0	XXX	(1)	0.0	0	0.0	XXX	(1)
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	1	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	0	5,607,591	3,751,498	0	0	XXX	9,359,089	5.6	14,876,503	6.7	XXX	9,359,089
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	0	0.0	XXX	0
15.09 Totals	394,782	8,529,821	4,422,010	0	0	0	13,346,613	8.0	19,032,590	8.5	XXX	13,346,613
15.10 Line 15.09 as a % of Col. 7	3.0	63.9	33.1	0.0	0.0	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	0.2	5.1	2.6	0.0	0.0	0.0	8.0	XXX	XXX	XXX	XXX	8.0

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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**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA Insurance Company  
**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	38,778,236	0	38,778,236	0
2. Cost of cash equivalents acquired .....	709,405,248	15,811,226	693,594,022	0
3. Accrual of discount .....	31,787	31,787	0	0
4. Unrealized valuation increase/(decrease) .....	0	0	0	0
5. Total gain (loss) on disposals .....	(15)	(15)	0	0
6. Deduct consideration received on disposals .....	737,796,188	13,094,269	724,701,919	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) .....	10,419,068	2,748,729	7,670,339	0
11. Deduct total nonadmitted amounts .....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	10,419,068	2,748,729	7,670,339	0

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

Schedule A - Part 1 - Real Estate Owned

**NONE**

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

**NONE**

Schedule A - Part 3 - Real Estate Disposed

**NONE**

Schedule B - Part 1 - Mortgage Loans Owned

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE 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	C o d e	F o r e i g n	B o n d C h a r	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
912828-XB-1	US Treasury Note	..SD..			1.A	2,087,813	..99.2250	1,984,500	2,000,000	2,009,385	0	(25,237)	0	0	2.125	0.852	MN	5,518	42,500	11/10/2021	05/15/2025
912828-Z7-8	US Treasury Note				1.A	3,152,969	..94.5840	3,045,605	3,220,000	3,190,715	0	13,657	0	0	1.500	1.948	JJ	20,213	48,300	03/10/2022	01/31/2027
912828-ZT-0	US Treasury Note				1.A	1,249,681	..98.3870	1,343,966	1,366,000	1,349,051	0	40,267	0	0	0.250	3.311	MN	300	3,415	06/17/2022	05/31/2025
91282C-DQ-1	US Treasury Note				1.A	750,367	..94.3300	775,393	822,000	789,056	0	15,694	0	0	1.250	3.341	JD	28	10,275	06/17/2022	12/31/2026
91282C-DS-7	US Treasury Note	..SD..			1.A	109,331	..99.8860	114,869	115,000	114,915	0	2,203	0	0	1.125	3.089	JJ	598	1,294	10/12/2022	01/15/2025
91282C-EU-1	US Treasury Note				1.A	760,148	..99.4070	760,464	765,000	764,163	0	1,805	0	0	2.875	3.120	JD	1,027	21,994	09/15/2023	06/15/2025
91282C-EY-3	US Treasury Note				1.A	2,006,725	..99.3590	1,987,180	2,000,000	2,001,273	0	(2,316)	0	0	3.000	2.880	JJ	27,717	60,000	08/02/2022	07/15/2025
91282C-HB-0	US Treasury Note				1.A	499,533	..99.1900	495,950	500,000	499,781	0	154	0	0	3.625	3.658	MN	2,353	18,125	05/12/2023	05/15/2026
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					10,616,567	XXX	10,507,927	10,788,000	10,718,339	0	46,227	0	0	XXX	XXX	XXX	57,754	205,903	XXX	XXX
36179W-LN-6	GNMA Pool MA7533 MBS			4	1.A	3,019,958	..79.9970	2,367,047	2,958,930	3,016,004	0	(1,179)	0	0	2.000	1.742	MON	4,932	59,179	08/17/2021	08/20/2051
36202F-MA-1	GNMA Pool G2 4853 MBS			4	1.A	1,531,202	..94.7330	1,320,939	1,394,378	1,513,514	0	(6,373)	0	0	4.000	2.532	MON	4,648	55,775	07/22/2021	11/20/2040
0029999999	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					4,551,160	XXX	3,687,986	4,353,308	4,529,518	0	(7,552)	0	0	XXX	XXX	XXX	9,580	114,954	XXX	XXX
0109999999	Total - U.S. Government Bonds					15,167,727	XXX	14,195,913	15,141,308	15,247,857	0	38,675	0	0	XXX	XXX	XXX	67,334	320,857	XXX	XXX
0309999999	Total - All Other Government Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772K-JZ-3	CONNECTICUT ST GO MW			2	1.D FE	2,128,080	..95.1630	1,903,260	2,000,000	2,055,217	0	(21,593)	0	0	2.420	1.294	JJ	24,200	48,400	07/23/2021	07/01/2027
68583R-DA-7	OREGON ST CNTY GO Non Call				1.C FE	785,000	..95.2750	747,909	785,000	785,000	0	0	0	0	1.145	1.145	JD	25	8,988	08/12/2021	06/30/2026
0419999999	Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					2,913,080	XXX	2,651,169	2,785,000	2,840,217	0	(21,593)	0	0	XXX	XXX	XXX	24,225	57,388	XXX	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds					2,913,080	XXX	2,651,169	2,785,000	2,840,217	0	(21,593)	0	0	XXX	XXX	XXX	24,225	57,388	XXX	XXX
15722T-JR-3	CHABOT-LAS POSIT GO MW			2	1.C FE	2,500,000	..95.0750	2,376,875	2,500,000	2,500,000	0	0	0	0	1.080	1.080	FA	11,250	27,000	07/22/2021	08/01/2026
544646-A6-9	LOS ANGELES CA UNIF SCH DIST GO Non Call				1.D FE	693,739	..103.0100	571,706	555,000	612,741	0	(24,178)	0	0	5.981	1.429	JJ	16,597	33,195	08/02/2021	05/01/2027
630362-ER-8	NAPA VLY CA UNIF GO Non Call				1.D FE	380,000	..95.0230	361,087	380,000	380,000	0	0	0	0	1.094	1.094	FA	1,732	4,157	07/28/2021	08/01/2026
68587F-AW-4	OREGON EDU DISTS GO Non Call				1.C FE	285,000	..95.4940	272,158	285,000	285,000	0	0	0	0	1.104	1.104	JD	9	3,146	07/23/2021	06/30/2026
778017-OP-1	ROSEVILLE MI SCH GO Non Call				1.C FE	1,885,000	..90.1590	1,689,497	1,885,000	1,885,000	0	0	0	0	1.399	1.399	MN	4,395	26,371	08/04/2021	05/01/2028
0619999999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					5,743,739	XXX	5,281,323	5,605,000	5,662,741	0	(24,178)	0	0	XXX	XXX	XXX	33,983	93,869	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					5,743,739	XXX	5,281,323	5,605,000	5,662,741	0	(24,178)	0	0	XXX	XXX	XXX	33,983	93,869	XXX	XXX
114894-ZM-3	BROWARD CNTY FL ARPT SYS REVEN Rev Bond MW			2	1.E FE	1,858,422	..96.4970	1,693,522	1,755,000	1,790,968	0	(20,283)	0	0	2.384	1.195	AO	10,460	41,839	08/12/2021	10/01/2026
13077D-QF-2	CALIFORNIA ST UNIV REVENUE Rev Bond MW			2	1.D FE	5,000,000	..91.6770	4,583,850	5,000,000	5,000,000	0	0	0	0	1.361	1.361	MN	11,342	68,050	07/15/2021	11/01/2027
167593-S9-4	CHICAGO IL O'HARE INTERNATIONAL Rev Bond MW Call			1	1.E FE	2,056,560	..95.1040	1,902,080	2,000,000	2,021,320	0	(10,449)	0	0	1.874	1.332	JJ	18,740	37,480	07/23/2021	01/01/2027
20775D-LC-4	CONNECTICUT ST H Rev Bond MW			2	1.D FE	2,023,500	..90.1500	1,803,000	2,000,000	2,012,852	0	(3,225)	0	0	1.850	1.676	MN	6,167	37,000	08/12/2021	11/01/2028
249182-PP-5	DENVER CITY & CN Rev Bond MW Call			1	1.D FE	2,048,800	..92.5950	1,851,900	2,000,000	2,022,737	0	(7,729)	0	0	1.722	1.317	MN	4,401	34,440	07/23/2021	11/15/2027
442349-EP-7	HOUSTON TX ARPT SYS REVENUE Rev Bond Non Call				1.E FE	2,052,900	..93.4600	1,869,200	2,000,000	2,022,829	0	(8,919)	0	0	1.816	1.350	JJ	18,160	36,320	07/23/2021	07/01/2027
53746Q-BL-3	LITTLE ROCK AR W Rev Bond Non Call				1.D FE	948,195	..93.7340	843,606	900,000	922,223	0	(7,938)	0	0	2.000	1.085	AO	4,500	18,000	08/04/2021	10/01/2027
53746Q-BM-1	LITTLE ROCK AR W Rev Bond Non Call				1.D FE	759,590	..91.3600	662,360	725,000	743,737	0	(4,857)	0	0	2.000	1.291	AO	3,625	14,500	08/04/2021	10/01/2028
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH Rev Bond MW			2	1.C FE	2,458,800	..102.0020	2,040,040	2,000,000	2,195,216	0	(77,692)	0	0	5.468	1.406	JD	4,860	109,360	07/15/2021	06/15/2027
64972H-56-3	NEW YORK CITY NY Rev Bond MW			2	1.C FE	2,027,080	..92.5200	1,850,400	2,000,000	2,011,776	0	(4,549)	0	0	1.350	1.114	JJ	12,450	27,000	08/02/2021	07/15/2027
64990F-D6-8	NEW YORK ST DORM Rev Bond MW			2	1.B FE	2,020,300	..93.9170	1,878,340	2,000,000	2,008,133	0	(3,622)	0	0	1.538	1.350	MS	9,057	30,760	07/23/2021	03/15/2027
678553-BU-1	OKLAHOMA CITY OK Rev Bond MW			2	1.C FE	500,000	..96.3910	481,955	500,000	500,000	0	0	0	0	1.118	1.118	MS	1,863	5,590	08/11/2021	03/01/2026
753385-MV-2	RAPID CITY SD SA Rev Bond Non Call				1.C FE	635,000	..88.5240	562,127	635,000	635,000	0	0	0	0	1.442	1.442	JD	763	9,157	07/29/2021	12/01/2028
762197-B6-7	RHODE ISLAND ST Rev Bond Non Call				1.E FE	1,278,200	..93.1080	1,163,850	1,250,000	1,262,660	0	(4,691)	0	0	1.991	1.595	FA	9,402	24,888	08/12/2021	08/15/2027
966770-AG-4	WHITTIER CA PENS Rev Bond Non Call				1.C FE	250,000	..90.1410	225,353	250,000	250,000	0	0	0	0	1.566	1.566	JD	326	3,915	08/04/2021	06/01/2028
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					25,917,347	XXX	23,411,583	25,015,000	25,399,451	0	(153,954)	0	0	XXX	XXX	XXX	116,116	498,299	XXX	XXX
31320M-Y8-2	FHLMC Pool SD0735 MBS			4	1.A	3,383,179	..86.0150	2,736,844	3,181,829	3,372,104	0	(2,735)	0	0	3.000	2.108	MON	7,955	95,455	10/29/2021	11/01/2051

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE 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	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3132DN-HF-3	FHLIC Pool SD1130 MBS		4		1.A	823,225	92.2290	756,945	820,724	823,092	.0	(67)	.0	.0	4.000	3.940	MON	2,736	32,829	07/26/2022	07/01/2052
3132DN-RR-6	FHLIC Pool SD1396 MBS		4		1.A	875,587	94.2210	817,197	867,320	875,246	.0	(30)	.0	.0	4.500	4.356	MON	3,252	39,029	07/26/2022	07/01/2052
3132DP-YS-1	FHLIC Pool SD2521 MBS		4		1.A	860,136	101.3960	850,028	838,327	859,453	.0	(424)	.0	.0	6.000	5.699	MON	4,192	50,300	05/17/2023	03/01/2053
3133KM-4X-0	FHLIC Pool RA6238 MBS		4		1.A	7,569,642	82.2770	6,057,688	7,362,570	7,557,162	.0	(3,937)	.0	.0	2.500	2.139	MON	15,339	184,064	10/21/2021	11/01/2051
3133KN-BB-8	FHLIC Pool RA6334 MBS		4		1.A	3,774,580	78.5530	2,953,722	3,760,185	3,773,666	.0	(43)	.0	.0	2.000	1.929	MON	6,267	75,204	11/04/2021	11/01/2051
31374C-FM-0	FNMA Pool FN310192 MBS		4		1.A	2,347,875	95.0290	2,070,676	2,179,002	2,324,376	.0	(12,881)	.0	.0	4.500	3.376	MON	8,171	98,055	08/11/2021	09/01/2040
31400Q-GA-7	FNMA Pool CB4692 MBS		4		1.A	500,002	100.0600	486,855	486,564	499,671	.0	(147)	.0	.0	5.500	5.019	MON	2,230	26,761	04/14/2023	09/01/2052
31400Q-PF-6	FNMA Pool CB4921 MBS		4		1.A	1,033,956	102.1610	1,022,427	1,000,805	1,033,381	.0	(435)	.0	.0	6.000	5.409	MON	5,004	60,048	06/28/2023	10/01/2052
31400R-R3-9	FNMA Pool CB5905 MBS		4		1.A	519,095	99.2580	507,451	511,246	518,884	.0	(107)	.0	.0	5.500	5.244	MON	2,343	28,118	04/14/2023	03/01/2053
3140X7-HG-7	FNMA Pool FM3830 MBS		4		1.A	2,689,153	86.1960	2,192,229	2,543,310	2,679,356	.0	(3,287)	.0	.0	3.000	2.257	MON	6,358	76,299	07/16/2021	04/01/2050
3140XB-7F-1	FNMA Pool FM8093 MBS		4		1.A	4,512,155	82.5460	3,544,089	4,293,457	4,495,778	.0	(6,345)	.0	.0	2.500	1.938	MON	8,945	107,336	07/30/2021	07/01/2051
3140XC-LU-0	FNMA Pool FM8438 MBS		4		1.A	4,678,810	82.5390	3,692,802	4,473,986	4,667,599	.0	(2,646)	.0	.0	2.500	1.842	MON	9,321	111,850	08/12/2021	08/01/2051
3140XJ-YF-4	FNMA Pool FS3409 MBS		4		1.A	2,325,716	99.2580	2,261,109	2,278,020	2,324,362	.0	(623)	.0	.0	5.500	5.161	MON	10,441	125,291	04/06/2023	12/01/2052
3140XL-GP-7	FNMA Pool FS4705 MBS		4		1.A	576,210	101.8610	572,357	561,899	576,079	.0	(42)	.0	.0	6.000	5.185	MON	2,809	33,714	06/28/2023	05/01/2053
0829999999	Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities					36,469,321	XXX	30,522,419	35,159,244	36,380,209	0	(33,749)	0	0	XXX	XXX	XXX	95,363	1,144,353	XXX	XXX
0909999999	Total - U.S. Special Revenues Bonds					62,386,668	XXX	53,934,002	60,174,244	61,779,660	0	(187,703)	0	0	XXX	XXX	XXX	211,479	1,642,652	XXX	XXX
015271-AJ-8	ALEXANDRIA REAL ESTATE E Corp Note Call MW		2		2.A FE	986,003	98.4050	861,044	875,000	914,041	.0	(21,402)	.0	.0	3.950	1.415	JJ	15,937	34,563	07/28/2021	01/15/2027
020002-BH-3	ALLSTATE CORP Corp Note Call MW		2		2.A FE	998,240	96.4740	964,740	1,000,000	999,612	.0	404	.0	.0	0.750	0.791	JD	333	7,500	07/27/2021	12/15/2025
023135-BZ-8	AMAZON.COM INC Corp Note Call MW		2		1.D FE	987,354	85.4470	811,747	950,000	974,652	.0	(3,804)	.0	.0	2.100	1.652	MN	2,715	19,950	08/02/2021	05/12/2031
03027X-BL-3	AMERICAN TOWER Corp Note Call MW		1		2.B FE	992,014	96.0940	936,917	975,000	979,491	.0	(3,716)	.0	.0	1.600	1.210	AO	3,293	15,600	07/27/2021	04/15/2026
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR Corp Note Call MW		2		1.G FE	901,980	100.0240	750,180	750,000	832,444	.0	(20,743)	.0	.0	4.750	1.755	JJ	15,635	35,625	07/27/2021	01/23/2029
037833-EC-0	APPLE INC Corp Note MW Call		1		1.B FE	1,487,685	90.4580	1,356,870	1,500,000	1,494,004	.0	1,880	.0	.0	1.200	1.332	FA	7,150	18,000	07/29/2021	02/08/2028
05329W-AR-3	AUTONATION INC Corp Note Call MW		2		2.C FE	627,373	89.9620	562,263	625,000	626,222	.0	(345)	.0	.0	1.950	1.890	FA	5,078	12,188	08/02/2021	08/01/2028
06051G-FX-2	BANK OF AMER CRP Corp Note MW		2		1.G FE	1,021,302	98.5610	911,689	925,000	951,995	.0	(20,557)	.0	.0	3.500	1.224	AO	6,475	32,375	07/27/2021	04/19/2026
06051G-KA-6	BANK OF AMER CRP Corp Note Call MW		2		1.G FE	1,500,000	83.4070	1,251,105	1,500,000	1,500,000	.0	.0	.0	.0	2.299	2.299	JJ	15,327	34,485	07/15/2021	07/21/2032
06406R-AW-7	BANK OF NY MELLO Corp Note Call		2		1.F FE	1,500,000	83.0070	1,245,105	1,500,000	1,500,000	.0	.0	.0	.0	1.800	1.800	JJ	11,475	27,000	07/20/2021	07/28/2031
084659-AM-3	BERKSHIRE HATHAWAY ENERG Corp Note Call MW		2		1.G FE	1,001,061	95.2880	857,592	900,000	948,627	.0	(15,605)	.0	.0	3.250	1.423	AO	6,175	29,250	07/28/2021	04/15/2028
110122-DP-0	BRISTOL-MYERS SQUIBB CO Corp Note Call MW		1		1.F FE	1,496,730	91.1750	1,367,625	1,500,000	1,498,482	.0	519	.0	.0	1.125	1.161	MN	2,250	16,875	07/29/2021	11/13/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CO Corp Note Call		2		2.B FE	900,000	80.7920	727,128	900,000	900,000	.0	.0	.0	.0	2.359	2.359	JJ	8,964	21,231	07/27/2021	07/29/2032
149123-CX-5	CATERPILLAR INC Corp Note Call MW		2		1.F FE	506,860	84.9270	424,635	500,000	504,472	.0	(709)	.0	.0	1.900	1.741	MS	2,876	9,500	07/15/2021	03/12/2031
14913R-2H-9	CATERPILLAR FINL SERVICE Corp Note MW		1		1.F FE	584,496	96.8210	580,926	600,000	596,432	.0	4,074	.0	.0	0.800	1.495	MN	640	4,800	01/07/2022	11/13/2025
15953P-AC-3	CHAPMAN UNIV Corp Note Non Call MW		2		1.F FE	1,500,000	89.3960	1,340,940	1,500,000	1,500,000	.0	.0	.0	.0	1.760	1.760	AO	6,600	26,400	08/05/2021	04/01/2028
166764-BW-9	CHEVRON CORP Corp Note Call MW		2		1.D FE	602,712	98.9290	593,574	600,000	600,237	.0	(846)	.0	.0	1.554	1.411	MN	1,295	9,324	01/07/2022	05/11/2025
172967-MY-4	CITIGROUP INC Corp Note Call MW		2		1.G FE	773,775	84.6800	635,100	750,000	766,008	.0	(2,334)	.0	.0	2.561	2.198	MN	3,201	19,208	07/27/2021	05/01/2032
20030N-BS-9	COMCAST CORP Corp Note Call MW		2		1.G FE	1,500,469	98.5180	1,354,623	1,375,000	1,401,857	.0	(29,185)	.0	.0	3.150	0.996	MS	14,438	43,313	07/27/2021	03/01/2026
21036P-BH-0	CONSTELLATION BRANDS INC Corp Note Call MW		2		2.C FE	995,550	83.2660	832,660	1,000,000	996,962	.0	423	.0	.0	2.250	2.300	FA	9,375	22,500	07/21/2021	08/01/2031
23331A-BQ-1	D.R. HORTON INC Corp Note Call MW		1		2.A FE	1,174,048	94.1670	1,106,462	1,175,000	1,174,670	.0	182	.0	.0	1.300	1.316	AO	3,225	15,275	07/29/2021	10/15/2026
24422E-VR-7	JOHN DEERE CAPITAL CORP Corp Note Non Call		2		1.E FE	1,004,520	95.2850	952,850	1,000,000	1,001,373	.0	(930)	.0	.0	1.050	0.955	JD	408	10,500	07/27/2021	06/17/2026
254687-FL-5	WALT DISNEY COMPANY/THE Corp Note Call MW		2		1.F FE	1,024,970	88.9630	889,630	1,000,000	1,014,461	.0	(3,136)	.0	.0	2.000	1.659	MS	6,667	20,000	07/27/2021	09/01/2029
26139E-AU-3	DR PEPPER SNAPPL Corp Note Call MW		2		2.B FE	988,437	96.6970	894,447	925,000	944,239	.0	(13,094)	.0	.0	2.550	1.102	MS	6,945	23,588	07/27/2021	09/15/2026
26444H-AE-1	DUKE ENERGY FLORIDA LLC Corp Note Call MW		2		1.F FE	1,003,048	96.8990	847,866	875,000	939,337	.0	(18,967)	.0	.0	3.800	1.498	JJ	15,332	33,250	07/28/2021	07/15/2028
29273R-BK-4	ENERGY TRANSFER Corp Note Call MW		2		2.B FE	783,055	98.7000	690,900	700,000	732,052	.0	(15,313)	.0	.0	4.200	1.897	AO	6,207	29,400	08/02/2021	04/15/2027
33773R-AR-9	FISERV INC Corp Note Call MW		2		2.B FE	1,740,600	97.3080	1,459,620	1,500,000	1,624,633	.0	(34,356)	.0	.0	4.200	1.738	AO	15,750	63,000	07/15/2021	10/01/2028
37045X-CX-2	GENERAL MOTORS FINL CO Corp Note Call MW		2		2.B FE	410,920	99.0390	396,156	400,000	401,286	.0	(3,302)	.0	.0	2.750	1.907	JD	336	11,000	01/07/2022	06/20/2025

E10.1

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE 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	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
37331N-AN-1	GEORGIA-PACIFIC Corp Note Call MW 144A	2			1.G FE	994,640	.95	950,460	1,000,000	998,441	.0	1,125	.0	.0	0.950	1.065	MN	1,214	9,500	07/28/2021	05/15/2026
438516-BL-9	HONEYWELL INTERNATIONAL Corp Note Call MW	2			1.F FE	1,020,186	.96	960,100	950,000	972,528	.0	(14,110)	.0	.0	2.500	0.982	MN	3,958	23,750	07/28/2021	11/01/2026
440452-AH-3	HORMEL FOODS CORP Note Call MW	2			1.G FE	993,203	.90	629,000	975,000	984,092	.0	(2,712)	.0	.0	1.700	1.406	JD	1,289	16,575	07/28/2021	06/03/2028
45866F-AD-6	INTERCONTINENTALEXCHANGE Corp Note Call MW	2			1.G FE	350,441	.99	276,000	350,000	350,106	.0	(132)	.0	.0	3.750	3.710	JD	1,094	13,125	05/04/2022	12/01/2025
46647P-CJ-3	JPMORGAN CHASE Corp Note Call MW	2			1.E FE	1,019,170	.90	902,000	1,000,000	1,009,865	.0	(2,780)	.0	.0	2.069	1.770	JD	1,024	20,690	07/27/2021	06/01/2029
48305Q-AC-7	KAISER FOUN HOSP Corp Note Call MW	2			1.D FE	2,005,204	.96	856,000	1,830,000	1,898,318	.0	(32,185)	.0	.0	3.150	1.326	MN	9,608	57,645	08/12/2021	05/01/2027
50540R-AX-0	LABORATORY CORP OF AMER Corp Note Call MW	2			2.B FE	1,011,070	.95	617,000	1,000,000	1,003,155	.0	(2,332)	.0	.0	1.550	1.310	JD	1,292	15,500	07/15/2021	06/01/2026
571676-AB-1	MARS INC Corp Note Call MW 144A	2			1.E FE	699,463	.92	322,000	625,000	670,513	.0	(8,672)	.0	.0	3.200	1.675	AO	5,000	20,000	08/02/2021	04/01/2030
57629W-DE-7	MASSMUTUAL GLOBAL FUNDIN Corp Note Non Call 144A	2			1.B FE	1,001,850	.95	083,000	1,000,000	1,000,583	.0	(373)	.0	.0	1.200	1.162	JJ	5,500	12,000	07/15/2021	07/16/2026
57636Q-AR-5	MASTERCARD INC Corp Note Call MW	2			1.D FE	1,005,336	.97	563,000	900,000	940,364	.0	(19,245)	.0	.0	3.300	1.098	MS	7,838	29,700	07/27/2021	03/26/2027
59217G-EJ-4	MET LIFE GLOB FUNDING I Corp Note Non Call 144A	2			1.D FE	368,744	.98	230,000	400,000	394,783	.0	10,104	.0	.0	0.950	3.591	JJ	1,889	3,800	05/04/2022	07/02/2025
65339K-BW-9	NEXTERA ENERGY CAPITAL Corp Note Call MW	1			2.A FE	1,526,685	.90	565,000	1,500,000	1,513,322	.0	(3,951)	.0	.0	1.900	1.619	JD	1,267	28,500	07/15/2021	06/15/2028
654106-AH-6	NIKE INC Corp Note Call MW	2			1.E FE	619,452	.99	481,000	600,000	600,984	.0	(6,282)	.0	.0	2.400	1.338	MS	3,760	14,400	01/07/2022	03/27/2025
67066G-AE-4	NVIDIA CORP Corp Note Call MW	2			1.D FE	996,534	.98	126,000	900,000	929,237	.0	(19,900)	.0	.0	3.200	0.946	MS	8,400	28,800	07/27/2021	09/16/2026
693475-AT-2	PNC FINANCIAL SERVICES Corp Note Call	2			1.G FE	991,683	.96	498,000	900,000	937,638	.0	(16,043)	.0	.0	3.150	1.297	MN	3,308	28,350	07/27/2021	05/19/2027
70450Y-AD-5	PAYPAL HOLDINGS INC Corp Note Call MW	2			1.G FE	1,073,510	.96	928,000	1,000,000	1,023,500	.0	(14,709)	.0	.0	2.650	1.142	AO	6,625	26,500	07/15/2021	10/01/2026
713448-DN-5	PEPSICO INC Corp Note Call MW	2			1.E FE	590,238	.96	696,000	550,000	562,500	.0	(8,193)	.0	.0	2.375	0.858	AO	3,084	13,063	07/27/2021	10/06/2026
74340X-BN-0	PROLOGIS LP Corp Note Call MW	2			1.G FE	997,396	.94	775,000	950,000	968,497	.0	(8,577)	.0	.0	2.125	1.192	AO	4,262	20,188	07/28/2021	04/15/2027
74460W-AD-9	PUBLIC STORAGE Corp Note Call MW	2			1.F FE	511,760	.91	224,000	500,000	505,794	.0	(1,776)	.0	.0	1.850	1.474	MN	1,542	9,250	07/27/2021	05/01/2028
79466L-AH-7	SALESFORCE INC Corp Note Call MW	2			1.E FE	1,509,930	.89	889,000	1,500,000	1,505,032	.0	(1,445)	.0	.0	1.500	1.398	JJ	10,375	22,500	07/15/2021	07/15/2028
808513-BR-5	CHARLES SCHWAB CORP Corp Note Call MW	2			1.F FE	1,006,360	.95	350,000	1,000,000	1,001,754	.0	(1,353)	.0	.0	1.150	1.012	MN	1,533	11,500	07/15/2021	05/13/2026
855244-AK-5	STARBUCKS CORP Corp Note Call MW	2			2.A FE	1,061,460	.97	045,000	1,000,000	1,016,169	.0	(13,299)	.0	.0	2.450	1.092	JD	1,089	24,500	07/15/2021	06/15/2026
87264A-BB-0	T-MOBILE USA INC Corp Note Call MW	2			2.B FE	421,568	.99	562,000	400,000	401,386	.0	(6,901)	.0	.0	3.500	1.745	AO	2,956	14,000	01/07/2022	04/15/2025
87264A-CA-1	T-MOBILE USA INC Corp Note Call MW	2			2.B FE	999,648	.91	862,000	975,000	986,749	.0	(3,847)	.0	.0	2.050	1.631	FA	7,551	19,988	07/28/2021	02/15/2028
879360-AD-7	TELEDYNE TECH Corp Note Call MW	2			2.B FE	491,084	.92	101,000	475,000	482,841	.0	(2,461)	.0	.0	2.250	1.698	AO	2,672	10,688	07/27/2021	04/01/2028
89788M-AA-0	TRUIST FINANCIAL CORP Corp Note Call	2			2.A FE	370,526	.98	013,000	375,000	374,237	.0	1,267	.0	.0	1.200	1.545	FA	1,825	4,500	01/07/2022	08/05/2025
911312-AY-2	UNITED PARCEL SERVICE Corp Note Call MW	2			1.F FE	990,046	.96	480,000	925,000	946,241	.0	(12,984)	.0	.0	2.400	0.965	MN	2,837	22,200	07/29/2021	11/15/2026
911312-BX-3	UNITED PARCEL SERVICE Corp Note Call MW	2			1.F FE	253,030	.99	846,000	250,000	250,169	.0	(1,097)	.0	.0	3.900	3.438	AO	2,438	9,750	05/04/2022	04/01/2025
914453-AA-3	UNIVERSITY OF MIAMI Corp Note Non Call	2			1.G FE	988,039	.80	294,000	1,165,000	992,443	.0	2,896	.0	.0	4.063	5.072	AO	11,833	47,334	06/23/2023	04/01/2052
92343V-ER-1	VERIZON COMM INC Corp Note MW	2			2.A FE	1,054,206	.97	988,000	900,000	982,753	.0	(21,386)	.0	.0	4.329	1.763	MS	10,823	38,961	07/29/2021	09/21/2028
92343V-GH-1	VERIZON COMM INC Corp Note Call MW	1			2.A FE	772,620	.91	986,000	750,000	760,924	.0	(3,486)	.0	.0	2.100	1.607	MS	4,331	15,750	07/27/2021	03/22/2028
92826C-AD-4	VISA INC Corp Note Call MW	2			1.D FE	372,199	.98	907,000	375,000	374,231	.0	784	.0	.0	3.150	3.371	JD	558	11,813	05/04/2022	12/14/2025
92826C-AL-6	VISA INC Corp Note Call MW	1			1.D FE	1,015,823	.94	583,000	975,000	990,928	.0	(7,394)	.0	.0	1.900	1.118	AO	3,911	18,525	07/29/2021	04/15/2027
09659W-2F-0	BNP PARIBAS Corp Note Non Call 144A	D			1.G FE	987,862	.97	251,000	850,000	923,206	.0	(19,349)	.0	.0	4.400	1.925	FA	14,233	37,400	07/28/2021	08/14/2028
11272B-AA-1	BROOKFIELD FIN I UK PLC Corp Note Call MW	D			1.G FE	800,000	.82	678,000	800,000	800,000	.0	.0	.0	.0	2.340	2.340	JJ	7,852	18,720	07/21/2021	01/30/2032
606822-BN-3	MITSUBISHI UFJ FIN GRP Corp Note Call MW	D			1.G FE	609,042	.99	623,000	600,000	600,443	.0	(2,942)	.0	.0	2.193	4.605	FA	4,605	13,158	01/07/2022	02/25/2025
60687Y-AM-1	MIZUHO FINANCIAL GROUP Corp Note Non Call	D			1.G FE	987,534	.96	068,000	900,000	939,506	.0	(14,310)	.0	.0	3.170	1.499	MS	8,718	28,530	07/28/2021	09/11/2027
65535H-AW-9	NOMURA HOLDINGS INC Corp Note Non Call	D			2.A FE	999,550	.95	116,000	1,000,000	999,858	.0	91	.0	.0	1.653	1.662	JJ	7,668	16,530	07/15/2021	07/14/2026
78081B-AN-3	ROYALTY PHARMA PLC Corp Note Call MW	D			2.C FE	687,841	.82	146,000	700,000	691,661	.0	1,144	.0	.0	2.150	2.344	MS	4,975	15,050	07/15/2021	09/02/2031
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					63,148,135	XXX	56,496,725	60,645,000	61,602,340	0	(457,677)	0	0	XXX	XXX	XXX	379,539	1,438,433	XXX	XXX
05550M-AU-8	Barclays Commerc BBCMS 2019-C3 A4 CMBS	4			1.A FM	1,464,938	.94	1,330,000	1,300,000	1,393,990	.0	(22,054)	.0	.0	3.583	1.770	MON	3,882	46,579	09/01/2021	05/15/2052
05551V-BJ-1	Barclays Commerc BBCMS 2021-C10 A5 CMBS	4			1.A FM	2,094,375	.86	526,000	2,000,000	2,051,357	.0	(19,479)	.0	.0	2.492	1.795	MON	4,153	49,840	08/11/2021	06/16/2031
06540R-AE-4	Bank BANK 2017-BNK9 A4 CMBS	4			1.A FM	1,675,430	.96	088,000	1,500,000	1,582,230	.0	(28,952)	.0	.0	3.538	1.542	MON	4,423	53,070	08/27/2021	11/15/2054
61769J-AY-7	Morgan Stanley C.MSC 2019-H6 ASB CMBS	4			1.A FM	570,479	.96	537,000	522,084	541,029	.0	(7,199)	.0	.0	3.224	1.221	MON	1,403	16,832	08/24/2021	06/15/2052

E10.2

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE 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	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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	
95000K-BB-0	Wells Fargo Comm WFCM 2016-NXS6 A4 CMBS			4	1.A FM	2,144,141	96.4300	1,928,600	2,000,000	2,042,733	0	(31,045)	0	0	2.918	1.360	MON	4,863	58,360	08/09/2021	11/15/2049	
95002M-AV-1	Wells Fargo Comm WFCM 2019-C52 ASB CMBS			4	1.A FM	297,628	95.8840	265,256	276,642	285,494	0	(3,098)	0	0	2.833	1.352	MON	653	7,837	08/24/2021	08/15/2052	
<b>1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>						8,246,991	XXX	7,093,429	7,598,726	7,896,833	0	(111,827)	0	0	XXX	XXX	XXX	19,377	232,518	XXX	XXX	
10806J-AA-1	Bridge Street CLO I Ltd BRDGS 2021-1A A1A CLO 144A			4	1.A FE	2,000,000	100.1500	2,002,996	2,000,000	2,000,000	0	0	0	0	6.109	6.154	JAJJ	24,436	139,201	08/02/2021	07/20/2034	
46090X-AA-9	Invesco CLO Ltd INVCO 2021-1A A1 CLO 144A			4	1.A FE	1,500,450	100.1250	1,501,872	1,500,000	1,500,362	0	(110)	0	0	5.918	5.952	JAJJ	19,232	100,317	08/10/2021	04/15/2034	
47048J-AZ-6	Jamestown CLO Ltd JMTN 2016-9A A2RR CLO 144A			4	1.C FE	1,000,000	100.1350	1,001,346	1,000,000	1,000,000	0	0	0	0	6.737	6.792	JAJJ	12,726	75,634	08/12/2021	07/25/2034	
89642D-AA-6	Trinitas CLO Ltd TRNTS 2021-16A CLO 144A			4	1.A FE	1,801,800	100.1000	1,801,802	1,800,000	1,858,727	0	(17,304)	0	0	6.059	5.040	JAJJ	21,812	124,364	08/04/2021	07/20/2034	
94950A-AQ-3	Wellfleet CLO Ltd WELF 2020-2A BR CLO 144A			4	1.C FE	1,000,000	99.7030	997,032	1,000,000	1,000,000	0	0	0	0	6.668	6.722	JAJJ	14,447	74,486	08/11/2021	07/15/2034	
98888D-BC-5	ZAIS CLO 15 Ltd ZAIS 2020-15A A1RR CLO 144A			4	1.A FE	2,000,000	100.1500	2,003,003	2,000,000	2,000,000	0	0	0	0	6.107	6.153	JAJJ	22,054	34,143	07/22/2024	07/28/2037	
<b>1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>						9,302,250	XXX	9,308,051	9,300,000	9,359,089	0	(17,414)	0	0	XXX	XXX	XXX	114,707	548,145	XXX	XXX	
<b>1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds</b>						80,697,376	XXX	72,898,205	77,543,726	78,858,262	0	(586,918)	0	0	0	XXX	XXX	XXX	513,623	2,219,096	XXX	XXX
<b>1309999999. Total - Hybrid Securities</b>						0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>1509999999. Total - Parent, Subsidiaries and Affiliates Bonds</b>						0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>1909999999. Subtotal - Bonds - Unaffiliated Bank Loans</b>						0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>2419999999. Total - Issuer Obligations</b>						108,338,868	XXX	98,348,727	104,838,000	106,223,088	0	(611,175)	0	0	0	XXX	XXX	XXX	611,617	2,293,892	XXX	XXX
<b>2429999999. Total - Residential Mortgage-Backed Securities</b>						41,020,481	XXX	34,210,405	39,512,552	40,909,727	0	(41,301)	0	0	0	XXX	XXX	XXX	104,943	1,259,307	XXX	XXX
<b>2439999999. Total - Commercial Mortgage-Backed Securities</b>						8,246,991	XXX	7,093,429	7,598,726	7,896,833	0	(111,827)	0	0	0	XXX	XXX	XXX	19,377	232,518	XXX	XXX
<b>2449999999. Total - Other Loan-Backed and Structured Securities</b>						9,302,250	XXX	9,308,051	9,300,000	9,359,089	0	(17,414)	0	0	0	XXX	XXX	XXX	114,707	548,145	XXX	XXX
<b>2459999999. Total - SVO Identified Funds</b>						0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>2469999999. Total - Affiliated Bank Loans</b>						0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>2479999999. Total - Unaffiliated Bank Loans</b>						0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>2489999999. Total - Unaffiliated Certificates of Deposit</b>						0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
<b>2509999999 - Total Bonds</b>						166,308,590	XXX	148,960,612	161,249,278	164,388,737	0	(781,717)	0	0	0	XXX	XXX	XXX	850,644	4,333,862	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ .....66,883,988 1B ..\$ ..... 4,502,720 1C ..\$ ..... 13,046,992 1D ..\$ .....20,852,257 1E ..\$ ..... 12,448,044 1F ..\$ .....11,229,670 1G ..\$ .....15,918,803  
 1B 2A ..\$ ..... 8,735,586 2B ..\$ ..... 8,455,832 2C ..\$ ..... 2,314,845  
 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 2024 OF THE 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
988880-BC-5	ZAIS CLO 15 Ltd ZAIS 2020-15A A1PR CLO 144A 6.107% 07/28/37	D	07/22/2024	Jefferies and Company		2,000,000	2,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,000,000	2,000,000	0
2509999997. Total - Bonds - Part 3						2,000,000	2,000,000	0
2509999998. Total - Bonds - Part 5						5,189,828	5,225,000	59,364
2509999999. Total - Bonds						7,189,828	7,225,000	59,364
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						7,189,828	XXX	59,364

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
36179W-LN-6	GNMA Pool MA7533 MBS 2.00% 08/20/51		12/01/2024	Paydown		263,260	263,260	268,689	268,443	0	(5,183)	0	(5,183)	0	263,260	0	0	0	2,951	08/20/2051
36202F-MA-1	GNMA Pool G2 4853 MBS 4.00% 11/20/40		12/01/2024	Paydown		158,476	158,476	174,026	172,740	0	(14,264)	0	(14,264)	0	158,476	0	0	0	3,441	11/20/2040
91282C-FK-2	US Treasury Note 3.50% 09/15/25		07/23/2024	JP Morgan Chase		985,465	1,000,000	981,331	989,913	0	3,608	0	3,608	0	992,522	0	(7,056)	(7,056)	29,959	09/15/2025
91282C-FN-6	US Treasury Note 4.25% 09/30/24		07/22/2024	Various		996,336	1,000,000	1,001,761	1,000,873	0	(271)	0	(271)	0	1,000,401	0	(4,065)	(4,065)	23,632	09/30/2024
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>						<b>2,403,537</b>	<b>2,421,736</b>	<b>2,425,807</b>	<b>2,430,769</b>	<b>0</b>	<b>(16,110)</b>	<b>0</b>	<b>(16,110)</b>	<b>0</b>	<b>2,414,659</b>	<b>0</b>	<b>(11,121)</b>	<b>(11,121)</b>	<b>59,983</b>	<b>XXX</b>
57582R-W6-9	MASSACHUSETTS ST GO Cont Call 3.00% 04/01/47		07/22/2024	Wachovia Bank		256,096	320,000	257,706	260,055	0	854	0	854	0	260,909	0	(4,813)	(4,813)	7,787	04/01/2047
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>256,096</b>	<b>320,000</b>	<b>257,706</b>	<b>260,055</b>	<b>0</b>	<b>854</b>	<b>0</b>	<b>854</b>	<b>0</b>	<b>260,909</b>	<b>0</b>	<b>(4,813)</b>	<b>(4,813)</b>	<b>7,787</b>	<b>XXX</b>
542433-WZ-6	LONG BEACH CA UN GO Cont Call 3.00% 08/01/48		07/22/2024	RBC Capital Markets		349,765	440,000	356,602	359,534	0	1,064	0	1,064	0	360,598	0	(10,833)	(10,833)	12,907	08/01/2048
812627-MH-7	SEATTLE WA GO Cont Call 5.00% 09/01/39		07/22/2024	RBC Capital Markets		473,903	420,000	489,674	480,193	0	(3,399)	0	(3,399)	0	476,794	0	(2,891)	(2,891)	18,783	09/01/2039
<b>0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						<b>823,668</b>	<b>860,000</b>	<b>846,276</b>	<b>839,727</b>	<b>0</b>	<b>(2,335)</b>	<b>0</b>	<b>(2,335)</b>	<b>0</b>	<b>837,392</b>	<b>0</b>	<b>(13,724)</b>	<b>(13,724)</b>	<b>31,690</b>	<b>XXX</b>
052398-HT-4	AUSTIN TX ARPT S Rev Bond Cont Call 5.00% 11/15/42		03/22/2024	Barclays Group Inc.		283,179	265,000	280,052	278,157	0	(286)	0	(286)	0	277,871	0	5,308	5,308	4,822	11/15/2042
12677R-DG-9	CABARRUS CNTY NC Rev Bond Non Call 5.00% 06/01/32		03/22/2024	Pershing		82,554	70,000	80,002	78,627	0	(208)	0	(208)	0	78,419	0	4,135	4,135	1,118	06/01/2032
29270C-4W-2	ENERGY N W WA ELEC REVENUE Rev Bond Cont Call 5.00% 07/01/35		03/22/2024	HILLTOP SECURITIES		448,860	385,000	451,178	442,084	0	(1,388)	0	(1,388)	0	440,696	0	8,164	8,164	14,170	07/01/2035
31320M-Y8-2	FHLMC Pool SD0735 MBS 3.00% 11/01/51		12/01/2024	Paydown		351,684	351,684	373,939	373,017	0	(21,333)	0	(21,333)	0	351,684	0	0	0	5,914	11/01/2051
31320N-HF-3	FHLMC Pool SD1130 MBS 4.00% 07/01/52		12/01/2024	Paydown		79,645	79,645	79,887	79,881	0	(236)	0	(236)	0	79,645	0	0	0	1,893	07/01/2052
31320N-RR-6	FHLMC Pool SD1396 MBS 4.50% 07/01/52		12/01/2024	Paydown		83,031	83,031	83,822	83,793	0	(762)	0	(762)	0	83,031	0	0	0	2,488	07/01/2052
31320P-YS-1	FHLMC Pool SD2521 MBS 6.00% 03/01/53		12/01/2024	Paydown		84,092	84,092	86,280	86,254	0	(2,162)	0	(2,162)	0	84,092	0	0	0	2,719	03/01/2053
31330M-4X-0	FHLMC Pool RA6238 MBS 2.50% 11/01/51		12/01/2024	Paydown		771,438	771,438	793,134	792,239	0	(20,801)	0	(20,801)	0	771,438	0	0	0	10,322	11/01/2051
31330N-BB-8	FHLMC Pool RA6334 MBS 2.00% 11/01/51		12/01/2024	Paydown		353,684	353,684	355,038	354,957	0	(1,272)	0	(1,272)	0	353,684	0	0	0	4,390	11/01/2051
31374C-RM-0	FNMA Pool FN310192 MBS 4.50% 09/01/40		12/01/2024	Paydown		153,045	153,045	164,906	164,161	0	(11,115)	0	(11,115)	0	153,045	0	0	0	3,922	09/01/2040
31400Q-GA-7	FNMA Pool CB4692 MBS 5.50% 09/01/52		12/01/2024	Paydown		43,984	43,984	45,199	45,183	0	(1,198)	0	(1,198)	0	43,984	0	0	0	1,321	09/01/2052
31400Q-PF-6	FNMA Pool CB4921 MBS 6.00% 10/01/52		12/01/2024	Paydown		164,329	164,329	169,772	169,749	0	(5,420)	0	(5,420)	0	164,329	0	0	0	5,015	10/01/2052
31400R-R3-9	FNMA Pool CB5905 MBS 5.50% 03/01/53		12/01/2024	Paydown		50,374	50,374	51,148	51,137	0	(763)	0	(763)	0	50,374	0	0	0	1,482	03/01/2053
3140X7-HG-7	FNMA Pool FM3830 MBS 3.00% 04/01/50		12/01/2024	Paydown		225,234	225,234	238,150	237,574	0	(12,339)	0	(12,339)	0	225,234	0	0	0	3,754	04/01/2050
3140XB-7F-1	FNMA Pool FM8093 MBS 2.50% 07/01/51		12/01/2024	Paydown		366,930	366,930	385,620	384,763	0	(17,833)	0	(17,833)	0	366,930	0	0	0	4,686	07/01/2051
3140XC-LU-0	FNMA Pool FM8438 MBS 2.50% 08/01/51		12/01/2024	Paydown		410,856	410,856	429,666	428,879	0	(18,023)	0	(18,023)	0	410,856	0	0	0	6,159	08/01/2051
3140XJ-YF-4	FNMA Pool FS3409 MBS 5.50% 12/01/52		12/01/2024	Paydown		297,295	297,295	303,520	303,424	0	(6,129)	0	(6,129)	0	297,295	0	0	0	8,205	12/01/2052
3140XL-GP-7	FNMA Pool FS4705 MBS 6.00% 05/01/53		12/01/2024	Paydown		70,292	70,292	72,082	72,071	0	(1,779)	0	(1,779)	0	70,292	0	0	0	2,536	05/01/2053
64972G-E5-9	NEW YORK CITY NY MUNI WTR FIN Rev Bond Call 4.125% 06/15/47		07/22/2024	Merrill Lynch		596,720	595,000	597,136	597,079	0	(102)	0	(102)	0	596,977	0	(257)	(257)	14,863	06/15/2047
659079-DV-6	NORTH DAVIS CNTY UT SWR DIST S Rev Bond Call 3.00% 03/01/39		03/22/2024	Pershing		605,860	680,000	594,102	596,151	0	934	0	934	0	597,085	0	8,775	8,775	11,617	03/01/2039
73358F-FL-1	PORT AUTH OF NEW YORK & NEW JE Rev Bond Cont Call 5.00% 08/01/38		03/22/2024	JP Morgan Chase		492,255	450,000	487,310	482,377	0	(741)	0	(741)	0	481,636	0	10,619	10,619	14,688	08/01/2038
735389-J3-3	PORT OF SEATTLE WA REVENUE Rev Bond Cont Call 5.00% 04/01/44		07/22/2024	Merrill Lynch		570,534	555,000	582,517	576,772	0	(2,095)	0	(2,095)	0	574,677	0	(4,142)	(4,142)	22,508	04/01/2044
79467B-FX-8	SALES TAX SECURI Rev Bond Non Call 4.631% 01/01/28		03/22/2024	Sun Trust		150,102	150,000	147,284	147,772	0	119	0	119	0	147,891	0	2,211	2,211	7,988	01/01/2028
864784-GM-9	SUFFOLK CNTY NY Rev Bond Cont Call 3.00% 06/01/45		03/22/2024	Morgan Stanley		393,775	475,000	387,738	391,474	0	562	0	562	0	392,035	0	1,740	1,740	4,552	06/01/2045
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>7,129,752</b>	<b>7,130,913</b>	<b>7,239,482</b>	<b>7,217,575</b>	<b>0</b>	<b>(124,370)</b>	<b>0</b>	<b>(124,370)</b>	<b>0</b>	<b>7,093,200</b>	<b>0</b>	<b>36,553</b>	<b>36,553</b>	<b>161,132</b>	<b>XXX</b>
00206R-ML-3	AT&T INC Corp Note Call MW 1.70% 03/25/26		07/22/2024	Morgan Stanley		921,736	975,000	865,839	903,050	0	17,198	0	17,198	0	920,248	0	1,488	1,488	13,720	03/25/2026
031162-CJ-7	AMGEN INC Corp Note Call MW 2.60% 08/19/26		07/22/2024	Merrill Lynch		715,493	750,000	688,980	707,497	0	8,571	0	8,571	0	716,068	0	(575)	(575)	18,092	08/19/2026
05531F-BE-2	BB&T CORPORATION Corp Note Call 3.70% 06/05/25		10/03/2024	Pershing		893,601	900,000	996,435	934,744	0	(19,537)	0	(19,537)	0	915,207	0	(21,606)	(21,606)	27,658	06/05/2025

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
056020-AY-9	BMO Mortgage Tru BMO 2022-C3 A5 CMBS 5.313% 09/15/54		09/24/2024	Merrill Lynch		2,096,172	2,000,000	2,035,469	2,031,555	0	(2,439)	0	(2,439)	0	2,029,116	0	67,054	67,054	86,772	09/15/2054
06541M-BN-3	Bank BANK 2022-BNK42 A5 CMBS 4.493% 06/15/55		09/24/2024	Merrill Lynch		2,389,500	2,400,000	2,290,219	2,301,164	0	6,735	0	6,735	0	2,307,898	0	81,602	81,602	88,063	06/15/2055
075887-BV-0	BECTON DICKINSON & CO Corp Note Call MW 3.363% 06/06/24		06/06/2024	Maturity		275,000	275,000	277,494	275,310	0	(310)	0	(310)	0	275,000	0	0	0	4,624	06/06/2024
110122-CM-8	BRISTOL-MYERS SQUIBB CO Corp Note Call MW 2.900% 07/26/24		07/22/2024	JP Morgan Chase		599,874	600,000	625,458	605,077	0	(5,077)	0	(5,077)	0	600,000	0	(126)	(126)	17,255	07/26/2024
11134L-AF-6	BROCOM CRP / FIN Corp Note Call MW 3.625% 01/15/24		01/15/2024	Maturity		400,000	400,000	418,080	400,000	0	0	0	0	0	400,000	0	0	0	7,250	01/15/2024
11135F-BB-6	BROADCOM INC Corp Note Call MW 3.150% 11/15/25		10/03/2024	Merrill Lynch		542,394	550,000	591,564	567,923	0	(7,536)	0	(7,536)	0	560,386	0	(17,993)	(17,993)	15,352	11/15/2025
12592B-AQ-7	CNH INDUSTRIAL CAP LLC Corp Note Call MW 4.550% 04/10/28		07/22/2024	Market Axess		123,244	125,000	124,113	124,229	0	92	0	92	0	124,321	0	(1,078)	(1,078)	4,471	04/10/2028
14448C-AN-4	CARRIER GLOBAL Corp Note Call MW 2.242% 02/15/25		07/22/2024	Merrill Lynch		932,349	950,000	885,438	918,602	0	15,414	0	15,414	0	934,016	0	(1,667)	(1,667)	19,997	02/15/2025
166764-BD-1	CHEVRON CORP Corp Note Call MW 3.326% 11/17/25		10/03/2024	Morgan Stanley		892,521	900,000	988,263	935,802	0	(16,606)	0	(16,606)	0	919,195	0	(26,674)	(26,674)	26,359	11/17/2025
172967-MQ-1	CITIGROUP INC Corp Note Call MW 3.106% 04/08/26		10/03/2024	Barclays Group Inc.		1,161,744	1,175,000	1,232,108	1,191,105	0	(12,055)	0	(12,055)	0	1,179,050	0	(17,306)	(17,306)	34,559	04/08/2026
172967-NX-5	CITIGROUP INC Corp Note Call MW 5.610% 09/29/26		07/22/2024	Barclays Group Inc.		1,779,952	1,775,000	1,775,000	1,775,000	0	0	0	0	0	1,775,000	0	4,952	4,952	81,322	09/29/2026
20030N-CR-0	COMCAST CORP Corp Note Call MW 3.700% 04/15/24		04/15/2024	Maturity		600,000	600,000	634,302	603,227	0	(3,227)	0	(3,227)	0	600,000	0	0	0	11,100	04/15/2024
20268J-AK-9	COMMONSPIRIT HEALTH Corp Note Call 6.073% 11/01/27		07/22/2024	Wachovia Bank		788,807	765,000	787,927	784,153	0	(2,556)	0	(2,556)	0	781,598	0	7,209	7,209	33,811	11/01/2027
29444U-BF-2	EQUINIX INC Corp Note Call MW 1.250% 07/15/25		10/03/2024	Merrill Lynch		679,889	700,000	705,012	701,893	0	(993)	0	(993)	0	700,900	0	(21,011)	(21,011)	10,670	07/15/2025
29736R-AS-9	ESTEE LAUDER CO INC Corp Note Call MW 4.375% 05/15/28		07/23/2024	Merrill Lynch		148,088	150,000	150,198	150,173	0	(25)	0	(25)	0	150,148	0	(2,060)	(2,060)	4,539	05/15/2028
341081-GK-7	FLORIDA POWER & LIGHT CO Corp Note Call MW 5.050% 04/01/28		10/03/2024	Pershing		154,662	150,000	155,093	154,501	0	(758)	0	(758)	0	153,742	0	920	920	7,638	04/01/2028
36264F-AN-1	HALEON US CAPITAL LLC Corp Note Call MW 4.000% 03/24/52		09/20/2024	Merrill Lynch		853,550	1,000,000	833,100	834,537	0	1,950	0	1,950	0	836,486	0	17,064	17,064	39,889	03/24/2052
37045X-CX-2	GENERAL MOTORS FINL CO Corp Note Call MW 2.750% 06/20/25		10/03/2024	Barclays Group Inc.		936,035	950,000	1,004,910	970,246	0	(11,033)	0	(11,033)	0	959,213	0	(23,178)	(23,178)	20,610	06/20/2025
437076-BK-7	HOME DEPOT INC Corp Note Call MW 3.350% 09/15/25		10/03/2024	Barclays Group Inc.		893,250	900,000	990,720	934,281	0	(17,789)	0	(17,789)	0	916,492	0	(23,242)	(23,242)	31,741	09/15/2025
43811J-AD-9	Honda Auto Recei HAROT 2021-2 A4 ABS 0.550% 08/16/27		10/10/2024	National Financial Services Co		995,859	1,000,000	969,766	988,057	0	7,550	0	7,550	0	995,607	0	253	253	4,522	08/16/2027
438516-BW-5	HONEYWELL INTERNATIONAL Corp Note Call MW 2.300% 08/15/24		07/22/2024	JP Morgan Chase		598,722	600,000	617,784	603,859	0	(3,859)	0	(3,859)	0	600,000	0	(1,278)	(1,278)	12,957	08/15/2024
440452-AG-5	HORNEL FOODS CRP Corp Note Call MW 0.650% 06/03/24		06/03/2024	Maturity		600,000	600,000	594,084	598,950	0	1,050	0	1,050	0	600,000	0	0	0	1,950	06/03/2024
458140-BD-1	INTEL CORP Corp Note Call MW 2.875% 05/11/24		05/11/2024	Maturity		600,000	600,000	623,724	602,134	0	(2,134)	0	(2,134)	0	600,000	0	0	0	8,625	05/11/2024
45866F-AD-6	INTERCONTINENTALEXCHANGE Corp Note Call MW 3.750% 12/01/25		10/03/2024	Morgan Stanley		521,913	525,000	582,125	548,557	0	(10,656)	0	(10,656)	0	537,901	0	(15,988)	(15,988)	16,570	12/01/2025
46647P-CZ-7	JPMORGAN CHASE Corp Note Call MW 4.080% 04/26/26		10/03/2024	Mitsubishi Bank LTD		1,816,313	1,825,000	1,763,735	1,800,903	0	(3,242)	0	(3,242)	0	1,797,661	0	18,652	18,652	69,910	04/26/2026
478115-AH-1	JOHNS HOPKINS UNIVERSITY Corp Note Call MW 4.705% 07/01/32		09/19/2024	Merrill Lynch		1,441,286	1,400,000	1,399,188	1,399,326	0	47	0	47	0	1,399,374	0	41,912	41,912	80,325	07/01/2032
49177J-AF-9	KENVUE INC Corp Note Call MW 5.050% 03/22/28		07/23/2024	CitiGroup		152,031	150,000	154,796	154,587	0	(572)	0	(572)	0	154,015	0	(1,984)	(1,984)	6,355	03/22/2028
50249A-AF-0	LYB INT FINANCE III Corp Note Call MW 1.250% 10/01/25		10/03/2024	Market Axess		664,398	687,000	690,751	688,550	0	(700)	0	(700)	0	687,850	0	(23,452)	(23,452)	8,659	10/01/2025

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
539830-BH-1	LOCKHEED MARTIN CORP Corp Note Call MW 3.550% 01/15/26		10/03/2024	Pershing		321,661	324,000	359,504	339,240	0	(6,433)	0	(6,433)	0	332,807	0	(11,146)	(11,146)	14,026	01/15/2026
55336V-AA-8	MPLX LP Corp Note Call MW 4.000% 02/15/25		10/03/2024	Market Axess		895,590	900,000	985,788	923,006	0	(19,982)	0	(19,982)	0	903,025	0	(7,435)	(7,435)	40,900	02/15/2025
55336V-AR-1	MPLX LP Corp Note Call MW 4.000% 03/15/28		10/03/2024	Merrill Lynch		123,368	125,000	121,303	121,800	0	530	0	530	0	122,330	0	1,037	1,037	5,264	03/15/2028
571676-AT-2	MARS INC Corp Note Call MW 144A 4.550% 04/20/28		10/03/2024	Banco Bilbao Viscaya		151,464	150,000	151,577	151,395	0	(231)	0	(231)	0	151,165	0	299	299	6,522	04/20/2028
61747Y-EB-7	MORGAN STANLEY Corp Note Call MW 4.879% 01/22/25		12/22/2024	Call	100.0000	600,000	600,000	592,956	597,515	0	3,809	0	3,809	0	601,323	0	(1,323)	(1,323)	34,159	01/22/2025
61747Y-EM-3	MORGAN STANLEY Corp Note Call MW 2.630% 02/18/26		07/22/2024	JP Morgan Chase		2,777,229	2,825,000	2,645,669	2,747,024	0	46,284	0	46,284	0	2,793,308	0	(16,079)	(16,079)	69,138	02/18/2026
61769J-AY-7	Morgan Stanley C MSC 2019-H6 ASB CMBS 3.224% 06/15/52		12/01/2024	Paydown		77,916	77,916	85,138	81,818	0	(3,902)	0	(3,902)	0	77,916	0	0	0	1,775	06/15/2052
67066G-AL-8	NVIDIA CORP Corp Note Call MW 0.584% 06/14/24		06/14/2024	Maturity		600,000	600,000	592,470	598,585	0	1,415	0	1,415	0	600,000	0	0	0	1,752	06/14/2024
68389X-CC-7	ORACLE CORP Corp Note Call MW 1.650% 03/25/26		10/03/2024	JP Morgan Chase		552,604	575,000	585,856	580,176	0	(1,805)	0	(1,805)	0	578,371	0	(25,768)	(25,768)	9,725	03/25/2026
70450Y-AC-7	PAYPAL HOLDINGS INC Corp Note Call MW 2.400% 10/01/24		07/22/2024	ING Group		596,364	600,000	619,026	604,839	0	(4,051)	0	(4,051)	0	600,788	0	(4,424)	(4,424)	11,680	10/01/2024
717081-DM-2	PFIZER INC Corp Note MW 3.400% 05/15/24		05/15/2024	Maturity		425,000	425,000	448,197	428,705	0	(3,705)	0	(3,705)	0	425,000	0	0	0	7,225	05/15/2024
74460W-AG-2	PUBLIC STORAGE Corp Note Call MW 5.100% 08/01/33		07/22/2024	Barclays Group Inc.		201,146	200,000	199,656	199,669	0	16	0	16	0	199,684	0	1,462	1,462	10,115	08/01/2033
87612E-BD-7	TARGET CORP Corp Note MW 3.500% 07/01/24		07/01/2024	Maturity		600,000	600,000	634,104	606,977	0	(6,977)	0	(6,977)	0	600,000	0	0	0	21,000	07/01/2024
89236T-GX-7	TOYOTA MOTOR CREDIT CORP Corp Note MW 3.000% 04/01/25		07/22/2024	Morgan Stanley		369,326	375,000	369,799	372,704	0	1,014	0	1,014	0	373,717	0	(4,391)	(4,391)	9,125	04/01/2025
928563-AH-8	VMWARE INC Corp Note Call MW 1.000% 08/15/24		07/22/2024	Pershing		672,908	675,000	674,676	674,933	0	60	0	60	0	674,993	0	(2,086)	(2,086)	6,338	08/15/2024
928563-AJ-4	VMWARE INC Corp Note Call MW 1.400% 08/15/26		10/03/2024	JP Morgan Chase		474,235	500,000	499,150	499,550	0	128	0	128	0	499,679	0	(25,444)	(25,444)	7,953	08/15/2026
94974B-GA-2	WELLS FARGO CO Corp Note Non Call 3.300% 09/09/24		09/09/2024	Maturity		925,000	925,000	997,548	941,156	0	(16,156)	0	(16,156)	0	925,000	0	0	0	30,525	09/09/2024
95000U-2H-5	WELLS FARGO CO Corp Note Call MW 5.897% 10/30/25		07/22/2024	Stifel Nicolaus & Co.		916,573	925,000	870,120	906,629	0	16,870	0	16,870	0	923,499	0	(6,925)	(6,925)	16,259	10/30/2025
95000U-3C-5	WELLS FARGO CO Corp Note Call MW 4.540% 08/15/26		07/22/2024	Market Axess		891,252	900,000	876,699	890,635	0	(3,334)	0	(3,334)	0	887,301	0	3,951	3,951	38,363	08/15/2026
95002M-AV-1	Wells Fargo Comm WFCM 2019-C52 ASB CMBS 2.833% 08/15/52		12/01/2024	Paydown		23,358	23,358	25,130	24,367	0	(1,009)	0	(1,009)	0	23,358	0	0	0	557	08/15/2052
969457-BW-9	WILLIAMS COMPANIES INC Corp Note Call MW 4.550% 06/24/24		06/24/2024	Maturity		400,000	400,000	427,784	402,908	0	(2,908)	0	(2,908)	0	400,000	0	0	0	9,100	06/24/2024
98138H-AH-4	WORKDAY INC Corp Note Call MW 3.700% 04/01/29		10/03/2024	Merrill Lynch		121,995	125,000	118,759	119,431	0	721	0	721	0	120,153	0	1,842	1,842	4,664	04/01/2029
78016E-ZU-4	ROYAL BANK OF CANADA Corp Note Non Call 0.650% 07/29/24	A	07/22/2024	Wachovia Bank		1,248,950	1,250,000	1,249,188	1,249,843	0	153	0	153	0	1,249,996	0	(1,046)	(1,046)	7,990	07/29/2024
00774M-AW-5	AERCAP IRELAND CAP/GLOBA Corp Note Call MW 3.000% 10/29/28	D	07/22/2024	Pershing		137,742	150,000	132,465	134,482	0	1,594	0	1,594	0	136,076	0	1,666	1,666	3,300	10/29/2028
05964H-AB-1	BANCO SANTANDER SA Corp Note Non-Call 4.250% 04/11/27	D	07/22/2024	Merrill Lynch		195,206	200,000	192,738	193,950	0	959	0	959	0	194,908	0	298	298	6,658	04/11/2027
05971K-AE-9	BANCO SANTANDER SA Corp Note Non Call 2.746% 05/28/25	D	10/03/2024	Wachovia Bank		986,670	1,000,000	1,055,620	1,020,749	0	(11,126)	0	(11,126)	0	1,009,622	0	(22,952)	(22,952)	23,341	05/28/2025
58507L-BB-4	MEDTRONIC GLOBAL HLDINGS Corp Note Call MW 4.250% 03/30/28	D	07/23/2024	Merrill Lynch		147,807	150,000	149,961	149,971	0	4	0	4	0	149,975	0	(2,168)	(2,168)	5,206	03/30/2028
62954H-BE-7	NXP BV/NXP FDG/NXP USA Corp Note Call MW 4.400% 06/01/27	D	10/03/2024	Merrill Lynch		75,206	75,000	74,935	74,948	0	11	0	11	0	74,959	0	247	247	2,778	06/01/2027

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	
69916X-AW-5	Parallel Ltd PARL 2019-1A BR CLO 144A 6.679% 07/20/32	D	10/15/2024	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	111,281	07/20/2032	
87241E-AQ-8	TCW CLO 2019-1 AMR Ltd. TCW 2019-1A ASNR CLO 144A 5.967% 08/16/34	D	08/06/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	200,349	08/16/2034	
98888D-AN-2	ZAIS CLO 15 Ltd ZAIS 2020-15A A1R CLO 144A 6.229% 07/28/32	D	07/29/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	105,506	07/28/2032	
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						49,176,953	49,552,274	49,687,491	49,325,997	0	(70,548)	0	(70,548)	0	49,255,445	0	(78,497)	(78,497)	1,637,939	XXX	
<b>2509999997. Total - Bonds - Part 4</b>						59,790,006	60,284,923	60,456,762	60,074,123	0	(212,509)	0	(212,509)	0	59,861,605	0	(71,602)	(71,602)	1,898,531	XXX	
<b>2509999998. Total - Bonds - Part 5</b>						5,254,084	5,225,000	5,189,828	0	0	1,097	0	1,097	0	5,190,925	0	63,158	63,158	127,751	XXX	
<b>2509999999. Total - Bonds</b>						65,044,090	65,509,923	65,646,590	60,074,123	0	(211,412)	0	(211,412)	0	65,052,530	0	(8,444)	(8,444)	2,026,282	XXX	
<b>4509999997. Total - Preferred Stocks - Part 4</b>						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
<b>4509999998. Total - Preferred Stocks - Part 5</b>						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
<b>4509999999. Total - Preferred Stocks</b>						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
<b>5989999997. Total - Common Stocks - Part 4</b>						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
<b>5989999998. Total - Common Stocks - Part 5</b>						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
<b>5989999999. Total - Common Stocks</b>						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
<b>5999999999. Total - Preferred and Common Stocks</b>						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
<b>6009999999 - Totals</b>						65,044,090	XXX	65,646,590	60,074,123	0	(211,412)	0	(211,412)	0	65,052,530	0	(8,444)	(8,444)	2,026,282	XXX	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE 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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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	
001084-AS-1	AGCO CORP Corp Note Call MW 5.800% 03/21/34		04/04/2024	Merrill Lynch	07/22/2024	Sun Trust	500,000	501,360	505,220	501,343	0	(17)	0	(17)	0	0	3,877	3,877	9,828	1,369	
00287Y-DS-5	ABBYIE INC Corp Note Call MW 4.800% 03/15/29		06/07/2024	RBC Capital Markets	07/22/2024	Barclays Group Inc.	400,000	397,172	401,952	397,252	0	80	0	80	0	0	4,700	4,700	7,840	5,547	
02665W-EV-9	AMERICAN HONDA FINANCE Corp Note Non Call 5.650% 11/15/28		05/10/2024	JP Morgan Chase	07/22/2024	Barclays Group Inc.	200,000	204,480	206,596	204,310	0	(170)	0	(170)	0	0	2,286	2,286	7,784	5,619	
04636N-AF-0	ASTRAZENECA FINANCE LLC Corp Note Call MW 4.875% 03/03/28		06/07/2024	Pershing	07/22/2024	SG Cowen and Company	300,000	299,007	301,956	299,046	0	39	0	39	0	0	2,910	2,910	5,688	3,941	
345397-E6-6	FORD MOTOR CREDIT CO LLC Corp Note Call MW 6.125% 03/08/34		04/04/2024	CitiGroup	09/20/2024	Citadel Securities	500,000	498,930	512,465	498,998	0	68	0	68	0	0	13,467	13,467	16,589	2,552	
548661-EQ-6	LOWE'S COS INC Corp Note Call MW 5.150% 07/01/33		04/04/2024	Wachovia Bank	07/22/2024	Pershing	500,000	500,685	504,435	500,684	0	(1)	0	(1)	0	0	3,751	3,751	14,449	6,938	
571748-BU-5	MARSH & MCLENNAN COS INC Corp Note Call MW 5.400% 09/15/33		04/04/2024	Morgan Stanley	07/22/2024	CitiGroup	500,000	510,205	516,570	509,964	0	(241)	0	(241)	0	0	6,606	6,606	9,600	1,725	
693475-BR-5	PNC FINANCIAL SERVICES Corp Note Call 5.582% 06/12/29		05/10/2024	Merrill Lynch	07/22/2024	Deutsche Bank	250,000	251,063	254,133	251,030	0	(33)	0	(33)	0	0	3,103	3,103	8,567	5,892	
756109-CG-7	REALTY INCOME CORP Corp Note Call MW 5.125% 02/15/34		04/04/2024	JP Morgan Chase	07/22/2024	Market Axess	500,000	488,585	493,590	488,902	0	317	0	317	0	0	4,688	4,688	13,311	5,837	
78409V-BG-8	S&P GLOBAL INC Corp Note Call MW 4.250% 05/01/29		05/10/2024	Merrill Lynch	07/22/2024	Merrill Lynch	250,000	240,970	244,923	241,279	0	309	0	309	0	0	3,643	3,643	2,420	384	
91159H-JK-7	US BANCORP Corp Note Call MW 4.653% 02/01/29		06/07/2024	JP Morgan Chase	07/22/2024	Barclays Group Inc.	400,000	390,484	394,348	390,717	0	233	0	233	0	0	3,631	3,631	8,892	6,669	
22550L-2K-6	CREDIT SUISSE NEW YORK Corp Note Non Call 5.000% 07/09/27	D	06/07/2024	JP Morgan Chase	07/22/2024	Merrill Lynch	400,000	396,088	399,784	396,245	0	157	0	157	0	0	3,539	3,539	10,778	8,389	
449276-AE-4	IBM INTERNAT CAPITAL Corp Note Call MW 4.900% 02/05/34	D	04/04/2024	BNP Paribar Securities Corp	07/22/2024	CitiGroup	525,000	510,799	518,112	511,155	0	356	0	356	0	0	6,957	6,957	12,005	4,502	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,225,000	5,189,828	5,254,084	5,190,925	0	1,097	0	1,097	0	0	63,158	63,158	127,751	59,364	
2509999998. Total - Bonds							5,225,000	5,189,828	5,254,084	5,190,925	0	1,097	0	1,097	0	0	63,158	63,158	127,751	59,364	
4509999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals							5,189,828	5,254,084	5,190,925	5,190,925	0	1,097	0	1,097	0	0	63,158	63,158	127,751	59,364	

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**



ANNUAL STATEMENT FOR THE YEAR 2024 OF THE 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
	US Treasury Bill 912797KA4		12/31/2024	4.129	02/20/2025	500,115	0	57
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					500,115	0	57
0109999999	Total - U.S. Government Bonds					500,115	0	57
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
	GTA Funding LLC Disc Comm Paper		12/19/2024	4.430	01/06/2025	2,248,614	0	3,320
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					2,248,614	0	3,320
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					2,248,614	0	3,320
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					2,748,729	0	3,377
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					2,748,729	0	3,377
261908-10-7	Dreyfus Treasury Cash Mgmt Fund		12/03/2024	0.000		16,991	0	8,659
31846V-54-2	First American Treasury Obligations Fund Z		12/23/2024	0.000		2,829,967	0	58,521
38141W-32-3	Goldman Sachs Treasury Obligations Fund		12/16/2024	0.000		3,389,403	0	25,011
665279-87-3	Northern Inst Ins-Treasury Port		12/30/2024	0.000		1,430,959	0	41,021
8AMMFO-9M-5	US Bank MONEY MARKET IT&C 3 0		12/16/2024	0.000		3,019	0	0
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					7,670,339	0	133,212
8609999999	Total Cash Equivalents					10,419,068	0	136,589

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 Number  
 1A 1A ..\$ ..... 500,115 1B ..\$ ..... 0 1C ..\$ ..... 0 1D ..\$ ..... 0 1E ..\$ ..... 2,248,614 1F ..\$ ..... 0 1G ..\$ ..... 0  
 1B 2A ..\$ ..... 0 2B ..\$ ..... 0 2C ..\$ ..... 0  
 1C 3A ..\$ ..... 0 3B ..\$ ..... 0 3C ..\$ ..... 0  
 1D 4A ..\$ ..... 0 4B ..\$ ..... 0 4C ..\$ ..... 0  
 1E 5A ..\$ ..... 0 5B ..\$ ..... 0 5C ..\$ ..... 0  
 1F 6 ..\$ ..... 0

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MCNA Insurance Company

**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		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR	B. Ar rsd ins code, sec.23-63-206	114,915	114,869	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		0	0	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	B. Nv nrs 682b.015	0	0	209,770	208,755
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	B. Nc rsd ins code, sec. 58-5-50	424,535	422,480	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	B. Sc rsd ins code, sec. 38-9-80	129,858	129,229	0	0
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX	B. Tx ins code 406	2,009,385	1,984,500	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	0	0	0	0
59. Subtotal	XXX	XXX	2,678,693	2,651,078	209,770	208,755
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 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0