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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

ProAssurance Insurance Company of America

NAIC Group Code 02698 (Current Period), 02698 (Prior Period) NAIC Company Code 14460 Employer's ID Number 58-1403235

Organized under the Laws of Illinois, State of Domicile or Port of Entry Illinois

Country of Domicile United States

Incorporated/Organized 05/23/1980 Commenced Business 01/22/1981

Statutory Home Office 225 S. College St., Ste. 100 (Street and Number), Springfield, IL, US 62704 (City or Town, State, Country and Zip Code)

Main Administrative Office 3000 Meridian Boulevard, Suite 400 (Street and Number) Franklin, TN, US 37067 (City or Town, State, Country and Zip Code) 615-371-8776 (Area Code) (Telephone Number)

Mail Address 100 Brookwood Place, Suite 300 (Street and Number or P.O. Box), Birmingham, AL, US 35209 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Brookwood Place, Suite 300 (Street and Number) Birmingham, AL, US 35209 (City or Town, State, Country and Zip Code) 205-877-4400 (Area Code) (Telephone Number)

Internet Web Site Address www.PICAGroup.com

Statutory Statement Contact Elaine Marie Sparks (Name) 615-301-1445 (Area Code) (Telephone Number) (Extension)

financialfilings@picagroup.com (E-Mail Address) 615-324-9169 (Fax Number)

OFFICERS

Name	Title	Name	Title
ROBERT DAVID FRANCIS #	PRESIDENT	KATHRYN ANNE NEVILLE ESQ	SECRETARY
DANA SHANNON HENDRICKS	TREASURER	MARGARET A CHRISTIAN #	EXECUTIVE VICE PRESIDENT

OTHER OFFICERS

EDWARD LEWIS RAND JR.	CHAIRMAN	LAWRENCE KERRY COCHRAN	VICE PRESIDENT

DIRECTORS OR TRUSTEES

JEFFREY ALAN CROWHURST DPM	ROBERT DAVID FRANCIS #	DANA SHANNON HENDRICKS	JEFFREY PATTON LISENBY ESQ
KIRK HOWARD PETERSON ESQ	VALERIE GAYLE PURDY	EDWARD LEWIS RAND JR.	

State of ALABAMA

County of JEFFERSON ss

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

ROBERT DAVID FRANCIS	KATHRYN ANNE NEVILLE ESQ	DANA SHANNON HENDRICKS
PRESIDENT	SECRETARY	TREASURER

Subscribed and sworn to before me this 9th day of MAY, 2024

a. Is this an original filing? Yes [X] No [ ]

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached

JEAN H. NOOJIN
Notary Public
Alabama State at Large
My Commission Expires April 22, 2025

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State of ALABAMA

County of JEFFERSON ss

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

ROBERT DAVID FRANCIS PRESIDENT	KATHRYN ANNE NEVILLE ESQ SECRETARY	DANA SHANNON HENDRICKS TREASURER

a. Is this an original filing? Yes [X] No [ ]

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

Subscribed and sworn to before me this 3rd day of MAY, 2024

JEAN H. NOOJIN
Notary Public
Alabama State at Large
My Commission Expires April 22, 2025

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	223,752,768		223,752,768	228,986,270
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	1,809,351		1,809,351	1,919,336
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	19,697,279		19,697,279	19,862,853
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 6,118,584), cash equivalents ($ 1,664,321) and short-term investments ($)	7,782,905		7,782,905	6,745,418
6. Contract loans (including $ premium notes)				
7. Derivatives				
8. Other invested assets	46,521,638		46,521,638	46,658,526
9. Receivables for securities	281,046		281,046	281,046
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	299,844,987		299,844,987	304,453,449
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	1,665,424		1,665,424	1,732,475
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,530,451	406,683	1,123,768	1,643,432
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,766,697		3,766,697	4,469,015
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,096,298		1,096,298	1,569,520
19. Guaranty funds receivable or on deposit	4,038		4,038	6,209
20. Electronic data processing equipment and software	2,049,290	1,992,432	56,858	61,351
21. Furniture and equipment, including health care delivery assets ($)	275,619	275,619		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	26,780		26,780	271,880
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	6,050,160	899,694	5,150,466	4,963,741
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	316,309,744	3,574,428	312,735,316	319,171,072
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	316,309,744	3,574,428	312,735,316	319,171,072
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Receivable of Medical Malpractice Pool of NY	4,575,089		4,575,089	4,572,655
2502. Other Receivable	998,654	472,830	525,824	147,792
2503. Prepaid Expenses	426,864	426,864		
2598. Summary of remaining write-ins for Line 25 from overflow page	49,553		49,553	243,294
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,050,160	899,694	5,150,466	4,963,741

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 7,635,409)	125,567,329	129,553,180
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	53,800,684	52,213,290
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	3,469,709	2,803,126
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	355,396	287,214
7.1 Current federal and foreign income taxes (including $ on realized capital gains (losses))	563,411	649,720
7.2 Net deferred tax liability		
8. Borrowed money $ and interest thereon $		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 231,310 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	42,728,072	48,053,492
10. Advance premium	1,553,052	2,014,729
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	89,899	74,930
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	126,986	127,439
15. Remittances and items not allocated		
16. Provision for reinsurance (including $ certified)		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	354,917	571,960
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	8,489	9,889
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	228,617,944	236,358,969
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	228,617,944	236,358,969
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	5,000,000	5,000,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	42,100,533	42,100,533
35. Unassigned funds (surplus)	37,016,839	35,711,578
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 $)		
36.2 shares preferred (value included in Line 31 $)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	84,117,372	82,812,111
38. Totals (Page 2, Line 28, Col. 3)	312,735,316	319,171,080
DETAILS OF WRITE-INS		
2501. Medical Malpractice Ins Pool of NY Deficiency Reserve	8,489	9,889
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	8,489	9,889
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 12,011,152)	17,351,399	17,487,337	69,759,584
1.2 Assumed (written $)	542		2,530
1.3 Ceded (written $ 154,456)	169,825	234,833	794,535
1.4 Net (written $ 11,856,696)	17,182,116	17,252,504	68,967,579
DEDUCTIONS:			
2. Losses incurred (current accident year $ 7,688,779):			
2.1 Direct	7,841,922	6,428,497	36,012,900
2.2 Assumed	146		755
2.3 Ceded	153,290	78,282	28,914
2.4 Net	7,688,778	6,350,215	35,984,741
3. Loss adjustment expenses incurred	6,346,017	7,630,516	23,450,386
4. Other underwriting expenses incurred	4,205,890	3,360,836	17,061,725
5. Aggregate write-ins for underwriting deductions	2,871	5,073	6,637
6. Total underwriting deductions (Lines 2 through 5)	18,243,556	17,346,640	76,503,489
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,061,440)	(94,136)	(7,535,910)
INVESTMENT INCOME			
9. Net investment income earned	2,236,219	2,496,333	11,386,838
10. Net realized capital gains (losses) less capital gains tax of $ 3,730	36,151	(18,400)	(95,560)
11. Net investment gain (loss) (Lines 9 + 10)	2,272,370	2,477,933	11,291,278
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 7,154 amount charged off $ 17,716)	(10,562)	(9,840)	3,760
13. Finance and service charges not included in premiums	1,474	218,187	194,356
14. Aggregate write-ins for miscellaneous income	180,927	142,920	671,381
15. Total other income (Lines 12 through 14)	171,839	351,267	869,497
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,382,769	2,735,064	4,624,865
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,382,769	2,735,064	4,624,865
19. Federal and foreign income taxes incurred	(90,039)	124,523	286,311
20. Net income (Line 18 minus Line 19)(to Line 22)	1,472,808	2,610,541	4,338,554
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	82,812,111	92,169,280	92,169,280
22. Net income (from Line 20)	1,472,808	2,610,541	4,338,554
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $ 148,829	419,185	(408,736)	(2,369,990)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(324,393)	(513,507)	(411,455)
27. Change in nonadmitted assets	(262,339)	180,445	(1,552,561)
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(9,361,717)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,305,261	1,868,743	(9,357,169)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	84,117,372	94,038,023	82,812,111
DETAILS OF WRITE-INS			
0501. Medical Malpractice Ins Pool of NY Deficiency Reserve	(1,399)	270	(14,156)
0502. Medical Malpractice Insurance Pool of NY Expenses	4,270	4,803	20,793
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	2,871	5,073	6,637
1401. Miscellaneous Income	180,927	142,920	671,381
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	180,927	142,920	671,381
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	12,283,435	19,495,646	78,890,583
2. Net investment income	3,150,377	2,860,034	18,457,235
3. Miscellaneous income	171,839	351,266	869,500
4. Total (Lines 1 to 3)	15,605,651	22,706,946	98,217,318
5. Benefit and loss related payments	11,676,029	6,245,596	33,997,154
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	8,133,296	8,612,290	39,606,188
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	(3,726)	249,236	1,365,150
10. Total (Lines 5 through 9)	19,805,599	15,107,122	74,968,492
11. Net cash from operations (Line 4 minus Line 10)	(4,199,948)	7,599,824	23,248,826
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	12,539,369	4,273,258	23,856,531
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds		680,000	398,956
12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,539,369	4,953,258	24,255,487
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,129,050	2,767,092	32,847,423
13.2 Stocks			2,777,447
13.3 Mortgage loans			
13.4 Real estate		(165,575)	
13.5 Other invested assets	172,884	216,404	3,587,632
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,301,934	2,817,921	39,212,502
14. Net increase/(decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	5,237,435	2,135,337	(14,957,015)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			9,361,717
16.6 Other cash provided (applied)		(46,669)	
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)		(46,669)	(9,361,717)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,037,487	9,688,492	(1,069,906)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	6,745,418	7,815,324	7,815,324
19.2 End of period (Line 18 plus Line 19.1)	7,782,905	17,503,816	6,745,418

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting practices

The accompanying financial statements of ProAssurance Insurance Company of America (the Company) are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance.

The Illinois Department of Insurance recognizes only statutory accounting practices (SAP) prescribed or permitted by the State of Illinois for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Illinois Insurance Code. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the State of Illinois. The Company does not employ any accounting practices prescribed or permitted by the State of Illinois that depart from NAIC SAP, as shown in the following table:

		SSAP #	F/S Page	F/S Line #	Year-to-date period ended March 31, 2024	December 31, 2023
NET INCOME						
(1)	State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 1,472,808	$ 4,338,555
(2)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(3)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,472,808	$ 4,338,555
SURPLUS						
(5)	State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 84,117,372	$ 82,812,111
(6)	State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(7)	State Permitted Practices that are an increase/ (decrease) from NAIC SAP:				—	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 84,117,372	$ 82,812,111

The term “none” or “no significant change” is used in the following notes to indicate that the Company does not have any items requiring disclosure under the respective note.

B. Use of estimates in the preparation of the financial statements - No significant change.

C. Accounting policy

(1) - (5) No significant change.

(6) Loan-backed securities are reported at amortized cost provided that the SVO's designation is 1 or 2. If the SVO's designation is 3 or greater, the security is reported at the lower of amortized cost or fair value. The Company uses the prospective method to make valuation adjustments when necessary.

(7) - (13) No significant change.

D. Going Concern

Management has concluded that there is no doubt regarding the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors - None.

Note 3 - Business Combinations and Goodwill - None.

Note 4 - Discontinued Operations - None.

NOTES TO FINANCIAL STATEMENTS

Note 5 - Investments

A. Mortgage loans, including mezzanine real estate loans - None.

B. Debt restructuring - None.

C. Reverse mortgages - None.

D. Loan-backed securities

(1) Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

(2) The Company has recognized no other-than-temporary impairments of loan-backed securities for intent to sell or for inability to hold to recovery as of March 31, 2024.

(3) No loan-backed securities, held as of March 31, 2024, have incurred other-than-temporary impairments recognized in earnings based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(4) For all loan-backed securities held at March 31, 2024 for which fair value is less than cost, but which have had no other-than-temporary impairment recognized in earnings, the following table displays balances, according to duration of the loss position:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	(48,600)
2. 12 Months or Longer	$	(3,731,493)

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

1. Less than 12 Months	$	3,453,866
2. 12 Months or Longer	$	32,973,193

(5) The Company used pricing services in determining the fair value of its loan-backed securities. In determining that a security is not other-than-temporarily impaired, securities are analyzed for future cash flows by using current and expected losses, historical and expected prepayment speeds (based on Bloomberg and broker dealer survey values), and assumptions about recoveries relative to the seniority or subordination in the capital structure. If the results indicate that the Company will be able to maintain the current book yield, no other-than-temporary impairment is warranted.

E. Dollar repurchase agreements and/or securities lending transactions - None.

F. Repurchase agreements transactions accounted for as secured borrowing - None.

G. Reverse repurchase agreements transactions accounted for as secured borrowing - None.

H. Repurchase agreements transactions accounted for as a sale - None.

I. Reverse repurchase agreements transactions accounted for as a sale - None.

J. Real estate - None.

K. Low-income housing tax credits (LIHTC) - None.

L. Restricted assets - None.

M. Working capital finance investments - None.

N. Offsetting and netting of assets and liabilities - None.

O. 5GI Securities - None.

P. Short sales - None.

Q. Prepayment penalty and acceleration fees

	General Account	Protected Cell
(1) Number of CUSIPs	7	—
(2) Aggregate amount of investment income	$ 3,591	$ —

R. Reporting entity's share of cash pool by asset type - None.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Detail for those greater than 10% of admitted assets - None.

B. Write-downs for impairments - None.

Note 7 - Investment Income

A. Accrued investment income - None.

B. Amounts nonadmitted - None.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued		Amount
1. Gross	$	1,665,424
2. Nonadmitted	$	—
3. Admitted	$	1,665,424

D.

E. The aggregate deferred interest - None.

F. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - None.

Note 8 - Derivative Instruments - None.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(liability) at March 31 are as follows:

1.

	3/31/2024		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Gross Deferred Tax Assets	$ 5,708,380	$ 18,446	$ 5,726,826
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	5,708,380	18,446	5,726,826
(d) Deferred Tax Assets Nonadmitted	—	—	—
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	5,708,380	18,446	5,726,826
(f) Deferred Tax Liabilities	1,502,794	3,127,734	4,630,528
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability)(1e-1f)	$ 4,205,586	$ (3,109,288)	$ 1,096,298

	12/31/2023		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Gross Deferred Tax Assets	$ 5,962,120	$ 23,091	$ 5,985,211
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	5,962,120	23,091	5,985,211
(d) Deferred Tax Assets Nonadmitted	—	—	—
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	5,962,120	23,091	5,985,211
(f) Deferred Tax Liabilities	1,450,070	2,965,621	4,415,691
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability)(1e-1f)	$ 4,512,050	$ (2,942,530)	$ 1,569,520

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross Deferred Tax Assets	$ (253,740)	$ (4,645)	$ (258,385)
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	(253,740)	(4,645)	(258,385)
(d) Deferred Tax Assets Nonadmitted	—	—	—
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	(253,740)	(4,645)	(258,385)
(f) Deferred Tax Liabilities	52,724	162,113	214,837
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability)(1e-1f)	$ (306,464)	$ (166,758)	$ (473,222)

NOTES TO FINANCIAL STATEMENTS

Admission Calculation Components SSAP No. 101	3/31/2024 (1) Ordinary	3/31/2024 (2) Capital	3/31/2024 (3) (Col 1+2) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Lesser of 2(b)1 and 2(b)2 Below)	$ 4,510,334	$ —	$ 4,510,334
(1) Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date	$ 4,510,334	$ —	$ 4,510,334
(2) Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	$ 12,442,072
(c) Adjusted Gross Deferred Tax Assets Offset by Gross Deferred Tax Liabilities	$ 1,198,046	$ 18,446	$ 1,216,492
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101	$ 5,708,380	$ 18,446	$ 5,726,826

	12/31/2023 (4) Ordinary	12/31/2023 (5) Capital	12/31/2023 (6) (Col 4+5) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Lesser of 2(b)1 and 2(b)2 Below)	$ 4,753,971	$ —	$ 4,753,971
(1) Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date	$ 4,753,971	$ —	$ 4,753,971
(2) Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	$ 12,177,186
(c) Adjusted Gross Deferred Tax Assets Offset by Gross Deferred Tax Liabilities	$ 1,208,149	$ 23,091	$ 1,231,240
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101	$ 5,962,120	$ 23,091	$ 5,985,211

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Lesser of 2(b)1 and 2(b)2 Below)	$ (243,637)	$ —	$ (243,637)
(1) Adjusted Gross Deferred Tax Assets Expected To Be Realized Following the Balance Sheet Date	$ (243,637)	$ —	$ (243,637)
(2) Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	$ 264,886
(c) Adjusted Gross Deferred Tax Assets Offset by Gross Deferred Tax Liabilities	$ (10,103)	$ (4,645)	$ (14,748)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101	$ (253,740)	$ (4,645)	$ (258,385)

2.

3.

	3/31/2024	12/31/2023
(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount	477 %	467 %
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation in 2(b)2 Above	$ 83,004,002	$ 81,242,591

NOTES TO FINANCIAL STATEMENTS

4.

Impact of Tax-Planning Strategies	3/31/2024 (1) Ordinary	3/31/2024 (2) Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1 Adjusted Gross DTAs Amount From Note 9A1(c)	$ 5,708,380	$ 18,446
2 Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	—	—
3 Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	5,708,380	18,446
4 Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	—	—

	12/31/2023 (3) Ordinary	12/31/2023 (4) Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1 Adjusted Gross DTAs Amount From Note 9A1(c)	$ 5,962,120	$ 23,091
2 Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	—	—
3 Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	5,962,120	23,091
4 Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	—	—

	Change (5) (Col 1-3) Ordinary	Change (6) (Col 2-4) Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1 Adjusted Gross DTAs Amount From Note 9A1(c)	$ (253,740)	$ (4,645)
2 Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	—	—
3 Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	(253,740)	(4,645)
4 Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	—	—

(b) Does the Company's tax-planning strategies include the use of reinsurance? No

B. Deferred Tax Liabilities Not Recognized - None.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes consist of the following major components:

	(1) 3/31/2024	(2) 12/31/2023	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (90,039)	$ 703,463	$ (793,502)
(b) Foreign	—	—	—
(c) Subtotal (1a+1b)	(90,039)	703,463	(793,502)
(d) Federal income tax on net capital gains	3,730	(54,653)	58,383
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	(417,152)	417,152
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (86,309)	$ 231,658	$ (317,967)
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 2,899,144	$ 2,937,910	$ (38,766)
(2) Unearned premium reserve	1,859,807	2,102,864	(243,057)
(3) Policyholder reserves	—	—	—
(4) Investments	—	—	—
(5) Deferred acquisition costs	—	—	—
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	136,454	180,908	(44,454)
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	85,403	12,211	73,192
(11) Net operating loss carry-forward	16,405	—	16,405
(12) Tax credit carry-forward	11,356	11,356	—
(13) Other	699,811	716,871	(17,060)
(99) Subtotal (sum of 2a1 through 2a13)	5,708,380	5,962,120	(253,740)
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	—	—	—
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	5,708,380	5,962,120	(253,740)
(e) Capital			
(1) Investments	18,446	23,091	(4,645)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other	—	—	—
(99) Subtotal (2e1+2e2+2e3+2e4)	18,446	23,091	(4,645)
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	18,446	23,091	(4,645)
(i) Admitted deferred tax assets (2d + 2h)	$ 5,726,826	$ 5,985,211	$ (258,385)
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	$ 100,879	$ 92,220	$ 8,659
(2) Fixed assets	1,096,060	1,009,574	86,486
(3) Deferred and uncollected premium	—	—	—
(4) Policyholder reserves	—	—	—
(5) Other	305,855	348,276	(42,421)
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	1,502,794	1,450,070	52,724
(b) Capital			
(1) Investments	3,127,734	2,965,621	162,113
(2) Real estate	—	—	—
(3) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3)	3,127,734	2,965,621	162,113
(c) Deferred tax liabilities (3a99 + 3b99)	$ 4,630,528	$ 4,415,691	$ 214,837
4. Net deferred tax assets/liabilities (2i - 3c)	$ 1,096,298	$ 1,569,520	$ (473,222)

NOTES TO FINANCIAL STATEMENTS

	3/31/2024	12/31/2023	Change
Total deferred tax assets	$ 5,726,826	$ 5,985,211	$ (258,385)
Total deferred tax liabilities	4,630,528	4,415,691	214,837
Net deferred tax asset/(liability)	1,096,298	1,569,520	(473,222)
Tax effect of unrealized [(gains)/losses]	(503,769)	(354,940)	(148,829)
Change in net deferred income tax [(charge)/benefit]	$ 1,600,067	$ 1,924,460	$ (324,393)

D. Reconciliation of federal income tax rate to actual effective rate

Among the more significant book to tax adjustments were the following:

	March 31, 2024		
	Amount	Tax Effect	Effective Tax Rate
Provision computed at statutory rate	$ 1,386,499	$ 291,165	21.0 %
Change in nonadmitted assets	(262,338)	(55,091)	(4.0)%
Other	9,570	2,010	0.2 %
Totals	$ 1,133,731	$ 238,084	17.2 %
Federal income taxes incurred [expense/(benefit)]		$ (90,039)	(6.5)%
Tax on gains/(losses)		3,730	0.3 %
Change in net deferred income tax [charge/(benefit)]		324,393	23.4 %
Total statutory income taxes		$ 238,084	17.2 %

E. Operating loss and tax credit carryforwards and protective tax deposits

1. At March 31, 2024, the Company did not have any unused operating loss carryforwards available to offset against future taxable income.

2. The following is income tax expense for 2024 and 2023 that is available for recoupment in the event of future net losses.

March 31, 2024	$	—
December 31, 2023	$	—

3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated federal income tax return

1. The Company, the domestic entities listed in Schedule Y (except ProAssurance American Mutual, A Risk Retention Group), and segregated portfolio P18, a segregated portfolio cell of Inova Re Ltd., S.P.C., are included in the consolidated federal income tax return of ProAssurance Corporation, the ultimate parent.

2. Except for the segregated portfolio P18, the method of allocation among companies is subject to a written agreement, approved by the Board of Directors, whereby allocation is made based upon separate return calculations in proportion to the total positive separate company taxable income of the group. Segregated portfolio P18 is subject to a separate written agreement with ProAssurance Corporation whereby allocation is made based upon a calculation of its separate company taxable income and the prohibition against the consolidated group's use of the segregated portfolio cell's loss against the income of other group members.

G. Federal or Foreign Income Tax Loss Contingencies - None.

NOTES TO FINANCIAL STATEMENTS

H. Repatriation Transition Tax (RTT)

The total RTT owed under the Tax Cuts and Jobs Act is $2,032. The remaining amount payable of $912 is included in current federal and foreign income taxes presented on line 7.1 of the Liabilities page. ProAssurance Insurance Company of America has elected to pay the liability under the the permitted installments as follows:

Year	Payments Made	Future Installments
2017	$ 163	$ —
2018	163	—
2019	163	—
2020	163	—
2021	163	—
2022	305	—
2023	—	406
2024	—	506
Total	$ 1,120	$ 912

I. Alternative Minimum Tax (AMT) Credit - None.

J. Inflation Reduction Act - Corporate Alternative Minimum Tax (CAMT)

1. The Act was enacted on August 16, 2022.
2. The controlled group of corporations of which the Company is a member has determined that it does not expect to be liable for CAMT in 2024.
3. Based upon adjusted financial statement income for 2024, the controlled group of corporations of which the Company is a member has determined that average "adjusted financial statement income" is below the thresholds for the 2024 tax year such that it does not expect to be required to perform the CAMT calculations.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of relationships

Effective January 15, 2024, affiliate Medmarc Casualty Insurance Company paid a dividend in the form of its subsidiary, Hamilton Resources Corporation, whereby Hamilton Resources Corporation became a subsidiary of Medmarc's parent, PRA Professional Liability Group, Inc.

B. Detail of transactions greater than 0.5% of admitted assets - None

C. Transactions with related parties who are not reported on Schedule Y - None.

D. Amounts due (to) or from related parties:

	March 31, 2024	December 31, 2023
ProAssurance Specialty Insurance Company	80	—
ProAssurance Indemnity Company, Inc.	26,700	233,591
ProAssurance Specialty Insurance Company	—	109
Eastern Alliance Insurance Company	—	38,180
Subtotal: due from affiliates	$ 26,780	$ 271,880
Eastern Alliance Insurance Company	(2)	—
Medmarc Casualty Insurance Company	(13,682)	(15,726)
ProAssurance Group Services Corporation	(34,429)	(190,434)
ProAssurance Corporation	(277,481)	(338,051)
NORCAL Insurance Company	(29,323)	(27,749)
Subtotal: due to affiliates	$ (354,917)	$ (571,960)
Total due (to) affiliates	$ (328,137)	$ (300,080)

Affiliate balances are normally settled in the succeeding month.

E. Management, service contracts, cost sharing agreements

The Company participates in an Expense Allocation Agreement and a Management Services Agreement (the Agreements) with affiliates under which expenses are allocated in accordance with SSAP No. 70 - Allocation of Expenses.

NOTES TO FINANCIAL STATEMENTS

The Management Services Agreement provides for a management fee to be charged and as a matter of practice, management fees are paid directly to ProAssurance Corporation on behalf of the manager as warranted based on where the expenses for services are originally incurred, as directed by the Manager. An addendum to the Management Services Agreement, applicable to Texas domestic affiliates has been approved.

F. Guarantees or contingencies for related parties - None.

G. Nature of control relationships - None.

H. Amounts deducted from value of upstream intermediate entity or ultimate parent owned

The Company owns shares of its ultimate parent, ProAssurance Corporation, whose shares are publicly traded. The statement value of the investment is based on the fair value of the shares reduced by $136,188 for the reciprocal ownership calculation by the NAIC Securities Valuation Office.

I. Investments in SCA entities exceeding 10% of admitted assets - None.

J. Impairments of SCA entities - None.

K. Investments in foreign insurance subsidiaries - None.

L. Valuation of downstream noninsurance holding company - None.

M. All SCA Investments - None.

N. Investment in Insurance SCAs - None.

O. SCA and SSAP No. 48 Entity Loss Tracking - None.

<u>Note 11 - Debt</u> - None.

<u>Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans</u>

A - D. Defined benefit plans - None.

E. Defined contribution plans - See G: Consolidated/Holding company plans.

F. Multiemployer plans - None.

G. Consolidated/Holding company plans - No significant change.

H. Postemployment benefits and compensated absences - None.

I. Impact of Medicare Modernization Act on postretirement benefits - None.

<u>Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations</u>

A. Capital stock outstanding - No significant change.

B. Dividend rate of preferred stock - None.

C. Dividend restrictions - No significant change.

D. Dates and amounts of dividends paid - None.

E. Amount of ordinary dividends that may be paid - No significant change.

F. Restrictions on unassigned funds - None.

G. Advances to surplus not repaid for mutual reciprocals - Not applicable.

H. Stock held for special purposes - None.

I. Changes in balances of special surplus funds - None.

J. Unassigned funds represented by cumulative unrealized gains / (losses)

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains / (losses) is $1,400,100.

K. Surplus notes - None.

NOTES TO FINANCIAL STATEMENTS

L. Impact of quasi-reorganization - None.

M. Effective date of quasi-reorganization - None.

Note 14 - Liabilities, Contingencies and Assessments

A. Contingent commitments

1. Total SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88,* and SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Company* contingent liabilities $ 14,206,628

The Company has committed to invest additional funds in limited partnerships or limited liability companies carried on Schedule BA, as follows:

The Company has a remaining commitment of $4,023,623 of the $10,000,000 committed to A&M Capital Partners, LP, a private equity fund. The Company has effectively funded its commitment and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately $66,541 of the $6,000,000 to Sageview Capital Partners II, L.P., a private equity fund. The Company has effectively funded its commitment through reinvested capital and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

The Company has a remaining commitment of approximately $2,415,390 of the $6,000,000 to Blackstone Tactical Opportunities Fund III, L.P., a private equity fund. The Company has effectively funded its commitment and expects limited capital to be called for follow on investments and management fees to be drawn down by the General Partner.

The Company has a remaining commitment of approximately $2,542,834 of the $10,000,000 to NB Real Estate Secondary Opportunities Fund, L.P., a real estate fund. The Company has effectively funded its commitment and expects limited capital to be called for follow on investments and management fees to be drawn down by the General Partner.

The Company has a remaining commitment of approximately $392,777 of the $6,000,000 to WNG Aircraft Opportunities Fund II, L.P., a private equity fund. The investment period has ended; however, the Company expects capital to be called for follow on investments and management fees to be drawn down by the General Partner.

The Company has a remaining commitment of approximately $4,765,463 of the $20,000,000 to Neuberger Berman Secondary Opportunities Fund IV, L.P., a private equity fund. The Company has effectively funded its commitment and expects no further capital to be drawn down by the General Partner, although the commitment is still legally outstanding.

2 - 3. Guarantees - None.

B. Assessments - No significant change.

C. Gain contingencies - None.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits - None.

E. Product warranties - None.

F. Joint and several liabilities - None.

G. All other contingencies - No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 - Leases

A. Lessee leasing arrangements - No significant change.

B. Lessor leasing arrangements - No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk - None.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - None.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None.

Note 20 - Fair Value Measurements

A. Fair value measurements

1. Fair value measurements at reporting date:

Description	March 31, 2024 (Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds	$ —	$ 19,724,600	$ —	$ —	$ 19,724,600
Cash equivalents	1,664,321	—	—	—	1,664,321
Total assets at fair value/NAV	$ 1,664,321	$ 19,724,600	$ —	$ —	$ 21,388,921

2. Fair value measurements in (Level 3) of the fair value hierarchy - None.

3. The Company's policy is to recognize transfers between levels at the end of the reporting period.

4. The Company values securities in the Level 1 category using unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.

   Because of the number of securities the Company owns and the complexity and cost of developing accurate fair values internally, the Company utilizes independent pricing services to assist in establishing fair value measurements classified as Level 2 in the Fair Value Hierarchy. These pricing services use market data obtained from sources independent of the Company (observable inputs). These inputs generally include quoted prices in markets that are not active, quoted prices for similar assets, and other observable inputs such as interest rates and yield curves that are generally available at commonly quoted intervals.

   Management reviews valuations of securities obtained from the pricing service for accuracy based upon the specifics of the security, including class, maturity, credit rating, durations, collateral, and comparable markets for similar securities. Additional information regarding the valuation methodologies used by the pricing services by security type is included in *C. Fair values of financial instruments* below.

5. Fair value of derivative assets and liabilities - None.

B. Additional fair value disclosures - None.

C. Fair values of financial instruments

Type of Financial Instrument	March 31, 2024 Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 210,261,789	$ 223,752,768	$ —	$ 210,261,789	$ —	$ —	$ —
Common stocks	1,945,539	1,809,351	1,945,539	—	—	—	—
Cash equivalents	1,664,321	1,664,321	1,664,321	—	—	—	—

The following methods are used to estimate fair value for the instruments included in the above table and for fair value measurements in the financial statements in the table *A1. Fair value measurements at reporting date*, above.

Cash equivalents in Level 1 are comprised of money market mutual funds that are reported at fair value using net asset value as a practical expedient as prescribed by the NAIC.

NOTES TO FINANCIAL STATEMENTS

Level 2 Valuation Methodologies

Below is a summary description of the valuation methodologies primarily used by the pricing services for bonds included in the Level 2 category, by security type:

U.S. Government obligations, including treasury bills classified as cash equivalents and/or short term investments, are valued based on quoted prices for identical assets, or, in markets that are not active, quotes for similar assets, taking into consideration adjustments for variations in contractual cash flows and yields to maturity.

U.S. Government-sponsored enterprise obligations are valued using pricing models that consider current and historical market data, normal trading conventions, credit ratings, and the particular structure and characteristics of the security being valued, such as yield to maturity, redemption options, and contractual cash flows. Adjustments to model inputs or model results are included in the valuation process when necessary to reflect recent events, such as regulatory, government or corporate actions or significant economic, industry or geographic events that would affect the security's fair value.

State and municipal bonds are valued using a series of matrices that consider credit ratings, the structure of the security, the sector in which the security falls, yields, and contractual cash flows. Valuations are further adjusted, when necessary, to reflect recent events such as significant economic or geographic events or rating changes that would affect the security's fair value.

Corporate debt consists primarily of corporate bonds and certificates of deposit with original maturities greater than one year. The methodology used to value Level 2 corporate bonds is the same as the methodology previously described for U.S. Government-sponsored enterprise obligations.

Residential and commercial mortgage backed securities. Agency pass-through securities are valued using a matrix, considering the issuer type, coupon rate and longest cash flows outstanding. The matrix is developed daily based on available market information. Agency and non-agency collateralized mortgage obligations are both valued using models that consider the structure of the security, current and historical information regarding prepayment speeds, ratings and ratings updates, and current and historical interest rate and interest rate spread data. Evaluations of Alt-A mortgages include a review of collateral performance data, which is generally updated monthly.

Other asset-backed securities are valued using models that consider the structure of the security, monthly payment information, current and historical information regarding prepayment speeds, ratings and ratings updates, and current and historical interest rate and interest rate spread data. Spreads and prepayment speeds consider collateral type.

Evaluations of subprime mortgages are the same as the evaluation methodology previously described for Alt-A mortgages.

Short term investments included in the Level 2 category are commercial paper issued with one year or less to maturity, whose cost approximates the fair value of the security due to the short term to maturity.

Level 3 Valuations

The Company values assets and liabilities classified as Level 3 in the Fair Value Hierarchy using the Company's own assumptions about market participant assumptions based on the best information available in the circumstances (non-observable inputs). Level 3 inputs are used in situations where little or no Level 1 or 2 inputs are available or are inappropriate given the particular circumstances. Level 3 inputs include results from pricing models for which some or all of the inputs are not observable, discounted cash flow methodologies, single non-binding broker quotes and adjustments to externally quoted prices that are based on management judgment or estimation.

Level 3 Valuation Processes

- Level 3 securities are priced by ProAssurance Group's Chief Investment Officer, who reports to ProAssurance Group's Chief Financial Officer.
- Level 3 valuations are computed quarterly. Prices are evaluated quarterly against prior period prices and the expected change in price.
- Level 3 valuations are not overly sensitive to changes in the unobservable inputs used.

Level 3 Valuation Methodologies

Other asset-backed securities consists of securitizations of receivables valued using dealer quotes for similar securities or discounted cash flow models using yields currently available for similar securities.

D. Items for which it is not practicable to estimate fair value - None.

E. Investments measured using the NAV practical expedient - None.

<u>Note 21 - Other Items</u>

A. Unusual or infrequent items - None.

B. Troubled debt restructuring: debtors - None.

NOTES TO FINANCIAL STATEMENTS

C. Other disclosures

Special Disability Trust Fund Disclosure, Section 625.091, Florida Statute:

	For the periods ending 3/31/2024	12/31/2023
1. The amount of credit taken by the insurer in the determination of its loss reserves	$ —	$ —
2. The amount of payments received by the insurer from the Special Disability Trust Fund	$ —	$ —
3. The amount the insurer was assessed by the Special Disability Trust Fund	$ —	$ —

At March 31, 2024, the Company had admitted assets of $1,123,768 in accounts receivable for amounts due from policyholders and agents. The Company routinely assesses the collectibility of these receivables. Based upon Company experience, less than 1% of the balance may become uncollectible and the potential loss is not material to the Company's financial condition.

Agents' Balances Certification, Section 625.012(5), Florida Statute:

	3/31/2024
1. Uncollected Premiums as reported on Page 2, Line 15.1	$ 1,123,768
2. Amount of Uncollected Premiums due from "controlled" or controlling persons	$ —
3. Amount reported as due from "controlled" or "controlling" persons secured by trust fund, letter of credit, or financial guaranty bond	$ —
4. Lines 2-3; should not exceed zero	$ —

D. Business interruption insurance recoveries - None.

E. State transferable and non-transferable tax credits - None.

F. Subprime-mortgage-related risk exposure

(1) The Company defines subprime by the description of the underlying assets as provided by Bloomberg data, using a combination of: higher than average interest rates on underlying loans, credit scores, and high loan-to-value ratios.

(2) Direct exposure through subprime mortgage loans - None.

(3) Direct exposure through other investments

Type	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other-Than-Temporary Impairments
a. Residential mortgage-backed securities	$ —	$ —	$ —	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	367,148	367,320	364,952	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 367,148	$ 367,320	$ 364,952	$ —

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - None.

G. Insurance-linked securities (ILS) contracts - None.

H. The amount that could be realized on life insurance where the reporting entity is owner and beneficiary or has otherwise obtained rights to control the policy - None.

Note 22 - Events Subsequent

Subsequent events have been considered through May 8, 2024 for the statutory statement filed on or before May 15, 2024.

Type I - Recognized subsequent events - None.

Type II - Nonrecognized subsequent events - None.

Note 23 - Reinsurance

A. Unsecured reinsurance recoverables - None.

B. Reinsurance recoverables in dispute - None.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance assumed and ceded

(1)

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Unearned Premium	Commission Equity	Unearned Premium	Commission Equity	Unearned Premium	Commission Equity
a. Affiliates	$ —	$ —	$ —	$ —	$ —	$ —
b. All other	—	—	231,310	49,336	(231,310)	(49,336)
c. Total	$ —	$ —	$ 231,310	$ 49,336	$ (231,310)	$ (49,336)
d. Direct Unearned Premium Reserve:			$ 42,959,382			

Line (c) of Ceded Reinsurance Premium Reserve Column must equal Page 3, Line 9, first inside amount.

(2) Additional or return commission predicated on loss experience or other profit sharing arrangements - None.

(3) The Company does not use protected cells as an alternative to traditional reinsurance.

D. Uncollectible reinsurance - None.

E. Commutation of ceded reinsurance - None.

F. Retroactive reinsurance - None.

G. Reinsurance accounted for as a deposit - None.

H. Disclosures for transfer of property and casualty run-off agreements - None.

I. Certified reinsurer rating downgraded or status subject to revocation - None.

J. Reinsurance agreements qualifying for reinsurer aggregation - None.

K. Reinsurance credit - None.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination - None.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Combined reserves for incurred losses and loss adjustment expenses attributable to insured events as of December 31, 2023 were $181,766,470. The following provides information concerning the re-estimation of those reserves during the three months ended March 31, 2024.

Losses and loss adjustment expenses December 31, 2023	$ 181,766,470
Re-estimation of reserves (favorable) / unfavorable	—
Re-estimated December 31, 2023 losses and loss adjustment expenses	$ 181,766,470

The re-estimation amount above relates principally to the medical professional liability line of insurance, predominantly for prior years' development, and is the result of ongoing analysis of recent loss trends. Original estimates are increased or decreased as additional information becomes available.

Note 26 - Intercompany Pooling Arrangements - None.

Note 27 - Structured Settlements - None.

Note 28 - Health Care Receivables - None.

Note 29 - Participating Policies - None.

Note 30 - Premium Deficiency Reserves - No significant change.

Note 31 - High Deductibles - None.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses - None.

NOTES TO FINANCIAL STATEMENTS

Note 33 - Asbestos/Environmental Reserves - None.

Note 34 - Subscriber Savings Accounts - None.

Note 35 - Multiple Peril Crop Insurance - None.

Note 36 - Financial Guaranty Insurance - None.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
SEE NOTE 10.A.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001127703

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] NA [ ]

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/23/2022

6.4 By what department or departments?
ILLINOIS DEPARTMENT OF INSURANCE

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] NA [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] NA [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

GENERAL INTERROGATORIES

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 2,809,549

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 1,919,336	$ 1,809,351
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,919,336	$ 1,809,351
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] NA [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.3 Total payable for securities lending reported on the liability page $

17. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
US BANK	136 S. WASHINGTON STREET, NAPERVILLE, IL 60540

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
OPPENHEIMER INVESTMENT MANAGEMENT	U
CONNING ASSET MANAGEMENT	U
INSIGHT MANAGEMENT	U
ALLSPRING CAPITAL MANAGEMENT	U
LAWRENCE COCHRAN	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
133243	OPPENHEIMER INVESTMENT MANAGEMENT	N/A	SEC	NO
107423	CONNING ASSET MANAGEMENT	549300Z0G14KK37BDV40	SEC	NO
113972	INSIGHT MANAGEMENT	N/A	SEC	NO
104973	ALLSPRING CAPITAL MANAGEMENT	549300B3H21002L85190	SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

GENERAL INTERROGATORIES

Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

  a. The security was purchased prior to January 1, 2018.
  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

  a. The shares were purchased prior to January 1, 2019.
  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  d. The fund only or predominantly holds bonds in its portfolio.
  e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] NA [X]

If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL										

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date. $

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		NONE				

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date – Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, etc.	Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama AL	L	132,109	92,503	173,528	2,379	788,203	1,310,439
2. Alaska AK	L	51,362	50,112			21,106	60,139
3. Arizona AZ	L	183,549	194,313	1,596	863,518	1,280,962	1,723,009
4. Arkansas AR	L	53,483	46,165	800		33,289	323,271
5. California CA	L	762,387	870,614	275,743	299,344	6,870,303	7,208,494
6. Colorado CO	L	101,414	93,537	4,816	451,781	2,239,713	743,334
7. Connecticut CT	L	72,465	88,454	6,024	167,487	1,756,557	738,182
8. Delaware DE	L	32,669	20,464	3,701	461	435,967	76,539
9. Dist. Columbia DC	L	31,444	32,113	180	12,918	22,981	41,503
10. Florida FL	L	1,607,476	1,557,388	360,541	346,160	7,437,627	6,836,387
11. Georgia GA	L	136,151	237,948	12,399	105,409	8,021,859	6,319,195
12. Hawaii HI	L	28,587	28,522			111,766	119,893
13. Idaho ID	L	55,914	70,437	25,056	55,975	134,617	206,675
14. Illinois IL	L	1,139,781	1,196,730	1,748,418	227,446	14,189,125	14,005,202
15. Indiana IN	L	43,174	43,886	635,887	15,763	2,723,875	2,620,504
16. Iowa IA	L	136,544	75,937	224		665,486	821,482
17. Kansas KS	L	23,175	61,366	196,969	265	35,918	122,120
18. Kentucky KY	L	65,414	65,173	1,488,348	11,583	1,519,901	2,642,378
19. Louisiana LA	L	276,354	265,673	105,223	104,564	1,761,127	1,556,948
20. Maine ME	L	35,419	30,729	3,488	3,256	43,023	153,241
21. Maryland MD	L	447,498	530,558	146,599	32,476	2,315,538	2,877,193
22. Massachusetts MA	L	245,354	258,406	24,949	23,595	633,587	964,585
23. Michigan MI	L	558,210	726,373	201,281	17,057	924,488	2,865,964
24. Minnesota MN	L	46,587	45,264	1,000,220	2,687	70,025	378,449
25. Mississippi MS	L	41,688	38,570	1,767	5,868	33,072	101,278
26. Missouri MO	L	97,298	40,367	27,834	11,476	125,930	197,713
27. Montana MT	L	21,127	8,938			13,484	19,957
28. Nebraska NE	L	19,218	9,521	9,563		26,044	386,745
29. Nevada NV	L	73,451	93,588	1,000,083		1,062,315	1,808,858
30. New Hampshire NH	L	42,400	35,582	1,060		14,132	30,582
31. New Jersey NJ	L	895,668	1,060,952	16,246	165,234	7,298,545	6,334,728
32. New Mexico NM	L	160,414	141,789		347	2,619,757	2,816,862
33. New York NY	L	783,409	793,523	1,139,259	486,241	27,263,166	28,814,890
34. No. Carolina NC	L	71,353	113,895	2,069	950,683	1,489,330	1,050,378
35. No. Dakota ND	L					1,791	4,715
36. Ohio OH	L	340,082	337,609	564,524	27,882	2,626,434	4,739,532
37. Oklahoma OK	L	154,977	164,214	669,684		1,716,836	1,071,833
38. Oregon OR	L	104,767	115,356	233,264	532	651,660	883,491
39. Pennsylvania PA	L	762,293	927,919	338,742	481,783	16,530,842	10,559,603
40. Rhode Island RI	L						
41. So. Carolina SC	L	39,710	130,752		105,111	1,506,082	517,957
42. So. Dakota SD	L	2,310	1,387	321	184,840	266,711	358,984
43. Tennessee TN	L	133,772	179,402	8,694	7,556	1,698,560	1,808,897
44. Texas TX	L	1,142,432	1,092,593	701,332	190,182	3,154,531	4,941,350
45. Utah UT	L	280,923	275,504	28,323	122,390	1,273,442	1,099,756
46. Vermont VT	L	4,646	(2,548)	144	1,094	59,085	37,403
47. Virginia VA	L	93,424	120,427	10,894	9,042	735,777	865,239
48. Washington WA	L	317,250	346,895	550,284	753,559	1,842,626	2,592,328
49. West Virginia WV	L	83,676	54,918			142,074	438,718
50. Wisconsin WI	L	76,250	98,157	135	4,589	107,637	1,984,887
51. Wyoming WY	L	2,094	(159)			5,532	235,912
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	XXX	12,011,152	12,861,816	11,720,212	6,252,533	126,302,438	128,417,722
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX						

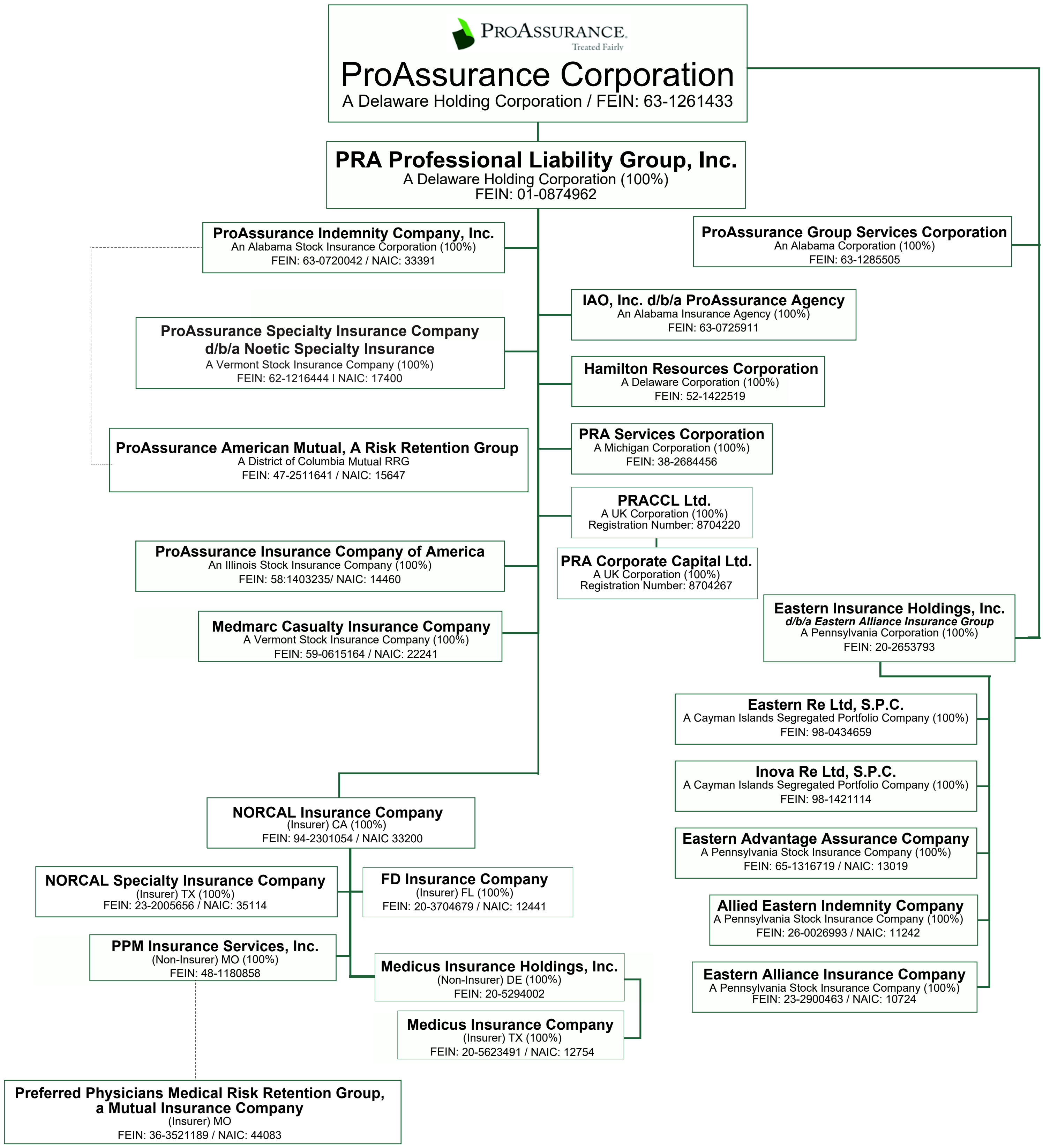
(a) Active Status Counts

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 51
2. R – Registered – Non-domiciled RRGs
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI)
4. Q – Qualified – Qualified or accredited reinsurer
5. D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile
6. N – None of the above – Not allowed to write business in the state 6

Premiums are allocated by the location of the policyholder or by the location of the majority of exposures on the policy.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	63-1261433		0001127703	New York Stock Exchange	ProAssurance Corporation	DE	UIP		Board, Other	100.0		NO	
		00000	01-0874962				PRA Professional Liability Group, Inc.	DE	UDP	ProAssurance Corporation	Ownership	100.0	ProAssurance Corporation	NO	2
02698	ProAssurance Corp Group	14460	58-1403235				ProAssurance Insurance Company of America	IL	RE	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	33391	63-0720042				ProAssurance Indemnity Company, Inc.	AL	IA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
		00000	63-0725911				IAO, Inc. d/b/a ProAssurance Agency	AL	NIA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
		00000	38-2684456				PRA Services Corporation	MI	NIA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
		00000	63-1285505				ProAssurance Group Services Corporation	AL	NIA	ProAssurance Corporation	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	22241	59-0615164				Medmarc Casualty Insurance Company	VT	IA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	17400	62-1216444				ProAssurance Specialty Insurance Company d/b/a Noetic Specialty Insurance	VT	IA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
		00000	52-1422519				Hamilton Resources Corporation	DE	NIA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
		00000	00-0000000				PRACCL Ltd.	GBR	NIA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
		00000	00-0000000				PRA Corporate Capital Ltd.	GBR	OTH	PRACCL Ltd.	Ownership	100.0	ProAssurance Corporation	NO	1
		00000	20-2653793				Eastern Insurance Holdings, Inc.	PA	NIA	ProAssurance Corporation	Ownership	100.0	ProAssurance Corporation	NO	
		00000	98-0434659				Eastern Re Ltd, S.P.C.	CYM	IA	Eastern Insurance Holdings, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
		00000	98-1421114				Inova Re Ltd, S.P.C.	CYM	IA	Eastern Insurance Holdings, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	13019	65-1316719				Eastern Advantage Assurance Company	PA	IA	Eastern Insurance Holdings, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	10724	23-2900463				Eastern Alliance Insurance Company	PA	IA	Eastern Insurance Holdings, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	11242	26-0026993				Allied Eastern Indemnity Company	PA	IA	Eastern Insurance Holdings, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	15647	47-2511641				ProAssurance American Mutual, A Risk Retention Group	DC	IA	ProAssurance Indemnity Company, Inc	Management, Other		ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	33200	94-2301054				NORCAL Insurance Company	CA	IA	PRA Professional Liability Group, Inc.	Ownership	100.0	ProAssurance Corporation	NO	2
02698	ProAssurance Corp Group	35114	23-2005656				NORCAL Specialty Insurance Company	TX	IA	NORCAL Insurance Company	Ownership	100.0	ProAssurance Corporation	NO	
02698	ProAssurance Corp Group	12441	20-3704679				FD Insurance Company	FL	IA	NORCAL Insurance Company	Ownership	100.0	ProAssurance Corporation	NO	2
00000		00000	20-5294002				Medicus Insurance Holdings, Inc.	DE	NIA	NORCAL Insurance Company	Ownership	100.0	ProAssurance Corporation	YES	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
02698	ProAssurance Corp Group	12754	20-5623491				Medicus Insurance Company	TX	IA	Medicus Insurance Holdings, Inc.	Ownership	100.0	ProAssurance Corporation	NO	
00000		00000	48-1180858				PPM Insurance Services, Inc.	MO	NIA	NORCAL Insurance Company	Ownership	100.0	ProAssurance Corporation	YES	
02698	ProAssurance Corp Group	44083	36-3521189				Preferred Physicians Medical Risk Retention Group, a Mutual Insurance Company	MO	IA	PPM Insurance Services, Inc.	Management, Other		ProAssurance Corporation	NO	

Asterisk	Explanation
1	Corporate member - Lloyd's of London (Syndicate 1729 and Syndicate 6131)
2	See Note 10

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire				
2.1	Allied lines				
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.1	Commercial multiple peril (non-liability portion)				
5.2	Commercial multiple peril (liability portion)				
6.	Mortgage guaranty				
8.	Ocean marine				
9.1.	Inland marine				
9.2.	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability -occurrence	1,949,718	1,389,311	71.3	52.5
11.2	Medical professional liability -claims made	15,400,871	6,452,266	41.9	34.8
12.	Earthquake				
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation				
17.1	Other liability occurrence				
17.2	Other liability-claims made	810	345	42.6	35.0
17.3	Excess Workers' Compensation				
18.1	Products liability-occurrence				
18.2	Products liability-claims made				
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)				
19.4	Other commercial auto liability				
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	17,351,399	7,841,922	45.2	36.8
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Sum. of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire			
2.1	Allied lines			
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine			
9.1.	Inland marine			
9.2.	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability-occurrence	1,956,503	1,956,503	2,055,719
11.2	Medical professional liability-claims made	10,054,287	10,054,287	10,805,573
12.	Earthquake			
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employee health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made	362	362	524
17.3	Excess Workers' Compensation			
18.1	Products liability-occurrence			
18.2	Products liability-claims made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	12,011,152	12,011,152	12,861,816
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Sum. of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2021 + Prior	81,230	7,229	88,459	10,521	436	10,957	75,782	65	1,655	77,502	5,073	(5,073)	
2. 2022	22,697	17,775	40,472	2,733	199	2,932	25,320	180	12,040	37,540	5,356	(5,356)	
3. Subtotals 2022 + prior	103,927	25,004	128,931	13,254	635	13,889	101,102	245	13,695	115,042	10,429	(10,429)	
4. 2023	13,521	39,314	52,835	1,838	237	2,075	23,525	301	26,934	50,760	11,842	(11,842)	
5. Subtotals 2023 + prior	117,448	64,318	181,766	15,092	872	15,964	124,627	546	40,629	165,802	22,271	(22,271)	
6. 2024	XXX	XXX	XXX	XXX	470	470	XXX	3,045	10,520	13,565	XXX	XXX	XXX
7. Totals	117,448	64,318	181,766	15,092	1,342	16,434	124,627	3,591	51,149	179,367	22,271	(22,271)	
8. Prior Year-End Surplus As Regards Policy-holders	82,812										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 19.0	2. (34.6)	3.
													Col. 13, Line 7 Line 8
													4.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

Bar Code:

1. 1 4 4 6 0 2 0 2 4 4 9 0 0 0 0 1

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

4. 1 4 4 6 0 2 0 2 4 5 0 5 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

PQ002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. State Income Tax Recoverable	49,553		49,553	243,294
2505.				
2506.				
2507.				
2508.				
2509.				
2597. Summary of remaining write-ins for Line 25 from Page 02	49,553		49,553	243,294

SCHEDULE A – VERIFICATION

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	19,862,853	20,525,151
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	165,574	662,298
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	19,697,279	19,862,853
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	19,697,279	19,862,853

SCHEDULE B – VERIFICATION

Mortgage Loans

NONE

	1 Year To Date	2 Prior Year Ended December 31
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		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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		
10. Deduct current year's other-than-temporary impairment recognized		
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 at end of current period (Line 13 minus Line 14)		

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	46,658,526	53,078,057
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	172,884	3,587,632
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)	514,880	(3,140,954)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	824,652	6,866,209
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	46,521,638	46,658,526
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	46,521,638	46,658,526

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	230,905,606	219,230,969
2. Cost of bonds and stocks acquired	7,129,050	35,624,870
3. Accrual of discount	127,952	346,251
4. Unrealized valuation increase/(decrease)	52,831	368,873
5. Total gain (loss) on disposals	39,881	(150,307)
6. Deduct consideration for bonds and stocks disposed of	12,539,368	23,856,531
7. Deduct amortization of premium	157,424	680,138
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,591	21,619
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	225,562,119	230,905,606
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	225,562,119	230,905,606

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	156,036,191	3,526,269	7,482,077	15,381	152,095,764			156,036,191
2. NAIC 2 (a)	51,216,525	954,100	2,438,264	(24,094)	49,708,267			51,216,525
3. NAIC 3 (a)	15,923,127	2,189,472	2,125,910	123,119	16,109,808			15,923,127
4. NAIC 4 (a)	5,186,615	459,209	224,910	(519,110)	4,901,804			5,186,615
5. NAIC 5 (a)	623,812		224,736	538,049	937,125			623,812
6. NAIC 6 (a)								
7. Total Bonds	228,986,270	7,129,050	12,495,897	133,345	223,752,768			228,986,270
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	228,986,270	7,129,050	12,495,897	133,345	223,752,768			228,986,270

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $;
NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals		XXX			

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		242,667
2. Cost of short-term investments acquired		4,006,140
3. Accrual of discount		51,193
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		4,300,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,423,231	8,768,458
2. Cost of cash equivalents acquired	1,664,321	12,335,949
3. Accrual of discount		48,467
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		92
6. Deduct consideration received on disposals	3,423,231	17,729,735
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,664,321	3,423,231
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,664,321	3,423,231

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated												
Oil and Gas Production - Affiliated												
Transportation Equipment - Unaffiliated												
Transportation Equipment - Affiliated												
Mineral Rights - Unaffiliated												
Mineral Rights - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated												
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated												
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated												
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III	NEW YORK	NY	THE BLACKSTONE GROUP LP		02/08/2019			172,884		2,415,390	0.179
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated									172,884		2,415,390	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated												
Surplus Debentures, etc. – Unaffiliated												
Surplus Debentures, etc. - Affiliated												
Collateral Loans - Unaffiliated												
Collateral Loans - Affiliated												
Non-collateral Loans - Unaffiliated												
Non-collateral Loans - Affiliated												
Capital Notes - Unaffiliated												
Capital Notes - Affiliated												
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated												
Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Guaranteed State Low Income Housing Tax Credit - Affiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated												
All Other Low Income Housing Tax Credit - Unaffiliated												
All Other Low Income Housing Tax Credit - Affiliated												
Working Capital Finance Investment - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated												
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated												
Any Other Class of Assets - Unaffiliated												
Any Other Class of Assets - Affiliated												
6099999 – Subtotals - Unaffiliated									172,884		2,415,390	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
6199999 – Subtotals - Affiliated												XXX
6299999 Totals									172,884		2,415,390	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase/ (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/ Accretion	 11 Current Year's Other-Than-Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in B./A.C.V. (9+10-11+12)	 14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	HARBERT SENIORS HOUSING FUND I LP	BIRMINGHAM	AL	HARBERT MANAGEMENT CORPORATION	04/06/2017	03/08/2024	178,041							178,041	178,041				
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated							178,041							178,041	178,041				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III	NEW YORK	NY	THE BLACKSTONE GROUP LP	02/08/2019	03/27/2024	99,103							99,103	99,103				
000000-00-0	WNG AIRCRAFT OPPORTUNITIES FUND II LP	DALLAS	TX	WNG AIRCRAFT OPP FUND II GP, LP	01/23/2019	03/28/2024	547,508							547,508	547,508				
2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated							646,611							646,611	646,611				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
6099999 – Subtotals - Unaffiliated							824,652							824,652	824,652				
6199999 – Subtotals - Affiliated																			
6299999 Totals							824,652							824,652	824,652				

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
Bonds - All Other Governments									
Bonds - U.S. States, Territories and Possessions									
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3140XM-DX-1	FNCL FS5517 6.000 07/01/53		02/27/2024	CIT GROUP	XXX	254,408	253,103	506	1.A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						254,408	253,103	506	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		02/07/2024	SALOMON SMITH BARNEY	XXX	199,885	200,000	3,422	4.A FE
06368L-C5-3	BANK OF MONTREAL		02/16/2024	GOLDMAN SACHS	XXX	492,660	490,000	5,017	1.F FE
13806C-AA-0	CANPACK S.A.	C	02/07/2024	MORGAN STANLEY	XXX	175,263	200,000	1,808	3.C FE
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC.		02/08/2024	MARKETAXESS	XXX	44,195	50,000	365	2.C FE
172967-PF-2	CITIGROUP INC.		02/28/2024	JANE STREET EXECUTION SERVICES	XXX	148,425	150,000	388	1.G FE
184496-AN-7	CLEAN HARBORS INC.		03/14/2024	VARIOUS	XXX	339,852	350,000	1,930	3.A FE
415864-AM-9	ENVIRI CORPORATION		03/14/2024	VARIOUS	XXX	259,323	275,000	1,330	4.C FE
26884U-AF-6	EPR PROPERTIES		02/08/2024	JANE STREET EXECUTION SERVICES	XXX	66,194	75,000	1,383	2.C FE
361886-CR-3	GFORT 2023-1 A1		02/23/2024	MITSUBISHI UFJ SECURITIES USA	XXX	361,167	360,000	641	1.A FE
36269F-AD-8	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		02/08/2024	J.P. MORGAN	XXX	328,959	329,000		1.A FE
404119-BY-4	HCA INC.		02/08/2024	MORGAN STANLEY	XXX	187,860	200,000	1,623	2.C FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC.		02/07/2024	MERRILL LYNCH	XXX	43,203	50,000	876	3.B FE
437918-AC-9	HONDA AUTO RECEIVABLES 2024-1 OWNER TRUS		02/13/2024	MITSUBISHI UFJ SECURITIES USA	XXX	164,993	165,000		1.A FE
443201-AB-4	HOWMET AEROSPACE INC.		02/07/2024	WELLS FARGO SECURITIES LLC	XXX	169,961	188,000	376	2.C FE
457030-AK-0	INGLES MARKETS INCORPORATED		02/07/2024	MARKETAXESS	XXX	52,538	60,000	360	3.B FE
47787J-AD-0	JOHN DEERE OWNER TRUST 2022		02/29/2024	MIZUHO SECURITIES	XXX	479,102	500,000	657	1.A FE
46647P-EA-0	JPMORGAN CHASE & CO.		01/16/2024	J.P. MORGAN	XXX	149,000	149,000		1.E FE
483007-AJ-9	KAISER ALUMINUM CORPORATION		02/07/2024	JEFFERIES & CO	XXX	45,889	50,000	1,015	3.C FE
48250N-AC-9	KFC HOLDING CO.		03/22/2024	J.P. MORGAN	XXX	292,584	300,000	4,552	3.B FE
513075-BZ-3	LAMAR MEDIA CORP.		02/07/2024	MORGAN STANLEY	XXX	44,158	50,000	574	3.C FE
546347-AM-7	LOUISIANA-PACIFIC CORPORATION		02/07/2024	MARKETAXESS	XXX	45,346	50,000	725	3.A FE
55281X-AZ-4	MCFCLO 9RR ARR FLT BANK LOANS	C	03/11/2024	WELLS FARGO SECURITIES LLC	XXX	280,000	280,000		1.A FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC.		02/07/2024	MILLENNIUM ADVISORS	XXX	151,970	170,000	956	3.C FE
78572X-AG-6	SABRA HEALTH CARE LIMITED PARTNERSHIP		02/07/2024	GOLDMAN SACHS	XXX	180,136	200,000	2,470	2.C FE
82967N-BC-1	SIRIUS XM RADIO INC.		02/07/2024	MARKETAXESS	XXX	143,685	150,000	871	3.C FE
87264A-DE-2	T-MOBILE USA INC.		01/18/2024	MORGAN STANLEY	XXX	254,148	255,000	344	2.B FE
87901J-AJ-4	TEGNA INC.		02/07/2024	WELLS FARGO SECURITIES LLC	XXX	46,328	50,000	925	3.A FE
38141G-A4-6	THE GOLDMAN SACHS GROUP INC.		02/28/2024	BARCLAYS AMERICAN	XXX	146,772	140,000	3,202	1.F FE
90353T-AK-6	UBER TECHNOLOGIES INC.		03/14/2024	VARIOUS	XXX	472,107	500,000	1,513	3.B FE
925650-AB-9	VICI PROPERTIES L.P.		03/14/2024	GOLDMAN SACHS	XXX	51,606	53,000	231	2.C FE
927804-GP-3	VIRGINIA ELECTRIC AND POWER COMPANY		01/02/2024	MIZUHO SECURITIES	XXX	302,838	305,000		1.F FE
98164R-AD-8	WORLD OMNI AUTO RECEIVABLES TRUST 2024-A		02/06/2024	MIZUHO SECURITIES	XXX	417,945	418,000		1.A FE
983133-AC-3	WYNN RESORTS FINANCE LLC		03/14/2024	VARIOUS	XXX	336,550	325,000	1,999	3.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,874,642	7,087,000	39,553	XXX
Bonds - Hybrid Securities									
Bonds - Parent, Subsidiaries and Affiliates									
Bonds - SVO Identified Funds									
Bonds - Unaffiliated Bank Loans									
Bonds - Unaffiliated Certificates of Deposit									
2509999997 - Bonds - Subtotals - Bonds - Part 3						7,129,050	7,340,103	40,059	XXX
2509999999 - Bonds - Subtotals - Bonds						7,129,050	7,340,103	40,059	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred									
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred									
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred									
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Mutual Funds - Designations Assigned by the SVO									
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO									
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO									
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO									
Common Stocks - Closed-End Funds - Designations Assigned by the SVO									
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO									
Common Stocks - Exchange Traded Funds									
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded									
Common Stocks - Parent, Subsidiaries and Affiliates - Other									
6009999999 Totals						7,129,050	XXX	40,059	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36225C-V6-0	G2AR 080636 3.625 09/20/32		03/01/2024	PAY DOWN	XXX	70	70	71	71						70					09/20/2032	1.A
36202F-GM-2	G2JO 004704 4.500 06/20/25		03/01/2024	PAY DOWN	XXX	1,562	1,562	1,662	1,578		(16)		(16)		1,562				11	06/20/2025	1.A
36202F-2J-4	G2JO 005277 3.500 01/20/27		03/01/2024	PAY DOWN	XXX	906	906	972	922		(17)		(17)		906				5	01/20/2027	1.A
36202D-BH-3	G2SF 002740 6.000 04/20/29		03/01/2024	PAY DOWN	XXX	17	17	17	17						17					04/20/2029	1.A
36202D-J8-5	G2SF 002987 7.500 10/20/30		03/01/2024	PAY DOWN	XXX	4	4	4	4						4					10/20/2030	1.A
36202D-7K-1	G2SF 003598 6.000 08/20/34		03/01/2024	PAY DOWN	XXX	30	30	30	30						30					08/20/2034	1.A
36202F-LP-9	G2SF 004834 4.500 10/20/40		03/01/2024	PAY DOWN	XXX	3,087	3,087	3,279	3,275		(188)		(188)		3,087				23	10/20/2040	1.A
36202F-M8-6	G2SF 004883 4.500 12/20/40		03/01/2024	PAY DOWN	XXX	960	960	982	982		(22)		(22)		960				8	12/20/2040	1.A
36202F-M9-4	G2SF 004884 5.000 12/20/40		03/01/2024	PAY DOWN	XXX	1,693	1,693	1,802	1,800		(107)		(107)		1,693				13	12/20/2040	1.A
36202F-VH-6	G2SF 005116 5.000 07/20/41		03/01/2024	PAY DOWN	XXX	1,910	1,910	2,084	2,081		(170)		(170)		1,910				18	07/20/2041	1.A
36208C-AR-8	G2SF 446516 6.250 01/20/27		03/01/2024	PAY DOWN	XXX	2,182	2,182	2,214	2,188		(6)		(6)		2,182				23	01/20/2027	1.A
36179Q-6N-6	G2SF MA2677 3.000 03/20/45		03/01/2024	PAY DOWN	XXX	4,130	4,130	4,269	4,269		(139)		(139)		4,130				22	03/20/2045	1.A
38377R-M3-6	GN 10169A PC PAC1 ACCDIRECT FI		03/01/2024	PAY DOWN	XXX	2,404	2,404	2,565	2,438		(35)		(35)		2,404				19	08/20/2040	1.A
38377R-R2-3	GN 10169B CG FIX		03/01/2024	PAY DOWN	XXX	4,342	4,342	4,501	4,373		(30)		(30)		4,342				18	12/16/2025	1.A
38376L-HK-8	GN 1190B PA PAC1 FIX		03/01/2024	PAY DOWN	XXX	1,829	1,829	1,977	1,953		(124)		(124)		1,829				12	05/20/2041	1.A
38380N-W9-6	GN 2023 AC SEQ FIX		03/01/2024	PAY DOWN	XXX	2,353	2,353	2,368	2,365		(12)		(12)		2,353				10	02/16/2062	1.A
36297G-RX-0	GNJO 711602 3.500 11/15/26		03/01/2024	PAY DOWN	XXX	12,014	12,014	12,909	12,200		(186)		(186)		12,014				70	11/15/2026	1.A
3620A5-F5-3	GNJO 719388 4.500 PD DOWN		01/01/2024	PAY DOWN	XXX	1,909	1,909	2,036	1,924		(16)		(16)		1,909				7	06/15/2025	1.A
36176E-QZ-7	GNJO 763972 3.500 01/15/27		03/01/2024	PAY DOWN	XXX	8,478	8,478	9,109	8,684		(207)		(207)		8,478				39	01/15/2027	1.A
36216P-3K-2	GNSF 171002 6.500 09/15/28		03/01/2024	PAY DOWN	XXX	30	30	29	29		1		1		30					09/15/2028	1.A
36208Y-F3-8	GNSF 464686 6.500 07/15/28		03/01/2024	PAY DOWN	XXX	3	3	3	3						3					07/15/2028	1.A
36211F-QZ-1	GNSF 511772 8.000 11/15/30		03/01/2024	PAY DOWN	XXX	8	8	9	9						8					11/15/2030	1.A
36213C-Q4-5	GNSF 550475 7.000 05/15/31		03/01/2024	PAY DOWN	XXX	5	5	6	6						5					05/15/2031	1.A
36213D-G4-4	GNSF 551119 7.000 08/15/31		03/01/2024	PAY DOWN	XXX	66	66	70	68		(2)		(2)		66				1	08/15/2031	1.A
36213F-VK-6	GNSF 553318 5.000 06/15/33		03/01/2024	PAY DOWN	XXX	8	8	7	7						8					06/15/2033	1.A
36213U-QL-7	GNSF 564859 7.000 09/15/31		03/01/2024	PAY DOWN	XXX	13	13	13	13						13					09/15/2031	1.A
36200R-AA-0	GNSF 569801 6.000 05/15/32		03/01/2024	PAY DOWN	XXX	18	18	19	18						18					05/15/2032	1.A
36200R-X8-0	GNSF 570503 6.500 12/15/31		03/01/2024	PAY DOWN	XXX	9	9	10	10						9					12/15/2031	1.A
36201G-TL-9	GNSF 582955 6.500 02/15/32		03/01/2024	PAY DOWN	XXX	116	116	121	119		(4)		(4)		116				1	02/15/2032	1.A
36201J-EQ-8	GNSF 584343 6.500 04/15/32		03/01/2024	PAY DOWN	XXX	10	10	10	10						10					04/15/2032	1.A
36201Q-WT-6	GNSF 590258 5.500 11/15/32		03/01/2024	PAY DOWN	XXX	283	283	286	286		(3)		(3)		283				3	11/15/2032	1.A
36200N-TR-2	GNSF 605460 4.500 06/15/34		03/01/2024	PAY DOWN	XXX	31	31	30	30		1		1		31					06/15/2034	1.A
36291G-A6-3	GNSF 627429 5.500 10/15/34		03/01/2024	PAY DOWN	XXX	11	11	11	11						11					10/15/2034	1.A
36296Q-6V-6	GNSF 698484 5.000 08/15/39		03/01/2024	PAY DOWN	XXX	387	387	398	398		(11)		(11)		387				4	08/15/2039	1.A
36297G-PQ-7	GNSF 711531 4.000 09/15/40		03/01/2024	PAY DOWN	XXX	1,268	1,268	1,327	1,309		(40)		(40)		1,268				8	09/15/2040	1.A
3620A8-KX-0	GNSF 722210 5.500 08/15/39		03/01/2024	PAY DOWN	XXX	343	343	358	358		(15)		(15)		343				3	08/15/2039	1.A
3620A9-S9-3	GNSF 723344 4.000 09/15/39		03/01/2024	PAY DOWN	XXX	1,042	1,042	1,049	1,048		(7)		(7)		1,042				7	09/15/2039	1.A
3620AC-R7-1	GNSF 726010 5.000 05/15/40		03/01/2024	PAY DOWN	XXX	1,056	1,056	1,121	1,120		(65)		(65)		1,056				9	05/15/2040	1.A
3620AR-G9-6	GNSF 737424 4.000 09/15/40		03/01/2024	PAY DOWN	XXX	1,323	1,323	1,326	1,326		(3)		(3)		1,323				7	09/15/2040	1.A
3620AS-AM-1	GNSF 738112 4.500 03/15/41		03/01/2024	PAY DOWN	XXX	331	331	342	341		(11)		(11)		331				2	03/15/2041	1.A
3620AS-GL-7	GNSF 738303 5.000 05/15/41		03/01/2024	PAY DOWN	XXX	2,158	2,158	2,409	2,408		(249)		(249)		2,158				18	05/15/2041	1.A
3620AS-3J-6	GNSF 738901 4.000 10/15/41		03/01/2024	PAY DOWN	XXX	8,222	8,222	8,825	8,783		(561)		(561)		8,222				70	10/15/2041	1.A
3620AX-RN-0	GNSF 743093 5.000 06/15/40		03/01/2024	PAY DOWN	XXX	141	141	152	151		(9)		(9)		141				1	06/15/2040	1.A
3620C0-XY-9	GNSF 745095 5.000 06/15/40		03/01/2024	PAY DOWN	XXX	11,782	11,782	12,651	12,626		(844)		(844)		11,782				118	06/15/2040	1.A
3620C0-2X-5	GNSF 745190 5.000 07/15/40		03/01/2024	PAY DOWN	XXX	599	599	646	631		(32)		(32)		599				5	07/15/2040	1.A
36176D-HH-9	GNSF 762832 4.500 03/15/41		03/01/2024	PAY DOWN	XXX	840	840	871	870		(31)		(31)		840				6	03/15/2041	1.A
36176L-GF-6	GNSF 769098 4.500 07/15/41		03/01/2024	PAY DOWN	XXX	1,300	1,300	1,419	1,417		(117)		(117)		1,300				10	07/15/2041	1.A
36225A-XS-4	GNSP 780689 6.500 12/15/27		03/01/2024	PAY DOWN	XXX	17	17	18	17						17					12/15/2027	1.A
36225B-PV-4	GNSP 781336 6.000 10/15/31		03/01/2024	PAY DOWN	XXX	12	12	13	13						12					10/15/2031	1.A
36225B-XE-3	GNSP 781577 6.500 03/15/33		03/01/2024	PAY DOWN	XXX	13	13	13	13						13					03/15/2033	1.A
36241K-AL-2	GNSP 781811 5.000 10/15/34		03/01/2024	PAY DOWN	XXX	7	7	7	7						7					10/15/2034	1.A
0109999999 - Bonds - U.S. Governments						81,332	81,332	86,420	84,609		(3,277)		(3,277)		81,332				571	XXX	XXX
Bonds - All Other Governments																					
Bonds - U.S. States, Territories and Possessions																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128PT-J5-5	FGCI J13884 3.500 12/01/25		03/01/2024	PAY DOWN	XXX	16,143	16,143	17,064	16,324		(181)		(181)		16,143				92	12/01/2025	1.A
31307F-JM-4	FGCI J26568 3.500 12/01/28		03/01/2024	PAY DOWN	XXX	15,543	15,543	16,400	15,900		(357)		(357)		15,543				91	12/01/2028	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31296N-DS-3	FGLMC A13713 6.000 09/01/33		03/01/2024	PAY DOWN	XXX	16	16	17	17						16					09/01/2033	1.A
31296N-PB-7	FGLMC A14018 5.500 10/01/33		03/01/2024	PAY DOWN	XXX	134	134	133	133		1		1		134				1	10/01/2033	1.A
31297F-DN-0	FGLMC A27309 6.500 09/01/34		03/01/2024	PAY DOWN	XXX	14	14	15	15						14					09/01/2034	1.A
31297V-3P-1	FGLMC A39806 6.500 11/01/35		03/01/2024	PAY DOWN	XXX	9	9	9	9						9					11/01/2035	1.A
3128K8-YN-0	FGLMC A47917 5.500 12/01/35		03/01/2024	PAY DOWN	XXX	15	15	15	15						15					12/01/2035	1.A
3128KE-FG-3	FGLMC A51967 6.000 08/01/36		03/01/2024	PAY DOWN	XXX	52	52	52	52						52					08/01/2036	1.A
3128KF-P7-9	FGLMC A53146 5.500 10/01/36		03/01/2024	PAY DOWN	XXX	130	130	128	128		1		1		130				1	10/01/2036	1.A
31292G-ZF-6	FGLMC C00742 6.500 04/01/29		03/01/2024	PAY DOWN	XXX	78	78	79	79		(1)		(1)		78				1	04/01/2029	1.A
31292H-D2-7	FGLMC C01021 6.500 05/01/30		03/01/2024	PAY DOWN	XXX	5	5	5	5						5					05/01/2030	1.A
31292H-GC-2	FGLMC C01095 7.000 11/01/30		03/01/2024	PAY DOWN	XXX	5	5	5	5						5					11/01/2030	1.A
31292H-N9-1	FGLMC C01316 6.000 03/01/32		03/01/2024	PAY DOWN	XXX	27	27	27	27						27					03/01/2032	1.A
31292H-QN-7	FGLMC C01361 6.000 05/01/32		03/01/2024	PAY DOWN	XXX	235	235	238	238		(2)		(2)		235				2	05/01/2032	1.A
31292H-RR-7	FGLMC C01396 6.500 09/01/32		03/01/2024	PAY DOWN	XXX	260	260	269	267		(7)		(7)		260				2	09/01/2032	1.A
31292H-UP-7	FGLMC C01490 5.500 02/01/33		03/01/2024	PAY DOWN	XXX	21	21	21	21						21					02/01/2033	1.A
31292H-W8-3	FGLMC C01571 6.000 05/01/33		03/01/2024	PAY DOWN	XXX	312	312	323	321		(9)		(9)		312				3	05/01/2033	1.A
31292H-XA-7	FGLMC C01573 5.500 06/01/33		03/01/2024	PAY DOWN	XXX	388	388	402	399		(11)		(11)		388				3	06/01/2033	1.A
31292H-5P-5	FGLMC C01754 5.500 01/01/34		03/01/2024	PAY DOWN	XXX	523	523	527	526		(3)		(3)		523				5	01/01/2034	1.A
31294B-6N-0	FGLMC C35377 7.000 01/01/30		03/01/2024	PAY DOWN	XXX	19	19	19	19						19					01/01/2030	1.A
31298S-PW-8	FGLMC C55837 5.000 03/01/31		03/01/2024	PAY DOWN	XXX	1,772	1,772	1,760	1,763		9		9		1,772				15	03/01/2031	1.A
31283H-WY-7	FGLMC G01563 5.500 06/01/33		03/01/2024	PAY DOWN	XXX	289	289	296	290		(1)		(1)		289				3	06/01/2033	1.A
3128LX-HG-8	FGLMC G02031 5.500 02/01/36		03/01/2024	PAY DOWN	XXX	405	405	401	401		4		4		405				3	02/01/2036	1.A
3128MJ-E5-5	FGLMC G08155 5.500 10/01/36		03/01/2024	PAY DOWN	XXX	61	61	60	60		1		1		61				1	10/01/2036	1.A
3128MJ-ZD-5	FGLMC G08739 4.000 12/01/46		03/01/2024	PAY DOWN	XXX	5,508	5,508	5,786	5,786		(278)		(278)		5,508				42	12/01/2046	1.A
3128MJ-2D-1	FGLMC G08771 4.000 07/01/47		03/01/2024	PAY DOWN	XXX	2,527	2,527	2,667	2,667		(140)		(140)		2,527				16	07/01/2047	1.A
3132HN-D8-9	FGLMC Q11927 3.000 10/01/42		03/01/2024	PAY DOWN	XXX	1,521	1,521	1,587	1,571		(50)		(50)		1,521				8	10/01/2042	1.A
3132HN-EB-1	FGLMC Q11930 3.000 10/01/42		03/01/2024	PAY DOWN	XXX	1,549	1,549	1,624	1,605		(55)		(55)		1,549				8	10/01/2042	1.A
3132QQ-TV-4	FGLMC Q34163 3.500 06/01/45		03/01/2024	PAY DOWN	XXX	2,419	2,419	2,535	2,529		(110)		(110)		2,419				14	06/01/2045	1.A
3137BK-R7-7	FH 4495A TC FIX		03/01/2024	PAY DOWN	XXX	5,303	5,303	5,220	5,255		47		47		5,303				23	07/15/2030	1.A
3137BN-6F-6	FH K053 A1 FIX		03/01/2024	PAY DOWN	XXX	26,804	26,804	27,340	26,856		(52)		(52)		26,804				116	02/25/2025	1.A FE
3137F4-D3-3	FH K074 A1 SR FIX		03/01/2024	PAY DOWN	XXX	35,112	35,112	35,796	35,275		(163)		(163)		35,112				216	09/25/2027	1.A
31417F-3X-4	FNCI AB8913 2.500 04/01/28		03/01/2024	PAY DOWN	XXX	9,771	9,771	10,067	9,862		(90)		(90)		9,771				41	04/01/2028	1.A
3138E1-HB-6	FNCI AJ8325 3.000 12/01/26		03/01/2024	PAY DOWN	XXX	16,703	16,703	17,125	16,797		(94)		(94)		16,703				82	12/01/2026	1.A
3138EK-U3-7	FNCI AL3301 3.000 03/01/28		03/01/2024	PAY DOWN	XXX	8,954	8,954	9,386	9,094		(140)		(140)		8,954				49	03/01/2028	1.A
3138LT-TT-5	FNCI AO3261 3.000 10/01/27		03/01/2024	PAY DOWN	XXX	30,361	30,361	31,512	30,709		(347)		(347)		30,361				148	10/01/2027	1.A
3140J5-LM-9	FNCI BM1231 3.500 11/01/31		03/01/2024	PAY DOWN	XXX	12,472	12,472	12,786	12,632		(160)		(160)		12,472				71	11/01/2031	1.A
3140X5-JB-0	FNCI FM2057 2.500 12/01/34		03/01/2024	PAY DOWN	XXX	8,805	8,805	8,890	8,882		(78)		(78)		8,805				39	12/01/2034	1.A
31418D-KJ-0	FNCI MA3896 2.500 01/01/35		03/01/2024	PAY DOWN	XXX	4,514	4,514	4,548	4,545		(31)		(31)		4,514				18	01/01/2035	1.A
31371K-BS-9	FNCL 253949 6.500 09/01/31		03/01/2024	PAY DOWN	XXX	17	17	17	17						17					09/01/2031	1.A
31371K-UC-3	FNCL 254479 6.500 10/01/32		03/01/2024	PAY DOWN	XXX	38	38	39	39		(1)		(1)		38					10/01/2032	1.A
31371K-6D-8	FNCL 254768 6.000 06/01/33		03/01/2024	PAY DOWN	XXX	19	19	19	19						19					06/01/2033	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31371L-TV-1	FNCL 255364 6.000 09/01/34		03/01/2024	PAY DOWN	XXX	42	42	42	42						42					09/01/2034	1.A
31371L-VB-2	FNCL 255410 6.500 09/01/34		03/01/2024	PAY DOWN	XXX	16	16	17	17						16					09/01/2034	1.A
31371M-DU-8	FNCL 255815 6.000 08/01/35		03/01/2024	PAY DOWN	XXX	23	23	23	23						23					08/01/2035	1.A
31371M-EQ-6	FNCL 255843 5.500 09/01/35		03/01/2024	PAY DOWN	XXX	355	355	357	357		(2)		(2)		355				3	09/01/2035	1.A
31376K-GV-2	FNCL 357612 6.000 09/01/34		03/01/2024	PAY DOWN	XXX	4	4	4	4						4					09/01/2034	1.A
31382R-SG-9	FNCL 490219 7.000 03/01/29		03/01/2024	PAY DOWN	XXX	385	385	406	392		(7)		(7)		385				5	03/01/2029	1.A
31384V-T8-5	FNCL 535275 6.500 05/01/30		03/01/2024	PAY DOWN	XXX	11	11	10	10						11					05/01/2030	1.A
31384W-LN-8	FNCL 535933 6.500 05/01/31		03/01/2024	PAY DOWN	XXX	15	15	15	15						15					05/01/2031	1.A
31385H-3Q-3	FNCL 545407 5.500 01/01/32		03/01/2024	PAY DOWN	XXX	11	11	11	11						11					01/01/2032	1.A
31385J-F8-6	FNCL 545691 6.500 06/01/32		03/01/2024	PAY DOWN	XXX	6	6	6	6						6					06/01/2032	1.A
31385J-JC-3	FNCL 545759 6.500 07/01/32		03/01/2024	PAY DOWN	XXX	24	24	24	24						24					07/01/2032	1.A
31385J-K3-1	FNCL 545814 6.500 08/01/32		03/01/2024	PAY DOWN	XXX	67	67	68	68		(1)		(1)		67				1	08/01/2032	1.A
31385J-K8-0	FNCL 545819 6.500 08/01/32		03/01/2024	PAY DOWN	XXX	27	27	28	28						27					08/01/2032	1.A
31385J-PV-4	FNCL 545936 6.500 09/01/32		03/01/2024	PAY DOWN	XXX	32	32	33	33		(1)		(1)		32					09/01/2032	1.A
31385W-2D-0	FNCL 555272 6.000 03/01/33		03/01/2024	PAY DOWN	XXX	19	19	19	19						19					03/01/2033	1.A
31385X-AS-6	FNCL 555417 6.000 05/01/33		03/01/2024	PAY DOWN	XXX	18	18	18	18						18					05/01/2033	1.A
31385X-BD-8	FNCL 555436 6.000 05/01/33		03/01/2024	PAY DOWN	XXX	7	7	7	7						7					05/01/2033	1.A
31385X-NR-4	FNCL 555800 5.500 10/01/33		03/01/2024	PAY DOWN	XXX	221	221	222	222		(1)		(1)		221				2	10/01/2033	1.A
31387C-M2-4	FNCL 580077 6.500 09/01/31		03/01/2024	PAY DOWN	XXX	2	2	2	2						2					09/01/2031	1.A
31390G-6Y-8	FNCL 646287 6.500 07/01/32		03/01/2024	PAY DOWN	XXX	43	43	44	44		(1)		(1)		43					07/01/2032	1.A
31391K-5X-1	FNCL 669662 6.500 05/01/32		03/01/2024	PAY DOWN	XXX	43	43	43	43						43					05/01/2032	1.A
31391L-5L-5	FNCL 670551 6.500 08/01/32		03/01/2024	PAY DOWN	XXX	6	6	6	6						6					08/01/2032	1.A
31400B-WY-8	FNCL 682963 5.500 02/01/33		03/01/2024	PAY DOWN	XXX	10	10	10	10						10					02/01/2033	1.A
31400C-EY-6	FNCL 683351 5.500 02/01/33		03/01/2024	PAY DOWN	XXX	8	8	8	8						8					02/01/2033	1.A
31402C-PR-7	FNCL 725032 6.500 09/01/33		03/01/2024	PAY DOWN	XXX	11	11	11	11						11					09/01/2033	1.A
31402C-P2-2	FNCL 725041 6.500 09/01/33		03/01/2024	PAY DOWN	XXX	12	12	12	12						12					09/01/2033	1.A
31402D-F7-0	FNCL 725690 6.000 08/01/34		03/01/2024	PAY DOWN	XXX	5	5	5	5						5					08/01/2034	1.A
31402D-GM-6	FNCL 725704 6.000 08/01/34		03/01/2024	PAY DOWN	XXX	24	24	24	24						24					08/01/2034	1.A
31402Q-7C-9	FNCL 735391 6.500 12/01/34		03/01/2024	PAY DOWN	XXX	34	34	35	35		(1)		(1)		34					12/01/2034	1.A
31402Y-SB-1	FNCL 742214 6.000 09/01/33		03/01/2024	PAY DOWN	XXX	24	24	25	24						24					09/01/2033	1.A
31403G-DV-1	FNCL 748116 6.500 10/01/33		03/01/2024	PAY DOWN	XXX	8	8	8	8						8					10/01/2033	1.A
31403T-SP-0	FNCL 757526 5.500 03/01/34		03/01/2024	PAY DOWN	XXX	33	33	33	33						33					03/01/2034	1.A
31404B-TB-8	FNCL 763846 6.000 02/01/34		03/01/2024	PAY DOWN	XXX	5	5	5	5						5					02/01/2034	1.A
31404E-CJ-3	FNCL 766073 5.500 02/01/34		03/01/2024	PAY DOWN	XXX	4	4	4	4						4					02/01/2034	1.A
31404V-AT-5	FNCL 779518 6.000 06/01/34		03/01/2024	PAY DOWN	XXX	60	60	61	61		(1)		(1)		60				1	06/01/2034	1.A
31405G-KQ-2	FNCL 788803 6.500 08/01/34		03/01/2024	PAY DOWN	XXX	3	3	3	3						3					08/01/2034	1.A
31405J-DJ-0	FNCL 790405 6.000 09/01/34		03/01/2024	PAY DOWN	XXX	3	3	3	3						3					09/01/2034	1.A
31406C-SH-2	FNCL 806120 6.000 12/01/34		03/01/2024	PAY DOWN	XXX	163	163	165	164		(1)		(1)		163				2	12/01/2034	1.A
31406J-KN-2	FNCL 811301 6.500 10/01/34		03/01/2024	PAY DOWN	XXX	44	44	45	45		(1)		(1)		44					10/01/2034	1.A
31406M-TS-5	FNCL 814261 6.000 01/01/35		03/01/2024	PAY DOWN	XXX	9	9	9	9						9					01/01/2035	1.A
31407E-H8-9	FNCL 828355 5.500 07/01/35		03/01/2024	PAY DOWN	XXX	53	53	53	53						53					07/01/2035	1.A
31407K-FR-5	FNCL 832776 5.500 09/01/35		03/01/2024	PAY DOWN	XXX	18	18	18	18						18					09/01/2035	1.A
31407L-GH-4	FNCL 833700 5.000 08/01/35		03/01/2024	PAY DOWN	XXX	28	28	27	27		1		1		28					08/01/2035	1.A
31408D-QL-1	FNCL 848359 6.000 12/01/35		03/01/2024	PAY DOWN	XXX	11	11	11	11						11					12/01/2035	1.A
31410C-VR-0	FNCL 885424 6.000 06/01/36		03/01/2024	PAY DOWN	XXX	31	31	31	31						31					06/01/2036	1.A
31410F-SS-5	FNCL 888029 6.000 12/01/36		03/01/2024	PAY DOWN	XXX	18	18	18	18						18					12/01/2036	1.A
31410G-FG-3	FNCL 888567 5.500 12/01/36		03/01/2024	PAY DOWN	XXX	90	90	91	91						90				1	12/01/2036	1.A
31411C-PS-4	FNCL 904133 6.000 11/01/36		03/01/2024	PAY DOWN	XXX	14	14	14	14						14					11/01/2036	1.A
31411N-WA-1	FNCL 912441 6.000 03/01/37		03/01/2024	PAY DOWN	XXX	7	7	7	7						7					03/01/2037	1.A
31413C-EA-3	FNCL 941229 5.500 06/01/37		03/01/2024	PAY DOWN	XXX	156	156	157	157		(1)		(1)		156				2	06/01/2037	1.A
3138ER-6X-3	FNCL AL9885 3.500 06/01/43		03/01/2024	PAY DOWN	XXX	10,717	10,717	9,349	9,370		1,347		1,347		10,717				57	06/01/2043	1.A
3138LS-HX-1	FNCL A02045 3.500 07/01/42		03/01/2024	PAY DOWN	XXX	745	745	796	784		(38)		(38)		745				4	07/01/2042	1.A
3138LT-WL-8	FNCL A03350 4.000 05/01/42		03/01/2024	PAY DOWN	XXX	3,384	3,384	3,686	3,678		(294)		(294)		3,384				16	05/01/2042	1.A
3138LV-L7-6	FNCL A04849 3.500 06/01/42		03/01/2024	PAY DOWN	XXX	1,052	1,052	1,121	1,108		(56)		(56)		1,052				6	06/01/2042	1.A
3138M3-T4-6	FNCL AP0570 3.500 07/01/42		03/01/2024	PAY DOWN	XXX	523	523	561	552		(28)		(28)		523				3	07/01/2042	1.A
3138M4-Q2-1	FNCL AP1372 3.500 07/01/42		03/01/2024	PAY DOWN	XXX	3,267	3,267	3,490	3,435		(168)		(168)		3,267				19	07/01/2042	1.A
3138M4-R7-9	FNCL AP1409 3.500 08/01/42		03/01/2024	PAY DOWN	XXX	1,524	1,524	1,629	1,604		(80)		(80)		1,524				8	08/01/2042	1.A
3138M5-EM-7	FNCL AP1939 3.500 08/01/42		03/01/2024	PAY DOWN	XXX	567	567	604	595		(28)		(28)		567				3	08/01/2042	1.A
3138WW-TR-0	FNCL AT8659 3.500 07/01/43		03/01/2024	PAY DOWN	XXX	5,764	5,764	5,817	5,809		(45)		(45)		5,764				32	07/01/2043	1.A
3138WX-MJ-3	FNCL AT9360 3.500 06/01/43		03/01/2024	PAY DOWN	XXX	604	604	608	608		(3)		(3)		604				4	06/01/2043	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138X3-EP-3	FNCL AU3741 3.500 08/01/43		03/01/2024	PAY DOWN	XXX	3,717	3,717	3,751	3,746		(28)		(28)		3,717				24	08/01/2043	1.A
3138X3-XH-0	FNCL AU4279 3.000 09/01/43		03/01/2024	PAY DOWN	XXX	2,412	2,412	2,464	2,462		(50)		(50)		2,412				12	09/01/2043	1.A
3138X5-MS-3	FNCL AU5768 3.500 09/01/43		03/01/2024	PAY DOWN	XXX	2,269	2,269	2,290	2,288		(19)		(19)		2,269				13	09/01/2043	1.A
3140E6-3Y-6	FNCL BA2614 4.000 12/01/45		03/01/2024	PAY DOWN	XXX	791	791	864	863		(72)		(72)		791				5	12/01/2045	1.A
3140F5-MC-4	FNCL BC9354 3.500 05/01/46		03/01/2024	PAY DOWN	XXX	17,101	17,101	18,058	17,985		(884)		(884)		17,101				79	05/01/2046	1.A
3140FF-TX-9	FNCL BD7765 4.000 08/01/46		03/01/2024	PAY DOWN	XXX	2,771	2,771	3,028	3,004		(233)		(233)		2,771				19	08/01/2046	1.A
3140FQ-S7-3	FNCL BE5041 3.500 11/01/46		03/01/2024	PAY DOWN	XXX	8,415	8,415	8,641	8,641		(226)		(226)		8,415				49	11/01/2046	1.A
3140J9-SN-2	FNCL BM5024 3.000 11/01/48		03/01/2024	PAY DOWN	XXX	556	556	569	569		(13)		(13)		556				3	11/01/2048	1.A
3140QB-2E-7	FNCL CA4372 4.500 10/01/49		03/01/2024	PAY DOWN	XXX	741	741	799	799		(58)		(58)		741				4	10/01/2049	1.A
3140QE-DS-8	FNCL CA6412 2.500 07/01/50		03/01/2024	PAY DOWN	XXX	4,165	4,165	4,390	4,385		(219)		(219)		4,165				18	07/01/2050	1.A
3140QE-LU-4	FNCL CA6638 2.500 08/01/50		03/01/2024	PAY DOWN	XXX	3,987	3,987	4,211	4,211		(224)		(224)		3,987				20	08/01/2050	1.A
3140QF-BF-5	FNCL CA7237 2.500 10/01/50		03/01/2024	PAY DOWN	XXX	4,399	4,399	4,629	4,615		(216)		(216)		4,399				21	10/01/2050	1.A
3140QF-NX-3	FNCL CA7605 3.000 11/01/50		03/01/2024	PAY DOWN	XXX	1,809	1,809	1,566	1,570		239		239		1,809				7	11/01/2050	1.A
3140QF-S4-2	FNCL CA7738 2.500 11/01/50		03/01/2024	PAY DOWN	XXX	3,854	3,854	4,070	4,060		(206)		(206)		3,854				16	11/01/2050	1.A
3140QF-4G-1	FNCL CA8022 2.500 12/01/50		03/01/2024	PAY DOWN	XXX	4,684	4,684	4,930	4,912		(228)		(228)		4,684				23	12/01/2050	1.A
3140QF-5F-2	FNCL CA8045 2.500 12/01/50		03/01/2024	PAY DOWN	XXX	6,285	6,285	6,648	6,610		(325)		(325)		6,285				32	12/01/2050	1.A
3140QG-AU-1	FNCL CA8118 2.000 12/01/50		03/01/2024	PAY DOWN	XXX	4,514	4,514	4,691	4,664		(151)		(151)		4,514				16	12/01/2050	1.A
3140QG-LR-6	FNCL CA8435 2.000 01/01/51		03/01/2024	PAY DOWN	XXX	6,112	6,112	6,354	6,321		(209)		(209)		6,112				21	01/01/2051	1.A
3140X6-7M-7	FNCL FM3599 3.000 12/01/47		03/01/2024	PAY DOWN	XXX	3,325	3,325	3,514	3,514		(188)		(188)		3,325				17	12/01/2047	1.A
3140X8-XA-0	FNCL FM5172 3.000 12/01/48		03/01/2024	PAY DOWN	XXX	6,785	6,785	7,142	7,142		(356)		(356)		6,785				35	12/01/2048	1.A
3140XJ-KH-5	FNCL FS2995 5.500 10/01/52		03/01/2024	PAY DOWN	XXX	3,294	3,294	3,328	3,325		(32)		(32)		3,294				28	10/01/2052	1.A
3140XJ-SJ-3	FNCL FS3220 5.500 11/01/52		03/01/2024	PAY DOWN	XXX	2,224	2,224	2,226	2,226		(2)		(2)		2,224				20	11/01/2052	1.A
3140XL-HT-8	FNCL FS4741 6.500 05/01/53		03/01/2024	PAY DOWN	XXX	9,777	9,777	9,896	9,895		(118)		(118)		9,777				132	05/01/2053	1.A
31418D-TQ-5	FNCL MA4158 2.000 10/01/50		03/01/2024	PAY DOWN	XXX	4,936	4,936	4,958	4,955		(20)		(20)		4,936				16	10/01/2050	1.A
31418E-D8-0	FNCL MA4626 4.000 06/01/52		03/01/2024	PAY DOWN	XXX	19,334	19,334	19,168	19,183		151		151		19,334				132	06/01/2052	1.A
31418E-ES-5	FNCL MA4644 4.000 05/01/52		03/01/2024	PAY DOWN	XXX	16,016	16,016	15,959	15,963		54		54		16,016				109	05/01/2052	1.A
31418E-HP-8	FNCL MA4737 5.000 08/01/52		03/01/2024	PAY DOWN	XXX	16,080	16,080	15,582	15,607		473		473		16,080				148	08/01/2052	1.A
3133KK-AE-9	FNCL RA3605 2.500 10/01/50		03/01/2024	PAY DOWN	XXX	6,409	6,409	6,751	6,730		(321)		(321)		6,409				29	10/01/2050	1.A
3133KK-ND-7	FNCL RA3988 2.500 11/01/50		03/01/2024	PAY DOWN	XXX	1,765	1,765	1,863	1,855		(89)		(89)		1,765				7	11/01/2050	1.A
3133KP-ME-5	FNCL RA7557 4.500 06/01/52		03/01/2024	PAY DOWN	XXX	9,081	9,081	9,209	9,196		(115)		(115)		9,081				55	06/01/2052	1.A
3132DM-VD-4	FNCL SD0612 2.500 11/01/50		03/01/2024	PAY DOWN	XXX	19,828	19,828	16,625	16,702		3,126		3,126		19,828				77	11/01/2050	1.A
3132DN-2T-9	FNCL SD1686 5.500 09/01/52		03/01/2024	PAY DOWN	XXX	6,832	6,832	6,780	6,783		48		48		6,832				67	09/01/2052	1.A
3132DP-BW-7	FNCL SD1853 5.500 11/01/52		03/01/2024	PAY DOWN	XXX	8,090	8,090	8,162	8,158		(68)		(68)		8,090				72	11/01/2052	1.A
3132DQ-W3-6	FNCL SD3366 5.000 07/01/53		01/19/2024	VARIOUS	XXX	1,005,870	1,025,697	990,759	991,418		131		131		991,549		14,321	14,321	7,258	07/01/2053	1.A
3132DQ-3T-1	FNCL SD3510 6.000 06/01/53		03/01/2024	PAY DOWN	XXX	34,068	34,068	34,262	34,257		(189)		(189)		34,068				332	06/01/2053	1.A
3132E0-EY-4	FNCL SD3751 6.000 09/01/53		03/01/2024	PAY DOWN	XXX	23,912	23,912	24,167	24,162		(250)		(250)		23,912				247	09/01/2053	1.A
3132E0-UL-4	FNCL SD4187 6.000 11/01/53		01/19/2024	VARIOUS	XXX	1,260,191	1,235,850	1,227,209	1,227,319		23		23		1,227,341		32,850	32,850	10,498	11/01/2053	1.A
3132DW-BJ-1	FNCL SD8141 2.500 04/01/51		03/01/2024	PAY DOWN	XXX	8,021	8,021	8,284	8,251		(229)		(229)		8,021				33	04/01/2051	1.A
31402Q-YC-9	FNK2 735207 7.000 04/01/34		03/01/2024	PAY DOWN	XXX	422	422	433	429		(7)		(7)		422				5	04/01/2034	1.A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,784,105	2,779,591	2,743,398	2,739,754		(2,808)		(2,808)		2,736,934		47,171	47,171	20,982	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
023135-BC-9	AMAZON.COM INC.		03/22/2024	MARKETAXESS	XXX	477,204	500,000	464,460	472,614		1,557		1,557		474,171		3,033	3,033	9,319	08/22/2027	1.E FE
03465L-AA-3	AOMT 203 A1 SR FIX		03/01/2024	PAY DOWN	XXX	5,300	5,300	5,300	5,300						5,300				17	04/25/2065	1.A
037833-EP-1	APPLE INC.		03/22/2024	HSBC SECURITIES LIMITED	XXX	220,289	240,000	226,380	227,903		266		266		228,169		(7,880)	(7,880)	5,070	08/08/2032	1.B FE
058498-AV-8	BALL CORPORATION		02/29/2024	REPURCHASE	XXX	445,671	450,000	449,068	440,473	5,626	214		5,840		446,313		(642)	(642)	9,994	03/15/2026	3.A FE
08860D-AA-1	BHG SECURITIZATION TRUST 2022-C		03/17/2024	PAY DOWN	XXX	105,996	105,996	105,068	105,378		618		618		105,996				937	10/17/2035	1.A FE
852234-AN-3	BLOCK INC.		02/07/2024	MARKETAXESS	XXX	375,784	400,000	367,961	367,277	4,992	1,062		6,054		373,331		2,453	2,453	2,078	06/01/2026	3.A FE
05609Q-AA-4	BX 21ACNT A SR SEQ FLT		02/15/2024	PAY DOWN	XXX	5,798	5,798	5,784	5,798						5,798				63	11/15/2038	1.A
28470R-AH-5	CAESARS ENTERTAINMENT INC.		02/06/2024	REPURCHASE	XXX	225,853	225,000	228,625	224,366	676	(132)		544		224,910		90	90	9,251	07/01/2025	4.A FE
12510H-AD-2	CARS-DB4 L.P.		03/15/2024	PAY DOWN	XXX	419	419	419	419						419				2	02/15/2050	1.E FE
14687B-AH-9	CARVANA AUTO RECEIVABLES TRUST 2021-P1		03/10/2024	PAY DOWN	XXX	3,975	3,975	3,974	3,975						3,975				9	01/11/2027	1.A FE
14913R-3A-3	CATERPILLAR FINANCIAL SERVICES CORPORATI		03/22/2024	MARKETAXESS	XXX	482,850	500,000	471,320	477,924		1,263		1,263		479,187		3,663	3,663	11,150	08/12/2027	1.F FE
15137E-BN-2	CECLO 21RRR A1R SR SEQ FLT BANK LOANS	C	01/29/2024	PAY DOWN	XXX	28,071	28,071	28,071	28,071						28,071				485	07/27/2030	1.A FE
185899-AG-6	CLEVELAND-CLIFFS INC.		03/18/2024	REPURCHASE	XXX	127,250	125,000	132,069	125,469	2,083	(459)		1,624		127,093		(2,093)	(2,093)	6,539	03/15/2026	3.A FE
20268C-AA-6	COMMONBOND STUDENT LOAN TRUST 2019-A-GS		03/25/2024	PAY DOWN	XXX	39,630	39,630	34,435	34,583		5,047		5,047		39,630				170	01/25/2047	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
12597D-AB-1	CSAIL 19C18 A2 SR SEQ FIX		03/01/2024	PAY DOWN	XXX	9,161	9,161	9,436	9,209		(48)		(48)		9,161				45	12/17/2052	1.A
126307-AH-0	CSC HOLDINGS LLC		02/28/2024	CALLED AT 100	XXX	225,000	225,000	223,770	219,656	4,923	157		5,080		224,736		264	264	2,855	06/01/2024	5.B FE
14314B-AL-1	CUCLO 171R A1R FLT BANK LOANS	C	01/22/2024	PAY DOWN	XXX	56,361	56,361	56,361	56,361						56,361				983	04/20/2031	1.A FE
14314F-AL-2	CUCLO 173R 1AR SEQ FLT BANK LOANS	C	01/22/2024	PAY DOWN	XXX	22,874	22,874	22,874	22,874						22,874				393	07/20/2029	1.A FE
247361-ZU-5	DELTA AIR LINES INC		02/07/2024	JANE STREET EXECUTION SERVICES	XXX	489,660	500,000	476,065	486,875	884	1,452		2,336		489,211		449	449	4,068	10/28/2024	3.A FE
23291Y-AC-9	DLLAA 2021-1 LLC		03/17/2024	PAY DOWN	XXX	101,839	101,839	101,824	101,836		3		3		101,839				103	04/17/2026	1.A FE
233262-AC-8	DLLAD 2021-1 LLC		03/20/2024	PAY DOWN	XXX	68,195	68,195	68,190	68,194		1		1		68,195				72	09/21/2026	1.A FE
257812-AD-9	DONLEN FLEET LEASE FUNDING 2 LLC SERIES		03/01/2024	PAY DOWN	XXX	46,420	46,420	46,414	46,418		1		1		46,420				45	12/11/2034	1.A FE
28628D-AA-2	ELFI 2023-A A		03/25/2024	PAY DOWN	XXX	33,792	33,792	33,617	33,659		133		133		33,792				383	02/04/2048	1.A FE
29374E-AB-2	ENTERPRISE FLEET FINANCING 2021-1 LLC		03/20/2024	PAY DOWN	XXX	23,137	23,137	23,136	23,137						23,137				17	12/21/2026	1.A FE
30037F-AA-8	EVERGY MISSOURI WEST INC		01/19/2024	KEYBANC CAPITAL MARKETS	XXX	1,002,210	1,000,000	998,060	999,244		9		9		999,252		2,958	2,958	5,436	12/15/2027	1.G FE
33882G-AE-8	FLAT 17R AR SEQ FLT BANK LOANS	C	02/15/2024	PAY DOWN	XXX	28,449	28,449	28,449	28,449						28,449				481	05/15/2030	1.A FE
35042R-AA-4	FOUNDATION FINANCE TRUST 2023-2		03/15/2024	PAY DOWN	XXX	24,375	24,375	24,372	24,372		3		3		24,375				273	06/15/2049	1.A FE
33851K-AC-0	FSMT 202 A2 FIX		03/01/2024	PAY DOWN	XXX	4,781	4,781	4,916	4,910		(129)		(129)		4,781				37	08/25/2050	1.A
36319T-AN-6	GALAXY 23R AR SR SEQ FLT BANK LOANS	C	02/23/2024	PAY DOWN	XXX	181,072	181,072	181,072	181,072						181,072				3,815	04/24/2029	1.A FE
39154T-BJ-6	GREATAMERICA LEASING RECEIVABLES FUNDING		02/15/2024	PAY DOWN	XXX	28,655	28,655	28,649	28,654						28,655				11	08/15/2024	1.A FE
36260D-AB-6	GSMBS 20PJ5 A2 FIX		03/01/2024	PAY DOWN	XXX	1,850	1,850	1,908	1,905		(54)		(54)		1,850				14	03/27/2051	1.A
36262L-AB-6	GSMBS 21PJ6 A2 FIX		03/01/2024	PAY DOWN	XXX	11,260	11,260	11,394	11,380		(120)		(120)		11,260				78	11/25/2051	1.A
44891R-AC-4	HYUNDAI AUTO RECEIVABLES TRUST 2020-C		03/15/2024	PAY DOWN	XXX	20,780	20,780	20,775	20,780						20,780				13	05/15/2025	1.A FE
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	02/07/2024	MARKETAXESS	XXX	338,156	350,000	337,042	334,446	3,604	465		4,069		338,515		(359)	(359)	4,572	04/15/2026	3.A FE
46647P-BY-1	JPMORGAN CHASE & CO.		02/16/2024	CALLED AT 100	XXX	440,000	440,000	440,207	440,009		(9)		(9)		440,000				1,239	02/16/2025	1.E FE
50117T-AC-5	KUBOTA CREDIT OWNER TRUST 2021-1		03/15/2024	PAY DOWN	XXX	94,968	94,968	94,948	94,965		3		3		94,968				98	08/15/2025	1.A FE
53218C-AA-8	LIFEMT 21BMR A SR SEQ FLT		02/15/2024	PAY DOWN	XXX															03/15/2038	1.A
55818K-AV-3	MADPF 11RR AR2 FLT BANK LOANS	C	01/23/2024	PAY DOWN	XXX	11,077	11,077	11,077	11,077						11,077				186	07/23/2029	1.A FE
55281X-AM-3	MCFCLO 9R AR FLT BANK LOANS	C	03/28/2024	PAY DOWN	XXX	326,426	326,426	326,426	326,426						326,426				9,432	07/17/2031	1.A FE
585495-AA-2	MELLO 21MTG1 A1 FIX		03/01/2024	PAY DOWN	XXX	2,178	2,178	1,629	1,633		545		545		2,178				14	04/25/2051	1.A
59319B-AC-1	MFRA 2023-INV2 A3		03/01/2024	PAY DOWN	XXX	12,291	12,291	12,274	12,274		17		17		12,291				168	10/25/2058	1.F FE
55317J-AC-4	MMAF EQUIPMENT FINANCE LLC 2021-A		03/13/2024	PAY DOWN	XXX	61,677	61,677	61,665	61,674		3		3		61,677				61	06/13/2028	1.A FE
55400E-AA-7	MVW 2020-1 LLC		03/20/2024	PAY DOWN	XXX	3,308	3,308	3,307	3,309		(1)		(1)		3,308				9	10/20/2037	1.A FE
64830W-AQ-4	NRMLT 194 B1 SUB SEQ FIX		03/01/2024	PAY DOWN	XXX	13,294	13,294	14,075	13,758		(464)		(464)		13,294				133	12/25/2058	1.A
64828E-AA-3	NRMLT 19NQM4 A1 SR FIX		03/01/2024	PAY DOWN	XXX	957	957	957	957						957				5	09/25/2059	1.A
64831U-AA-2	NRMLT 22NQM4 A1 SR FIX		03/01/2024	PAY DOWN	XXX	11,830	11,830	11,790	11,793		37		37		11,830				101	06/25/2062	1.A FE
68389X-CP-8	ORACLE CORPORATION		03/22/2024	GOLDMAN SACHS	XXX	293,364	300,000	290,562	290,897		176		176		291,073		2,291	2,291	9,351	02/06/2033	2.B FE
68785A-AD-7	OSCAR US 2021-1	D	03/10/2024	PAY DOWN	XXX	7,975	7,975	7,973	7,974		1		1		7,975				20	04/10/2028	1.A FE
713448-FE-3	PEPSICO INC		03/22/2024	MILLENNIUM ADVISORS	XXX	182,021	220,000	200,424	203,641		420		420		204,061		(22,040)	(22,040)	1,835	10/21/2031	1.E FE
743874-AG-4	PFMLT 201 A4 SEQ FIX		03/01/2024	PAY DOWN	XXX	6,811	6,811	6,956	6,922		(111)		(111)		6,811				28	02/25/2050	1.A
693652-AB-5	PSMC 202 A2 FIX		03/01/2024	PAY DOWN	XXX	1,621	1,621	1,665	1,648		(28)		(28)		1,621				14	05/25/2050	1.A
75410J-AA-2	RATE 21J4 A1 FIX		03/01/2024	PAY DOWN	XXX	15,898	15,898	15,878	15,880		18		18		15,898				100	11/25/2051	1.A
80286F-AC-7	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		03/15/2024	PAY DOWN	XXX	141,139	141,139	141,134	141,138		1		1		141,139				968	02/16/2027	1.A FE
80287C-AC-3	SANTANDER RETAIL AUTO LEASE TRUST 2022-A		03/20/2024	PAY DOWN	XXX	35,224	35,224	35,221	35,223		1		1		35,224				80	07/21/2025	1.A FE
783897-AC-5	SCF EQUIPMENT LEASING 2021-1 LLC		03/20/2024	PAY DOWN	XXX	41,528	41,528	41,527	41,527						41,528				52	08/21/2028	1.A FE
784033-AS-1	SCF EQUIPMENT LEASING 2022-1 LLC		03/20/2024	PAY DOWN	XXX	60,667	60,667	60,657	60,663		3		3		60,667				220	07/20/2029	1.A FE
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		03/15/2024	MATURITY	XXX	150,000	150,000	160,077	150,000						150,000				3,563	03/15/2024	2.A FE
87264A-AV-7	T-MOBILE USA INC.		03/22/2024	BANK AMERICA	XXX	1,007,597	1,020,000	987,554	990,069		1,479		1,479		991,548		16,049	16,049	31,493	02/01/2028	2.B FE
87230A-AW-6	TCIFL 161RRR AR3 SEQ FLT BANK LOANS	C	01/17/2024	PAY DOWN	XXX	26,960	26,960	26,960	26,960						26,960				448	01/17/2032	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
87231B-AL-7	TCIFL 171R AR FLT BANK LOANS	C	02/20/2024	PAY DOWN	XXX	30,185	30,185	30,185	30,185						30,185				525	11/18/2030	1.A FE
88033G-CZ-1	TENET HEALTHCARE CORPORATION		03/05/2024	CALLED AT 100	XXX	125,000	125,000	126,498	123,125	2,913	(89)		2,824		125,949		(949)	(949)	4,130	01/01/2026	3.C FE
89680H-AA-0	TRITON CONTAINER FINANCE VI LLC SERIES 2		03/20/2024	PAY DOWN	XXX	24,331	24,331	24,327	24,330		2		2		24,331				86	09/20/2045	1.F FE
909318-AA-5	UNITED AIRLINES INC 2018-1AA PASS THROUG		03/01/2024	PAY DOWN	XXX	10,780	10,780	10,780	10,780						10,780				189	09/01/2031	1.E FE
918286-AA-3	VSE 2018-A VOI MORTGAGE LLC		03/20/2024	PAY DOWN	XXX	4,300	4,300	4,300	4,319		(19)		(19)		4,300				27	02/20/2036	1.A FE
95040Q-AG-9	WELLTOWER OP LLC		01/19/2024	US BANCORP INVESTMENTS INC	XXX	996,730	1,000,000	1,047,740	1,001,371		(560)		(560)		1,000,810		(4,080)	(4,080)	12,889	03/15/2024	2.A FE
97064E-AA-6	WILLIS ENGINE STRUCTURED TRUST IV SERIES		03/15/2024	PAY DOWN	XXX	4,832	4,832	4,832	4,834		(2)		(2)		4,832				38	09/15/2043	2.A FE
98164E-AC-9	WORLD OMNI AUTO RECEIVABLES TRUST 2021-A		03/15/2024	PAY DOWN	XXX	41,358	41,358	41,355	41,358						41,358				21	01/15/2026	1.A FE
983130-AV-7	WYNN LAS VEGAS LLC		02/23/2024	REPURCHASE	XXX	225,488	225,000	227,051	222,750	2,855	(107)		2,748		225,497		(497)	(497)	6,401	03/01/2025	3.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,673,932	9,838,805	9,693,269	9,636,450	28,556	12,625		41,181		9,677,631		(7,290)	(7,290)	162,702	XXX	XXX
Bonds - Hybrid Securities																					
Bonds - Parent, Subsidiaries, and Affiliates																					
Bonds - SVO Identified Funds																					
Bonds - Unaffiliated Bank Loans																					
Bonds - Unaffiliated Certificates of Deposit																					
2509999997 - Bonds - Subtotals - Bonds - Part 4						12,539,369	12,699,728	12,523,087	12,460,813	28,556	6,540		35,096		12,495,897		39,881	39,881	184,255	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						12,539,369	12,699,728	12,523,087	12,460,813	28,556	6,540		35,096		12,495,897		39,881	39,881	184,255	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																					
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
Common Stocks - Mutual Funds - Designations Assigned by the SVO																					
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
Common Stocks - Exchange Traded Funds																					
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																					
Common Stocks - Parent, Subsidiaries and Affiliates - Other																					
6009999999 Totals						12,539,369	XXX	12,523,087	12,460,813	28,556	6,540		35,096		12,495,897		39,881	39,881	184,255	XXX	XXX

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
FIRST HORIZON BANK	MEMPHIS, TN					100,583	62,881	91,773	XXX
FIRST HORIZON BANK - OPERATING	MEMPHIS, TN					2,760,725	2,758,521	2,379,843	XXX
US BANK - CDA	BIRMINGHAM, AL					(2,147,192)	(311,602)	(2,214,565)	XXX
US BANK - OPERATING	BIRMINGHAM, AL					629,197	303,902	2,068,019	XXX
US BANK - TRUST CASH	BIRMINGHAM, AL					1,914	808	793,514	XXX
REGIONS BANK CD - TRUST CASH	BIRMINGHAM, AL					3,000,000	3,000,000	3,000,000	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX	XXX						XXX
0199999 Total Open Depositories		XXX	XXX			4,345,227	5,814,510	6,118,584	XXX
0399999 Total Cash on Deposit		XXX	XXX			4,345,227	5,814,510	6,118,584	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999 Total		XXX	XXX			4,345,227	5,814,510	6,118,584	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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 & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
Sweep Accounts								
Exempt Money Market Mutual Funds — as Identified by SVO								
31846V-41-9	FIRST AM TREAS OBLI-INS INV		03/31/2024	5.066	XXX	200,002		
8209999999 - Exempt Money Market Mutual Funds — as Identified by SVO						200,002		
All Other Money Market Mutual Funds								
31846V-33-6	FIRST AM GOVT OB FD CL X		03/31/2024	5.330	XXX	1,464,319	9,029	53,102
8309999999 - All Other Money Market Mutual Funds						1,464,319	9,029	53,102
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
8609999999 Total Cash Equivalents						1,664,321	9,029	53,102

Supp "A" to T - Physicians

NONE

Supp "A" to T - Hospitals

NONE

Designate the type of health care providers reported on this page.
Other Health Care Professionals

SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
States, Etc.	Direct Premiums Written	Direct Premiums Earned	3 Amount	4 Number of Claims	Direct Losses Incurred	6 Amount Reported	7 Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	132,109	655,271	173,528	1	20,681	530,191	8	257,924
2. Alaska AK	51,362	53,602			21,098			21,098
3. Arizona AZ	183,549	270,867	1,596		(183,686)	1,174,309	10	106,617
4. Arkansas AR	53,483	70,843	800		27,425	5,394		27,885
5. California CA	762,387	1,606,827	275,743	3	1,657,161	6,237,617	61	632,470
6. Colorado CO	101,414	287,055	4,816		1,589,433	2,126,686	5	112,989
7. Connecticut CT	72,465	136,661	6,024		(57,241)	1,702,747	6	53,792
8. Delaware DE	32,669	81,368	3,701		358,443	403,928	1	32,028
9. District of Columbia DC	31,444	27,225	180		13,391	12,262		10,716
10. Florida FL	1,607,476	1,632,266	360,541	1	1,118,859	6,794,924	56	642,483
11. Georgia GA	136,151	557,295	12,399		292,595	7,802,425	40	219,359
12. Hawaii HI	28,587	67,980			20,448	84,999	2	26,758
13. Idaho ID	55,914	88,866	25,056		66,544	99,626	2	34,979
14. Illinois IL	1,139,781	1,340,094	1,748,418	3	58,248	13,661,465	52	527,480
15. Indiana IN	43,174	133,469	635,887	2	(953,962)	2,671,322	25	52,535
16. Iowa IA	136,544	103,462	224		(402,302)	624,748	5	40,724
17. Kansas KS	23,170	79,792	196,969	1	180,956	4,500		31,407
18. Kentucky KY	65,414	109,402	1,488,348	5	(1,401,070)	1,476,824	18	43,062
19. Louisiana LA	276,354	250,563	105,223	1	7,604	1,662,468	27	98,625
20. Maine ME	35,419	80,721	3,488		36,072	11,239		31,773
21. Maryland MD	447,498	887,127	146,599	2	459,498	1,966,233	12	349,186
22. Massachusetts MA	245,354	344,324	24,949		92,631	498,010	2	135,531
23. Michigan MI	558,210	384,753	201,281	1	293,162	772,993	10	151,444
24. Minnesota MN	46,587	95,275	1,000,220	1	813,490	32,511	1	37,502
25. Mississippi MS	41,688	42,242	1,767		11,902	16,440		16,627
26. Missouri MO	97,298	137,041	27,834		93,115	71,970	1	53,941
27. Montana MT	21,127	34,246			13,480			13,480
28. Nebraska NE	19,218	66,144	9,563		31,827			26,035
29. Nevada NV	73,451	133,651	1,000,083	2	1,223,578	1,009,690	2	52,607
30. New Hampshire NH	42,400	28,296	1,060		10,837	2,990		11,138
31. New Jersey NJ	895,668	843,271	16,246		337,412	6,966,509	52	331,923
32. New Mexico NM	160,414	281,302			41,321	2,508,995	19	110,724
33. New York NY	783,052	1,754,689	1,139,259	5	(649,482)	26,572,260	123	690,670
34. North Carolina NC	71,353	130,210	2,069		530,675	1,438,060	2	51,252
35. North Dakota ND		4,548			1,790			1,790
36. Ohio OH	340,082	490,402	564,524	2	(1,413,656)	2,433,339	16	193,029
37. Oklahoma OK	154,977	176,865	669,684	1	561,478	1,647,196	10	69,617
38. Oregon OR	104,767	188,463	233,264	1	449,407	577,453	2	74,182
39. Pennsylvania PA	762,293	1,097,607	338,742	1	1,582,277	16,098,661	92	432,034
40. Rhode Island RI								
41. South Carolina SC	39,710	123,761			536,726	1,457,351	4	48,714
42. South Dakota SD	2,310	10,729	321		176,373	262,487	2	4,223
43. Tennessee TN	133,772	284,749	8,694		258,667	1,586,440	12	112,081
44. Texas TX	1,142,432	1,004,772	701,332	5	65,883	2,758,903	21	395,492
45. Utah UT	280,923	215,016	28,323		210,197	1,188,780	11	84,633
46. Vermont VT	4,646	22,921	144		54,319	50,060	1	9,022
47. Virginia VA	93,424	246,445	10,894		170,327	638,740	7	97,004
48. Washington WA	317,250	387,884	550,284	1	380,286	1,689,897	6	152,677
49. West Virginia WV	83,676	129,159			65,015	91,218	2	50,839
50. Wisconsin WI	76,250	157,019	135		(1,015,699)	45,811	1	61,805
51. Wyoming WY	2,094	14,049			(15,955)			5,530
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. U.S. Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CAN								
58. Aggregate other alien OT								
59. Totals	12,010,790	17,350,589	11,720,212	39	7,841,578	119,470,671	729	6,829,436
DETAILS OF WRITE-INS								
58001.								
58002.								
58003.								
58998. Sum. of remaining write-ins for Line 58 from overflow page								
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)								

Designate the type of health care providers reported on this page.
Other Health Care Facilities

SUPPLEMENT “A” TO SCHEDULE T

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

States, Etc.		1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama	AL								
2. Alaska	AK								
3. Arizona	AZ								
4. Arkansas	AR								
5. California	CA								
6. Colorado	CO								
7. Connecticut	CT								
8. Delaware	DE								
9. District of Columbia	DC								
10. Florida	FL								
11. Georgia	GA								
12. Hawaii	HI								
13. Idaho	ID								
14. Illinois	IL								
15. Indiana	IN								
16. Iowa	IA								
17. Kansas	KS								
18. Kentucky	KY								
19. Louisiana	LA								
20. Maine	ME								
21. Maryland	MD								
22. Massachusetts	MA								
23. Michigan	MI								
24. Minnesota	MN								
25. Mississippi	MS								
26. Missouri	MO								
27. Montana	MT								
28. Nebraska	NE								
29. Nevada	NV								
30. New Hampshire	NH								
31. New Jersey	NJ								
32. New Mexico	NM								
33. New York	NY								
34. North Carolina	NC								
35. North Dakota	ND								
36. Ohio	OH								
37. Oklahoma	OK								
38. Oregon	OR								
39. Pennsylvania	PA								
40. Rhode Island	RI								
41. South Carolina	SC								
42. South Dakota	SD								
43. Tennessee	TN								
44. Texas	TX								
45. Utah	UT								
46. Vermont	VT								
47. Virginia	VA								
48. Washington	WA								
49. West Virginia	WV								
50. Wisconsin	WI								
51. Wyoming	WY								
52. American Samoa	AS								
53. Guam	GU								
54. Puerto Rico	PR								
55. U.S. Virgin Islands	VI								
56. Northern Mariana Islands	MP								
57. Canada	CAN								
58. Aggregate other alien	OT								
59. Totals									
DETAILS OF WRITE-INS									
58001.									
58002.									
58003.									
58998. Sum. of remaining write-ins for Line 58 from overflow page									
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)									

NONE