2024

QUARTERLY STATEMENT

of the

CITIZENS PROPERTY INSURANCE CORPORATION

of

TALLAHASSEE

in the

STATE OF FLORIDA

to the

INSURANCE DEPARTMENT

of the

state of

FLORIDA

For the Quarter Ended March 31, 2024

Property and Casualty

QUARTERLY STATEMENT

AS OF MARCH 31, 2024 OF THE CONDITION AND AFFAIRS OF THE

CITIZENS PROPERTY INSURANCE CORPORATION

NAIC Group Code	0000 0000 NAIC Company Code	. 10064 Employer's ID Number 59-3'	164851
	(Current) (Prior)		
	FL		ntryFL
	US		04 (04 (4 000
	01/21/1993		
	2101 Maryland Circle		01
Main Administrative Office	2101 Maryland Circle		
	Tallahassee, FL, US 32303-1001		
		(Telephone Number)	
	2101 Maryland Circle	Tallahassee, FL, US 32303-10	01
Primary Location of Books and			
Records	2101 Maryland Circle		
	Tallahassee, FL, US 32303-1001	850-513-3892	
		(Telephone Number)	
Internet Website Address	www.citizensfla.com		
Statutory Statement Contact	Andrew Woodward CPA	850-513-3892	
		(Telephone Number)	
	andrew.woodward@citizensfla.com	850-513-3905	
	(E-Mail Address)	(Fax Number)	
	OFFICER	S	
Timothy M. Cerio President.	/CEO and Executive Director	Brian Newman, Chief Legal Offic	cer and General Counsel
	Chief Financial Officer	Dilaritioninali, onio. 20ga. oni	
	DIRECTORS OR T		
Carlos Beru	ff, Chairman	Josh Becksr	nith
	n Butts	Erin Knigh	
	Lydecker	M. Scott Tho	
	Cumber	Jamie Shel	
	oottswood		
on the reporting period stated ab	ity being duly sworn, each depose and say toove, all of the herein described assets were	the absolute property of the said reporting	ng entity, free and clear from
	ept as herein stated, and that this statement,		
	o, is a full and true statement of all the asse		
	stated above, and of its income and deducti		
	al Statement Instructions and Accounting Pr rules or regulations require differences in rep		
to the best of their information k	knowledge and belief, respectively. Furtherm	ore the scope of this attestation by the	lescribed officers also
includes the related correspondi	ng electronic filing with the NAIC, when requ	ired, that is an exact copy (except for for	matting differences due to
	statement. The electronic filing may be requ		
statement.			
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O fax	- ANN AC	OVOCO MC	
Timothy M. Cerio	ennifer Montero	Brian Newman	
President/CEO and Executive Dir	rector Chief Financial Officer	Chief Legal Officer	and General Counsel
Subscribed and sworn to before	me	a. Is this an original filing? Yes	
this6 Th	_day of	b. If no:	
100	Th. •	1. State the amendment number:	
- May, 20	024	2. Date filed:	
	,	3. Number of pages attached:	
x Matalka			
- July sugge			
	<i>></i>	~~~~~	
	Notary Public Sta	te of Florida	
	Jill Stafford My Commission F	IH 036395	
	Expires 09/11/202		

ASSETS

	ASSETS Current Statement Date					
			4			
		1	2 Nonadmitted	3 Net Admitted Assets	December 31 Prior Year Net	
		Assets	Assets	(Cols. 1 - 2)	Admitted Assets	
1.	Bonds	7,605,291,261	***************************************		7,496,579,040	
2.	Stocks:					
	2.1 Preferred stocks					
	2.2 Common stocks					
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)					
	4.2 Properties held for the production of income (less \$ encumbrances).					
	4.3 Properties held for sale (less \$ encumbrances)					
5.	Cash (\$(166,218,985)), cash equivalents (\$1,047,116,906) and short-term investments (\$1,605,803,254).					
6.	Contract loans (including \$ premium notes)					
7.	Derivatives					
7. 8.	Other invested assets					
	Receivables for securities					
10.	Securities lending reinvested collateral assets.				70,211,100	
11.	Aggregate write-ins for invested assets					
12.	Subtotals, cash and invested assets (Lines 1 to 11)					
	Title plants less \$ charged off (for Title insurers only)					
	Investment income due and accrued					
		55,486,946		55,486,946	58,505,964	
15.	Premiums and considerations:	076 410 707	0.007.005	070 000 710	204 004 010	
	 15.1 Uncollected premiums and agents' balances in the course of collection 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled 					
	premiums)					
16.	Reinsurance:					
	16.1 Amounts recoverable from reinsurers	105.486.820		105.486.820	65.721.794	
	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	, ,		, , ,	, ,	
	Current federal and foreign income tax recoverable and interest thereon					
	Net deferred tax asset					
	Guaranty funds receivable or on deposit					
	Electronic data processing equipment and software					
21.	Furniture and equipment, including health care delivery assets (\$)	384 777	384 777		_	
22.	Net adjustment in assets and liabilities due to foreign exchange rates					
23.	Receivables from parent, subsidiaries and affiliates	50 487		50 487	38 442	
24.	Health care (\$) and other amounts receivable.		***************************************			
	Aggregate write-ins for other-than-invested assets					
	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)					
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts					
	Total (Lines 26 and 27)	10,554,203,962	18,210,882			
	Is of Write-Ins	10,334,203,302	10,210,002	10,000,990,000	10,230,303,404	
	is of write-ins					
	Summary of remaining write-ins for Line 11 from overflow page					
	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)					
	LEASEHOLD IMPROVEMENTS.		-			
	OTHER ASSETS NONADMITTED.					
2598.	Summary of remaining write-ins for Line 25 from overflow page					
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	14,798,110	14,798,110			

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Statement Date	December 31, Prior Year
1.	Losses (current accident year \$183,818,353)	1,414,565,488	1,441,569,330
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses		
4.	Commissions payable, contingent commissions and other similar charges.		
5.	Other expenses (excluding taxes, licenses and fees)		
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1	Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money \$ and interest thereon \$625,000	625,000	638,889
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$430,302,198 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical		0.400.004.470
	loss ratio rebate per the Public Health Service Act)		
10.	Advance premium.	121,277,689	68,667,384
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
10	Ceded reinsurance premiums payable (net of ceding commissions)		
12. 13.	Funds held by company under reinsurance treaties		
13. 14.	Amounts withheld or retained by company for account of others.		
14. 15.	Remittances and items not allocated		
16.	Provision for reinsurance (including \$ certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
17. 18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
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		
26. 27.	Total liabilities excluding protected cell liabilities (Lines 1 through 25) Protected cell liabilities	5,002,198,313	5,275,496,604
28.	Total liabilities (Lines 26 and 27)		
29.	Aggregate write-ins for special surplus funds	0,002,170,010	0,270,470,004
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)		
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)	5,533,794,767	5,023,466,880
38.	Totals (Page 2, Line 28, Col. 3)	10,535,993,080	10,298,963,484
Detai	lls of Write-Ins		
2501	. ESCHEAT FUNDS	38,233,051	35,470,551
2502	. RETROACTIVE REINSURANCE RESERVES	(1,668,663)	(1,668,663)
2503			
2598	. Summary of remaining write-ins for Line 25 from overflow page		
2599	. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	36,564,388	33,801,889
_			
2902			
	. Summary of remaining write-ins for Line 29 from overflow page		
2999	. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		<u> </u>
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

	STATEMENT OF INCO		2	2
		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
	Underwriting Income	Current Year to Date	Prior Year to Date	December 31
1.	Premiums earned:			
	1.1. Direct (written \$1,091,194,115)			
	1.2. Assumed (written \$)			
	1.3. Ceded (written \$259,500,439) 1.4 Net (written \$831,693,676)			
Deduc	1.4 Net (written \$831,693,676)etions:	1,007,955,751	825,393,032	2,881,407,452
2.	Losses incurred (current accident year \$240,960,958):			
	2.1 Direct.	241,060,958	245,607,726	1,355,352,858
	2.2 Assumed			
	2.3 Ceded			
2	2.4 Net			
3. 4.	Loss adjustment expenses incurred Other underwriting expenses incurred			
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)			
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	428,932,363	324,562,926	466,543,769
	Investment Income	04 74 4 704	50.055.000	000 701 000
9. 10.	Net investment income earned Net realized capital gains (losses) less capital gains tax of \$			
10. 11.	Net investment gain (loss) (Lines 9 + 10).			
	Other Income			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$73,657			
	amount charged off \$12,204)			
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income.			· · · · · · · · · · · · · · · · · · ·
15. 16.	Total other income (Lines 12 through 14)	2,235,431	1,357,919	3,966,752
10.	and foreign income taxes (Lines 8 + 11 + 15)	512,963,827	378,798,685	746,453,080
17.	Dividends to policyholders.			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal			
10	and foreign income taxes (Line 16 minus Line 17)			
19. 20.	Federal and foreign income taxes incurred Net income (Line 18 minus Line 19) (to Line 22)			
20.	Capital and Surplus Account		370,790,000	740,433,000
21.	Surplus as regards policyholders, December 31 prior year	5,023,466,880	4,279,523,790	4,279,523,790
22.	Net income (from Line 20).	512,963,827	378,798,685	746,453,080
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$			
25.	Change in net unrealized foreign exchange capital gain (loss)			
26. 27.	Change in net deferred income tax. Change in nonadmitted assets.			
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			
	32.3. Transferred to surplus			
33.	Surplus adjustments:			
	33.1. Paid in			
	33.2. Transferred to capital (Stock Dividend)			
2.4	33.3. Transferred from capital			
34. 35.	Net remittances from or (to) Home Office Dividends to stockholders			
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)			
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)			
	s of Write-Ins			
	Summary of remaining write-ins for Line 5 from overflow page			
	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
	OTHER INCOME/(EXPENSE).			
	GAIN(LOSS) FIXED ASSET DISPOSAL			
	Summary of remaining write-ins for Line 14 from overflow page			
	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above) OVERFUNDED PLAN ASSET.			
	OVERFUNDED PLAN ASSET			
	Summary of remaining write-ins for Line 37 from overflow page			
	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			110 001

CASH FLOW

	CASH FLOW			
		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
	Cash from Operations	Current real to bate	Thor real to Date	December 51
1.	Premiums collected net of reinsurance.	703.775.363	941.162.623	3.557.272.906
2.	Net investment income			
3.	Miscellaneous income.	, , , ,		
4.	Total (Lines 1 to 3)		1,012,070,798	3,860,395,973
5.	Benefit and loss related payments	, ,		
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions			
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			
10.				
	Net cash from operations (Line 4 minus Line 10)		292,372,025	
	Cash from Investments			.,,
12.	Proceeds from investments sold. matured or repaid:			
	12.1 Bonds	_	247.080.596	1.018.249.274
	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		3,633	(7,434,486
	12.7 Miscellaneous proceeds		•	• • • • • •
	12.8 Total investment proceeds (Lines 12.1 to 12.7)			
13.	Cost of investments acquired (long-term only):	, , .	,	, ,,
	13.1 Bonds		63.948.067	121.986.165
	13.2 Stocks			, ,
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	1,457,884		42,643
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,457,884	63,948,067	122,028,808
14.	Net increase (or decrease) in contract loans and premium notes		, ,	· ·
	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)		266,449,931	1,000,627,643
	Cash from Financing and Miscellaneous Sources	10,012,100	200, 117,201	1,000,027,010
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			
	16.6 Other cash provided (applied)			
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)			
	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)	160,181,898	560,074,364	1,871,011,379
	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,326,519,277	455,507,898	455,507,898
	19.2 End of period (Line 18 plus Line 19.1)			
	e: Supplemental disclosures of cash flow information for non-cash transactions:			

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets classified as medium to lower quality obligations by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided below.

_	SSAP#	F/S Page	F/S Line #	03/31/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 512,963,827	. \$ 746,453,080 .
(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	\$ 512,963,827	\$ 746,453,080
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 5,533,794,767	. \$ 5,023,466,880 .
(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	\$ 5,533,794,767	\$ 5,023,466,880

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results could differ from these estimates

C. Accounting Policy

- (1) Short-term investments No Significant Changes
- (2) Investment grade long-term bonds (issuer obligations) are reported at amortized cost. Amortized cost is computed using the interest method (scientific). Non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value, with a corresponding charge to surplus for the unrealized loss recognized.
- (3) Common stocks Not Applicable
- (4) Preferred stocks Not Applicable
- (5) Mortgage loans Not Applicable
- (6) U.S. government agency mortgage-backed securities are valued at amortized value. Other mortgage-backed securities which are modeled by an NAIC vendor are valued at amortized value or fair value based on either a) the relationship of amortized value to certain vendor-generated values; or b) credit ratings as assigned by the Structured Securities Group. All other loan-backed and structured securities are valued based upon their credit rating where investment grade securities with NAIC designations of 1 or 2 are stated at amortized value, while non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.
- (7) Investments in subsidiaries, controlled and affiliated entities Not Applicable
- (8) Investments in joint ventures, partnerships and limited liability companies Not Applicable
- (9) Derivatives Not Applicable
- (10) Investment income as a factor in the premium deficiency calculation No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses No Significant Changes
- (12) Changes in capitalization policy No Significant Changes
- (13) Pharmaceutical rebate receivables Not Applicable
- D. Going Concern

Based upon the Company's Plan of Operation and role within the Florida insurance market, management does not have substantial doubt about the Company's ability to continue as a going concern.

- 2. Accounting Changes and Corrections of Errors Not Applicable
- 3. Business Combinations and Goodwill Not Applicable
- 4. Discontinued Operations Not Applicable
- 5. Investments
 - A. Mortgage Loans, including Mezzanine Real Estate Loans Not Applicable

Investments (Continued)

- Debt Restructuring Not Applicable
- Reverse Mortgages Not Applicable
- Loan-Backed Securities

b.

- (1) Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

The following table summarizes by quarter other -than-temporary impairments (OTTI) for loan -backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table.

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

Citizens did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities due to the present value of cash flows being less than the amortized cost basis through the quarter ended March 31, 2024.

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

Loan-backed and structured securities in unrealized loss positions as of March 31, 2024, stratified by length of time continuously in these unrealized loss positions, are as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$ 233,240					
2. 12 months or longer	30,556,464					
The aggregate related fair value of securities with unrealized losses:						
1. Less than 12 months.	\$ 129,116,222					
2. 12 months or longer	347.156.155					

- (5) Citizens undertook a thorough analysis of all loan-backed and structured securities in an unrealized loss position to determine if any other-thantemporary impairment should be recognized during the quarter ended March 31, 2024. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company's intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period, other than those previously disclosed, as these declines are primarily attributable to changes in overall interest rates in addition to credit spread fluctuations and increased liquidity discounts. It is possible that Citizens could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.
- Dollar Repurchase Agreements and/or Securities Lending Transactions Not Applicable E.
- Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable G.
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable I.
- Real Estate Not Applicable J.
- Low-Income Housing Tax Credits (LIHTC) Not Applicable

5. Investments (Continued)

- L. Restricted Assets
 - (1) Restricted assets (including pledged)

				Gross (Adm	itted & Nonadm	nitted	d) Restricted								
		Current Year								Current \	⁄ear				
		(1)	(2)	(3)	(4)		(5)	((6)	(7)		(8)	(9)	(10)	(11)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity		Total (1 + 3)		l From r Year	Increase (Decrease (5 - 6)		Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted Restricted to Total Assets, %	Admitted) Restricted to Total Admitted Assets, %
a.	Subject to contractual obligation for which liability is not shown	\$. \$	\$	\$	\$		\$		\$		\$	\$	%.	%
b.	Collateral held under security lending agreements														
C.	Subject to repurchase agreements														
d.	Subject to reverse repurchase agreements														
e.	Subject to dollar repurchase agreements														
f.	Subject to dollar reverse repurchase agreements														
g.	Placed under option contracts														
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock														
i.	FHLB capital stock														
j.	On deposit with states														
k.	On deposit with other regulatory bodies														
l.	Pledged as collateral to FHLB (including assets backing funding agreements)														
m.	Pledged as collateral not captured in other categories								62,196	(62,	196)				
n.	Other restricted assets											***************************************			
0.	Total restricted assets (Sum of a through n)	\$	\$	\$	\$	\$		\$	62,196	\$ (62,	196)	\$	\$	%	%

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

					Percentage					
			Current Year							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Debt service reserves	\$	\$	\$	\$	\$	\$ 62,196	\$(62,196)	\$	%.	%.
Total	Ś	Ś	Ś	Ś	Ś	\$ 62.196	\$ (62.196)	Ś	%	%

- (3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) Not Applicable
- (4) Collateral received and reflected as assets within the reporting entity's financial statements Not Applicable
- M. Working Capital Finance Investments Not Applicable
- N. Offsetting and Netting of Assets and Liabilities Not Applicable
- O. 5GI Securities Not Applicable
- P. Short Sales Not Applicable
- Q. Prepayment Penalty and Acceleration Fees

The Company had 13securities called through the quarter ended March 31, 2024, zero of which included prepayment penalties or acceleration fees totaling \$0.00.

	General Account	Protected Cell
(1) Number of CUSIPs	–	
(2) Aggregate amount of investment income	\$	\$

- R. Reporting Entity's Share of Cash Pool by Asset type Not Applicable
- 6. Joint Ventures, Partnerships and Limited Liability Companies Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

- B. Total Amount Excluded Not Applicable
- C. The gross, nonadmitted and admitted amounts for interest income due and accrued

	Interest Income Due and Accrued	Amount			
1.	Gross	\$	55,486,946		
2.	Nonadmitted	\$			
3.	Admitted	\$	55,486,946		

The aggregate deferred interest

	Amount
Aggregate Deferred Interest	\$

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance

	Amount
Cumulative amounts of PIK interest included in the current principal balance	\$

Derivative Instruments - Not Applicable

9. Income Taxes

Pursuant to a determination letter received from the Internal Revenue Service, Citizens is exempt from federal income tax as a political subdivision and integral part of the State of Florida. As such, Citizens is liable for income taxes only on business income unrelated to the purpose for which it is exempt.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Citizens Property Insurance Corporation (Citizens) was established on August 1, 2002, pursuant to Section 627.351(6), Florida Statutes (the Act), to provide certain residential and non-residential property insurance coverage to qualified risks in the State of Florida under circumstances specified in the Act. This legislation was enacted such that property insurance be provided through Citizens to applicants who are in good faith entitled to procure insurance through the voluntary market but are unable to do so. Citizens results from a combination of the Florida Residential Property and Casualty Joint Underwriting Association (FRPCJUA) and the Florida Windstorm Underwriting Association (FWUA). The FRPCJUA was renamed Citizens and the FWUA's rights, obligations, assets, liabilities and all insurance policies were transferred to Citizens. Unlike private insurers offering coverage through the admitted market, Citizens is not required to obtain or to hold a certificate of authority issued by the Florida Department of Financial Services, Office of Insurance Regulation (the Office). Likewise, Citizens is not subject to Risk-Based Capital (RBC) requirements or required to have a pledged deposit on file with the State of Florida. For purposes of its tax-exempt status, Citizens is considered a political subdivision and an integral part of the State of Florida. As such, Citizens' operations may be affected by the legislative process.

Citizens operates pursuant to a Plan of Operation (the Plan), under the Act, approved by the Financial Services Commission (the Commission) of the State of Florida. The Commission is composed of the Governor, the Chief Financial Officer, the Attorney General and the Commissioner of Agriculture of the State of Florida.

Citizens is supervised by a Board of Governors (the Board) which consists of nine individuals who reside in the State of Florida. The Governor appoints three members, and the Chief Financial Officer, the President of the Senate and the Speaker of the House of Representatives each appoint two members of the Board. At least one member appointed by each appointing officer must have a demonstrated expertise in the insurance industry. The Chief Financial Officer designates one of the appointees as the Board's chair. All Board members serve at the pleasure of their appointing officers.

Citizens' President and Chief Executive Officer (Executive Director) and senior managers are engaged by and serve at the pleasure of the Board. The Executive Director is subject to confirmation by the Florida Senate. In January 2024, pursuant to Florida Senate Bill 2-A and upon the extinguishment of all financing obligations, Citizens three operating accounts - the Personal Lines Account, Commercial Lines Account, and the Coastal Account - were combined into a single account.

- A. Nature of Relationships Not Applicable
- B. Detail of Related Party Transactions Not Applicable
- C. Transactions With Related Party Who Are Not Reported on Schedule Y Not Applicable
- D. As of March 31, 2024 Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of \$50,487. Balances due from FMAP relate to operating expenses funded initially by Citizens and subsequently recouped through regular invoicing.
- E. Management Service Contracts and Cost Sharing Arrangements No Significant Changes
- F. Guarantees or Contingencies Not Applicable
- G. Nature of Relationships that Could Affect Operations Not Applicable
- H. Amount Deducted for Investment in Upstream Company Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies Not Applicable
- K. Foreign Subsidiary Value Using CARVM Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method Not Applicable
- M. All SCA Investments Not Applicable
- N. Investment in Insurance SCAs Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking Not Applicable

11. Debt

- A. On June 29, 2023, Citizens executed a revolving line of credit in an amount not to exceed \$1.25 billion. This line of credit is secured by pledged revenues which consist of monies and investments held in accounts established under the trust indenture, proceeds from any regular and/or emergency assessments, and/or reimbursements received from the FHCF. Interest on any draws accrues at an applicable rate of 50 basis points over the Daily Simple Secured Overnight Financing Rate (SOFR) and LOC fees are 20 basis points for any unused amount. The applicable rates will increase if Citizens' issuer ratings fall below A / A2 / A from Moody's, Fitch or S&P, respectively. For the quarter ended March 31, 2024, an unused facility fee of \$625,000 was incurred and reported in the statement of operations. At March 31, 2024, there are no draws against the revolving line of credit. The contractual expiry date of the revolving line of credit is June 26, 2024.
- B. FHLB (Federal Home Loan Bank) Agreements Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

Citizens administers a frozen plan for former employees of the FWUA. During the quarter ended March 31, 2024, no new contributions were made to the plan. At March 31, 2024, Citizens recorded a net asset relating to the Projected Benefit Obligation of \$846,400.

- (1) Change in benefit obligation Not Applicable
- (2) Change in plan assets Not Applicable
- (3) Funded status Not Applicable
- (4) Components of net periodic benefit cost Not Applicable
- (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost Not Applicable
- (6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost Not Applicable
- (7) Weighted-average assumptions used to determine net periodic benefit cost Not Applicable
- (8) Accumulated benefit obligation Not Applicable
- (9) Multiple non-pension postretirement benefit plans Not Applicable
- (10) Estimated future payments, which reflect expected future service, as appropriate Not Applicable
- (11) Contributions expected to be paid to the plan during the next fiscal year Not Applicable
- (12) Amounts and types of securities of the reporting entity and related parties included in plan assets Not Applicable
- (13) Alternative method used to amortize prior service amounts or net gains and losses Not Applicable
- (14) Substantive commitments used as the basis for accounting for the benefit obligation Not Applicable
- (15) Special or contractual termination benefits recognized during the period Not Applicable
- (16) Significant changes in the benefit obligation or plan assets not otherwise disclosed Not Applicable
- (17) Funded status of the plan and surplus impact Not Applicable
- (18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 Not Applicable
- B. Investment Policies and Strategies of Plan Assets Not Applicable
- C. Fair Value of Each Class of Plan Assets Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets Not Applicable
- E. Defined Contribution Plans No Significant Changes
- F. Multiemployer Plans Not Applicable
- G. Consolidated/Holding Company Plans Not Applicable
- H. Postemployment Benefits and Compensated Absences No Significant Changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) Not Applicable
- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations No Significant Changes
- 14. Liabilities. Contingencies and Assessments No Significant Changes
- 15. Leases No Significant Changes
- 16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk No Significant Changes
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities Not Applicable
- 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans Not Applicable
- 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators No Significant Changes
- 20. Fair Value Measurements
 - A. Fair Value Measurement
 - (1) Fair value at reporting date

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows:

20. Fair Value Measurements (Continued)

- Level 1 Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.
- Level 2 Significant Other Observable Inputs: This category, for items measured at fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.
- · Level 3 Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category.

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds/Notes	\$	\$	\$	\$	\$
	Money-market mutual funds	159	743,496,473			743,496,631
	Total assets at fair value/NAV	\$ 159	\$ 743,496,473	\$	\$	\$ 743,496,631
b.	Liabilities at fair value					-
	Total liabilities at fair value	\$	\$	\$	\$	\$

- (2) Fair value measurements in Level 3 of the fair value hierarchy Not Applicable
- (3) At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.
- (4) Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.
- (5) Derivatives Not Applicable
- B. Other Fair Value Disclosures Not Applicable
- C. Fair Values for All Financial Instruments by Level 1, 2 and 3

The following table reflects the admitted values and estimated aggregate fair values of all admitted assets and liabilities that are financial instruments at March 31, 2024. The estimated fair values are categorized into the three-level fair value hierarchy as described below:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 6,948,004,119	\$ 7,605,291,261	\$ 1,197,029,773	\$ 5,750,974,346	\$	\$	\$
Short-term investments	1,605,402,447	1,605,803,254	1,445,565,435	159,837,012			
Cash and cash equivalents	880,897,920	880,897,921	133,338,955	747,558,965			
Investment income due and accrued	55,486,946	55,486,946		55,486,946			
Bonds payable							
Interest payable	625,000	625,000		625,000			

- D. Not Practicable to Estimate Fair Value Not Applicable
- E. Nature and Risk of Investments Reported at NAV Not Applicable

21. Other Items

- A. Unusual or Infrequent Items Not Applicable
- B. Troubled Debt Restructuring Not Applicable
- C. Other Disclosures No Significant Changes
- D. Business Interruption Insurance Recoveries Not Applicable
- E. State Transferable and Non-Transferable Tax Credits Not Applicable
- F. Subprime-Mortgage-Related Risk Exposure Not Applicable
- G. Insurance-Linked Securities (ILS) Contracts

		Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Ма	anagement of Risk Related To:		
1.	Directly Written Insurance Risks		
	a. ILS Contracts as Issuer.		\$
	b. ILS Contracts as Ceding Insurer.	7	2,400,000,000
	c. ILS Contracts as Counterparty		
2.	Assumed Insurance Risks		
	a. ILS Contracts as Issuer.		\$
	b. ILS Contracts as Ceding Insurer.		
	c. ILS Contracts as Counterparty		

21. Other Items (Continued)

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 - Not Applicable

22. Events Subsequent

Subsequent events have been considered through May 15, 2024, the date of issuance of these statutory financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements, other than the item disclosed above.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

Citizens does not have an unsecured aggregate reinsurance recoverable for paid and unpaid losses, loss adjustment expenses and unearned premiums from any individual reinsurer that exceeds 3% of policyholders' surplus.

B. Reinsurance Recoverable in Dispute

Citizens does not have reinsurance recoverables in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Cedeo

None of the Company's reinsurance arrangements provide for commissions, contingent commissions, sliding scale adjustments, other profit commissions or other similar provisions.

- D. Uncollectible Reinsurance Not Applicable
- F. Retroactive Reinsurance Not Applicable
- G. Reinsurance Accounted for as a Deposit Not Applicable
- H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements Not Applicable
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not Applicable
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation Not Applicable
- K. Reinsurance Credit Not Applicable
- 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years' increased by approximately \$61.6 million, net of reinsurance, during the quarter ended March 31, 2024. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of	Current Cale	ndar Year Losses and	Current Loss Year	Shortage	
Business	Losses Incurred	LAE Incurred	Totals	Losses and LAE Incurred	(Redundancy)
Homeowners	189,102	137,820	326,922	275,934	50,988
Fire and Allied Lines	52,416	31,420	83,837	73,235	10,602
Totals	241,518	169,240	410,759	349,169	61,590

- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses Not Applicable
- 26. Intercompany Pooling Arrangements Not Applicable
- 27. Structured Settlements Not Applicable
- 28. Health Care Receivables Not Applicable
- 29. Participating Policies Not Applicable
- 30. Premium Deficiency Reserves Not Applicable
- 31. High Deductibles Not Applicable
- 32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses Not Applicable
- 33. Asbestos/Environmental Reserves Not Applicable
- 34. Subscriber Savings Accounts Not Applicable
- 35. Multiple Peril Crop Insurance Not Applicable
- 36. Financial Guaranty Insurance Not Applicable

GENERAL INTERROGATORIESPART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material Domicile, as required by the Model Act?					NO
1.2	If yes, has the report been filed with the domic	iliary state?				
2.1	Has any change been made during the year of the reporting entity?		······		• • • • • • • • • • • • • • • • • • • •	
2.2	If yes, date of change: Is the reporting entity a member of an Insurance					
3.1	which is an insurer?					NO
3.2	If yes, complete Schedule Y, Parts 1 and 1A. Have there been any substantial changes in th	e organizational chart since the prior gu	larter end?			VES
3.3	If the response to 3.2 is yes, provide a brief des		iditor cita:			
	Citizens' Chief Operating Officer resigned from and the Chief of Administrative Services assur	the Company. As a result, the Chief Ins	urance Officer assume lanagement and Agend	d responsibility Administrat	ties related to un	derwriting
3.4	Is the reporting entity publicly traded or a mem	ber of a publicly traded group?				NO
3.5	If the response to 3.4 is yes, provide the CIK (C	entral Index Key) code issued by the SE	C for the entity/group.	_		
4.1 4.2	Has the reporting entity been a party to a merg If yes, provide the name of entity, NAIC Compa					NO
4.2	ceased to exist as a result of the merger or cor			on) for any en		
	1		2		3	
	Name of E	ntity	NAIC Company	Code	State of Do	omicile
_						
5.	If the reporting entity is subject to a managem in-fact, or similar agreement, have there been a lf yes, attach an explanation.		rms of the agreement	or principals i		
6.1	State as of what date the latest financial exam	nination of the reporting entity was mad				
6.2	State the as of date that the latest financial ex					
6.0	This date should be the date of the examined					
6.3	State as of what date the latest financial exam domicile or the reporting entity. This is the rele (balance sheet date)	ase date or completion date of the exan	nination report and not	the date of th	state of ne examination	
6.4	By what department or departments?		•••••			•••••
0.4	N/A					
6.5	Have all financial statement adjustments with statement filed with Departments?					NI/A
6.6	Have all of the recommendations within the la					
7.1	Has this reporting entity had any Certificates of	of Authority, licenses or registrations (inc	cluding corporate regist	ration, if appl	icable)	
	suspended or revoked by any governmental er	ntity during the reporting period?			······	NO
7.2	If yes, give full information					
8.1	Is the company a subsidiary of a bank holding	company regulated by the Federal Res	erve Board?			NO
8.2	If response to 8.1 is yes, please identify the na	me of the bank holding company.				
8.3	Is the company affiliated with one or more bar	nks, thrifts or securities firms?				NO
8.4	If response to 8.3 is yes, please provide below	the names and location (city and state	of the main office) of a	ıny affiliates r	egulated by a	
	federal regulatory services agency [i.e. the Fed Deposit Insurance Corporation (FDIC) and the					
	regulator.	Securities exchange commission (SEC)	nj and identity the amin	ates primary i	euerai	
	1	2	3	4	5	6
	Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
9.1	Are the senior officers (principal executive office performing similar functions) of the reporting (a) Honest and ethical conduct, including the professional relationships; (b) Full, fair, accurate, timely and understan	entity subject to a code of ethics, which ne ethical handling of actual or apparent	includes the following t conflicts of interest be	standards? etween persor	nal and	YES
	(c) Compliance with applicable government		,	r	·,,	
	(d) The prompt internal reporting of violatio		identified in the code; a	and		
9 11	(e) Accountability for adherence to the code If the response to 9.1 is No, please explain:	2.				
2.11						
9.2 9.21	Has the code of ethics for senior managers be If the response to 9.2 is Yes, provide information					NO
9.3 9.31	Have any provisions of the code of ethics beer If the response to 9.3 is Yes, provide the nature		6?			NO
ا د.ر	the response to 5.0 is res, provide the lidture	. or any waive (9).				
		FINANCIAL				
	Does the reporting entity report any amounts of					
10.2	If yes, indicate any amounts receivable from p	arent included in the Page 2 amount:				ş –

GENERAL INTERROGATORIESPART 1 - COMMON INTERROGATORIES

INVESTMENT

	Were any of the stocks, bonds available for use by another p If yes, give full and complete i	erson? (Exclude securities und	er securities ler	nding agreements.)				
	Amount of real estate and mo	rtgages held in other invested a	assets in Sched	dule BA:			\$	
14.1	Amount of real estate and mo Does the reporting entity have If yes, please complete the fol	any investments in parent, sub						
14.2	if yes, please complete the for	lowing.				1	2	
						Prior Year-End Book /		
	14.23 Common Stock	l Estate						
	14.28 Total Investment in Pare	ent, Subsidiaries and Affiliates (ent included in Lines 14.21 to 1						
	Has the reporting entity entere If yes, has a comprehensive do If no, attach a description with	escription of the hedging progr this statement.	am been made	available to the dom	niciliary stat	e?	N/A	
16.17.	16.3 Total payable for securi Excluding items in Schedule E entity`s offices, vaults or safet pursuant to a custodial agreer Considerations, F. Outsourcing	ity lending program, state the a ested collateral assets reported rrying value of reinvested colla- ties lending reported on the lial - Part 3 - Special Deposits, rea y deposit boxes, were all stock ment with a qualified bank or tr	amount of the to l on Schedule E teral assets rep bility page I estate, mortga s, bonds and o rust company in al or Safekeepi	following as of the cub., Parts 1 and 2orted on Schedule Diage loans and investible securities, owned accordance with Seng Agreements of the	urrent staten L, Parts 1 ar ments held p d throughou ection 1, III -	ohysically in the report t the current year held General Examination ncial Condition Examin	\$\$sing	
17.1	For all agreements that compl						1L3	
		1				2		
	Nar BNY Mellon Bank, N.A	ne of Custodian(s)		On a Mallan Contact		stodian Address	DA 15050	
17.2	For all agreements that do not location and a complete expla	comply with the requirements					-	
	1		2			3		
	Name(s)		Location(s)			Complete Explanation	on(s)	
	Have there been any changes, If yes, give full and complete i		e custodian(s)	identified in 17.1 dur	current quarter?NO			
	1	2		3		4		
	Old Custodian	New Custodian	Date of	Change		Reason		
17.5	Investment management - Ide authority to make investment reporting entity, note as such.	ntify all investment advisors, ir decisions on behalf of the repo ["that have access to the inve	orting entity. Fo	r assets that are mar	naged intern		he	
			1				2	
	Federated Investment Counsel		e of Firm or Ind				Affiliation U	
	Goldman Sachs Asset Manag	ement LP					U	
	Hartford Investment Manager Macquarie Investment Manag	nentement						
	Insight North America						U	
	New England Asset Managem Northern Trust Global Investm							
		nt, Inc.						
	UBS Global Asset Managemer							
	Raymond James & Associates	s, Inc.						
	Jennifer Montero				• • • • • • • • • • • • • • • • • • • •			
	(i.e., designated wi	dividuals listed in the table for the a "U") manage more than 10	% of the report	ing entity's invested	assets?		YES	
		als unaffiliated with the reportinets under management aggregations.						

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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	2	3	4	5
Central				Investment
Registration				Management Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
105325	Federated Investment Counseling	5493007Q0N6G2TZJM183	SEC	NO
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
106699	Hartford Investment Management	FE0BULMG7PY8G4MG7C65	SEC	NO
105390	Macquarie Investment Management	549300H25XXPXPZ55R85	SEC	NO
105764	Insight North America	213800YYX7MQCCEN9439	SEC	NO
105900	New England Asset Management	KUR85E5PS4GQFZTFC130	SEC	NO
		549300GLF98S992BC502	SEC	NO
107173	RBC Global Asset Management, Inc	5493001UKNGG52025J43	SEC	NO
106838	UBS Global Asset Management	F88SLSBEMHN5FUSNRO91	SEC	NO
106595	Wellington Management	549300YHP12TEZNLCX41	SEC	NO
		RGUZHJ05YTITL6D76949	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

YES.

18.2 If no. list exceptions:

- By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 - 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 a. security is not available.
 - Issuer or obligor is current on all contracted interest and principal payments. b.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

.NO.

- By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: 20.
 - The security was purchased prior to January 1, 2018. a.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. b.
 - 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.
 - 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? By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self.NO.....

- designated FE fund:
 - The shares were purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO C. prior to January 1, 2019.
 - The fund only or predominantly holds bonds in its portfolio. d.
 - The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC e. CRP in its legal capacity as an NRSRO.
 - 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?..... .NO.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting	g entity is a me	mber of a pooli	ng arrangen	nent, did the agr	eement or th	e reporting er	ntity's particip	ation change?		N/A	
	If yes, attach	an explanation.										
2.	part, from any	,	occur on the ris	•	r reporting entity thereof, reinsur	ŭ		•	•		NO	
3.1	-				ontracts been ca							
3.2	If yes, give ful	l and complete	information th	ereto								
4.1 4.2	Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?											
	, , ,		,		Total Dis	count			Discount Taken	During Porio	vd	
	1	2	3	4	5	6	7	8	9	10	11	
	Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total	
	L											
5.	Operating Per	centages:										
		•										
	5.2 A&H co	st containment	percent									
	5.3 A&H exp	pense percent e	excluding cost of	ontainment	expenses						0	
6.1	Do you act as	a custodian fo	r health saving	s accounts?							NO	
6.2	If yes, please	provide the am	ount of custodi	al funds held	d as of the repor	ting date					\$	
6.3	Do you act as	an administra	tor for health sa	vings accou	ınts?						NO	
6.4	If yes, please	provide the bala	ance of the fun	ds administe	ered as of the re	oorting date	• • • • • • • • • • • • • • • • • • • •				\$	
7.	Is the reportin	g entity license	d or chartered,	registered, q	ualified, eligible	or writing bu	ısiness in at l	east two state	es?		NO	
7.1	If no, does the	reporting entit	y assume reins	urance busir	ness that covers	risks residir	ng in at least o	one state othe	er than the state	of		
	domicile of th	e reporting enti	ty?								NO	

SCHEDULE F - CEDED REINSURANCE Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
					Certified Reinsurer Rating	Effective Date of Certified Reinsurer
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	(1 through 6)	Rating
U.S. Insurers						
12841		American Integrity Insurance Company	FL	Authorized		
17547	93-4086783	Condo Owners' Reciprocal Exchange	FL	Authorized		
12482	20-2742404	Edison Insurance Company	FL	Authorized		
10132	20-2610293	Florida Peninsula Insurance Company	FL	Authorized		
15715	47-3065331	Monarch National Insurance Company	FL	Authorized		
17227	88-0769007	Slide Insurance Company	FL	Authorized		
12247	02-0733996	Southern Oak Insurance Company	FL	Authorized		
15885	81-0922384	TypTap Insurance Company	FL	Authorized		
15900	61-1778403	US Coastal Property & Casualty	FL	Authorized		
17522	93-2562054	Orange Insurance Exchange	FL	Authorized		
10117	75-3176411	Security First Insurance Company, Inc.	FL	Authorized		
12359		American Traditions Insurance Company		Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

Direct Premiums Written

Active Status 3

Direct Losses Paid (Deducting Salvage)

Direct Losses Unpaid

6

. Al . Ar . Ar . Ca . Cc . Cc . Di 0. Fl 1. Ga 4. Illi 5. In 6. Io 7. Ka 8. Ka 9. Lc 0. M 1. M 2. M 4. M 5. M 6. M 7. M 8. N 8. N 9. N 0. N 0. N 0. N 0. N	States, Etc. labama Al laska Ak rizona AZ rkansas AF alifornia CA olorado CC onnecticut CT elaware DE istrict of Columbia DC lorida FL eorgia GA awaii HI daho ID linois IL ndiana IN bwa IA ansas KS entucky KY ouisiana LA laine MI laryland MI lassachusetts MI licingan MI lisississippi MI lontana MI lontana NE		N N N N N N N N N N N N N N N N N N N	Year To Date	Year To Date	305,680,006	Year To Date	Year To Date	Year To Date 2,465,499,569
. Ar . Ar . Ar . Ca . Cc . De . Di 0. Fld 1. Ga 3. Id 4. Illi 5. In 6. Io 7. Ka 8. Ka 9. Lc 0. M 1. M 2. M 4. M 5. M 6. M 7. M 8. N 8. N 9. N 0. N 0. N 0. N 0. N	rizona AZ rkansas AF alifornia CA olorado CC onnecticut CT elaware DE istrict of Columbia DC lorida FL eorgia GA lawaii HI daho ID linois IL ndiana IN owa IA ansas KS entucky KY ouisiana LA flaine MI flassachusetts MI flichigan MI flississippi MI floridana MI floridana MI floridana MI		N	1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	
. Ar . Ca . Cc . Cc . De . Di 0. Fl 1. Ge 3. Id 4. Illi 5. In 6. Io 7. Ka 8. Ke 9. Lc 0. M 1. M 2. M 4. M 5. M 6. M 7. M 8. N 8. N 9. N 0. N 0. N 0.	rkansas AF alifornia CA olorado CC onnecticut CT elaware DE istrict of Columbia DC lorida FL eorgia GA lawaii HI daho ID linois IL ndiana IN owa IA ansas KS entucky KY ouisiana LA flaryland MI flassachusetts MI flichigan MI flississippi MI floridana MI flebraska NE		N	1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	
. Câ Cc De Di 0. Flor 1. Ge. 3. Id 4. Illii 5. In 6. Io 7. Ka 8. Ke 9. Lc 0. M 1. M 2. M 4. M 5. M 6. M 7. M 8. N 8. N 9. N 0. N 0	alifornia CA olorado CC onnecticut CT elaware DE istrict of Columbia DC lorida FL eorgia GA lawaii HI daho ID linois IL idiana IN owa IA ansas KS entucky KY ouisiana LA flaryland MI flarssachusetts MI flichigan MI flississippi MI flissouri MI flontana MI lebraska NE		N	1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	
. Cc . De . Di . Di 0. Flo 1. Ge 3. Id 4. Illii 5. In 6. Io 7. Ke 8. Ke 9. Lc 0. M 1. M 2. M 4. M 5. M 6. M 7. M 8. N 6. M 7. M 8. N 6. M 7. M 8. N 8. N 9. N 9. N 0. N 0. N 0. N	olorado CC onnecticut CT elaware DE istrict of Columbia DC lorida FL eorgia GA lawaii HI daho ID linois IL idiana IN owa IA ansas KS entucky KY ouisiana LA flarine MI flaryland MI flassachusetts MI flichigan MI flississippi MI flissouri MI flontana MI flortana NE		N	1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	
. Co . De . Di . Di 0. Flo 1. Ge 2. Ha 3. Id 4. Illii 5. In 6. Io 7. Ka 8. Ke 9. Lc 0. M 1. M 2. M 4. M 5. M 6. M 7. M 8. N 8. N 8. N 9. N 0. N 0.	onnecticut CT elaware DE istrict of Columbia DC lorida FL eorgia GA lawaii HI daho ID linois IL ndiana IN owa IA ansas KS entucky KY ouisiana LA flaine MI flassachusetts MI flichigan MI flississippi MI flissouri MI flontana MI lebraska NE		N	1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	
. De . Di	elaware DE istrict of Columbia DC lorida FL eorgia GA lawaii HI daho ID linois IL ndiana IN owa IA ansas KS entucky KY ouisiana LA flaine MI flaryland MI flassachusetts MI flichigan MI flississippi MI flissouri MI flontana MI lebraska NE			1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	
. Di O. Flori O. Flori O. Flori O. Flori O. Flori O. Flori O. Hi O. Flori O. Hi O. M O. M O. No. O. No. O. No.	istrict of Columbia DC lorida FL eorgia GA lawaii HI daho ID linois IL ndiana IN bwa IA ansas KS entucky KY ouisiana LA faine MI faryland MI fassachusetts M. flichigan MI flississippi MI flissouri MI flontana MI flortana NE		N	1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	
0. Flora	lorida FL eorgia GA lawaii HI daho ID linois IL ndiana IN owa IA ansas KS entucky KY ouisiana LA daine MI dassachusetts MA lininesota MI lississippi MS lissouri MI lortana MI lebraska IR		L	1,091,194,115	966,610,531	305,680,006	460,484,938		
0. Flora	lorida FL eorgia GA lawaii HI daho ID linois IL ndiana IN owa IA ansas KS entucky KY ouisiana LA daine MI dassachusetts MA lininesota MI lississippi MS lissouri MI lortana MI lebraska IR		N						
1. G-6. His and the second of	eorgia GA awaii HI daho ID linois IL ndiana IN bwa IA ansas KS entucky KY ouisiana LA faine MI faryland MI fassachusetts M. flichigan MI flinnesota MI flississippi MI flontana MI febraska NE		N						
2. Ha 3. Id 4. Illii 5. In 6. Io 7. Ka 8. Ka 9. Lc 0. M 1. M 2. M 4. M 5. M 6. M 7. M 8. Na 9. Na 0.	awaii HI daho ID linois IL ndiana IN owa IA ansas KS entucky KY ouisiana LA flaine MI flaryland MI flassachusetts MI flichigan MI flinnesota MI flississippi MI flortana MI flortana NE		N						
3. Id 4. Illii 5. In 6. Io 7. Ka 8. Ka 9. Lc 0. M 1. M 2. M 3. M 4. M 5. M 6. M 7. M 8. N 8. N 9. N 0. N 0. N 0.	Jaho ID Jinois IL Jidiana IN Jowa IA Jansas KS Jentucky KY Journal KY Journal MI Jaryland MI Jassachusetts MI Jichigan MI Jinnesota MI Jississippi MI Jissouri MI Jontana MI Jebraska NE		N						
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5. In 6. Io	Indiana IN IN IN IN		N						
6. Io 7. Ka 8. Ka 9. Lc 0. M 1. M 2. M 3. M 4. M 5. M 6. M 7. M 8. N 8. N 9. N 0. N 6. N 6	bwa IA ansas KS entucky KY ouisiana LA flaine MI flaryland MI flassachusetts MI flichigan MI flinnesota MI flississippi MI flissouri MI flontana MI lebraska NE		N N N N						
7. Ka 8. Ka 9. Lc 0. M 1. M 2. M 3. M 4. M 5. M 6. M 7. M 8. N 6. N 0. N 0. N 0.	ansas KS entucky KY ouisiana LA laine MI flaryland MI flassachusetts MA flichigan MI flinnesota MI flississippi MI flissouri MI flontana MI lebraska NE		N N N N						
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4. M 5. M 6. M 7. M 8. Ne 9. Ne 0. Ne	finnesota Mi fississippi MS fissouri Mi fontana Mi ebraska NE	۱							
5. M 6. M 7. M 8. Ne 9. Ne 0. Ne	fississippi Mi fissouri Mi fontana Mi ebraska NE								
6. M 7. M 8. Ne 9. Ne 0. Ne	lissouri Mi Iontana Mi ebraska NE								
7. M 8. Ne 9. Ne 0. Ne	ontanaM ebraskaNE								
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9. Ne									
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	evadaN\								
-	ew HampshireNI								
	ew JerseyN.	N	Ν						
2. Ne	ew MexicoN	1	Ν						
	ew YorkN		N						
	orth CarolinaNO		N						
5. No	orth DakotaNI	N	N						
6. OI	hioOl	N	N						
7. OI	klahomaOł	N	N						
8. Oı	regonOF	N	N						
9. Pe	ennsylvaniaPA	N	N						
0. Rł	hode Island RI	N	N						
1. Sc	outh CarolinaSC	N	N						
	outh DakotaSD		N						
	ennesseeTN								
	exasTX								
	tahUI								
	ermont VT								
	irginia VA								
	/ashington								
	/est VirginiaW								
	_								
	/isconsin								
	/yoming								
	merican Samoa AS								
	uam								
	uerto RicoPF								
	.S. Virgin Islands VI								
	orthern Mariana IslandsMl								
	anadaCA								
•	ggregate Other Alien07								
9. To	otals	XX	ХХ	1,091,194,115	966,610,531	305,680,006	460,484,938	2,292,417,556	2,465,499,56
etails of	Write-Ins								
8001		XX	ХХ						
8002		XX	хх						
8003		XX	хх						
	ummary of remaining write-ins for Line 58		J						
	om overflow page	XX	XX						
8999. To	otals (Lines 58001 through 58003 plus								
58	8998) (Line 58 above)	XX	XX						
) Active St	tatus Counts								
L - Licen	nsed or Chartered - Licensed insurance carrier or domicil	d RRG			1 4.				
R - Regio	stered – Non-domiciled RRGs				_ 5			LI) – Reporting entitie the state of domicile.	
. E – Eligik	ble - Reporting entities eligible or approved to write surpl	ıs lines ir	n the s	state (other than the	state of		·		
	icile - see DSLI)					. N –None of the ab	ove - Not allowed to	write business in the	state56

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
		NAIC				Name of Securities Exchange if Publicly Traded			Relationship		Type of Control (Ownership, Board, Management,	If Control is Ownership		Is an SCA Filing	
Group Code		Company Code	ID Number	Federal RSSD	CIK	,	Names of Parent, Subsidiaries Or Affiliates	-		Directly Controlled by (Name of		Provide	Ultimate Controlling Entity(ies) / Person(s)	Required? (Yes/No)	
Code	Group Name	Code	ID Number	KOOD	CIK	international)	Of Affiliates	Location	EIILILY	Entity/Person)	imuence, other)	Percentage	Entity(les) / Person(s)	(Yes/No)	

NONE

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	PART 1 – LOSS EXPERIENCE Current Year to Date					
		1	2	3	4	
					Prior Year to Date	
	Line of Business	Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage	
1.	Fire.		16,797,694	52.691	36.112	
2.1.	Allied lines		35,475,850	8.084		
2.2.	Multiple peril crop					
2.3.	Federal flood					
2.4.	Private crop					
2.5.	Private flood.					
3.	Farmowners multiple peril		188,787,414	22 500	0F 16F	
4. 5.1	Homeowners multiple peril	I	188,/8/,414	23.509	35.165	
5.2	Commercial multiple peril (horriability portion)					
6.	Mortgage guaranty					
8.	Ocean marine					
9.1	Inland marine					
9.2	Pet insurance					
10.	Financial guaranty					
11.1.	Medical professional liability - occurrence					
11.2.	Medical professional liability - claims made					
12. 13.1.	Earthquake Comprehensive (hospital and medical) individual					
13.1.	Comprehensive (nospital and medical) individual. Comprehensive (hospital and medical) group.					
14.	Credit accident and health					
15.1.	Vision only.					
15.2.	Dental only					
15.3.	Disablity 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. 16.	Other health Workers' compensation					
17.1.	Other liability occurrence					
17.1.	Other liability-claims made.					
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. 21.2.	Private passenger 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. 33.	Reinsurance - nonproportional assumed liability Reinsurance - nonproportional assumed financial lines		XXX	XXX	XXX	
34.	Aggregate write-ins for other lines of business					
35.	Totals		241,060,958	18.925	29.576	
	f Write-Ins	1,273,730,401	271,000,900	10.32J	23.370	
3401.	· · · · · · · · · · · · · · · · · · ·					
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Summary of remaining write-ins for Line 34 from overflow page					

PART 2 - DIRECT PREMIUMS WRITTEN

	PART 2 – DIRECT PREMIUMS WRITTEN					
		'	2	3		
	W (D)		Current	Prior Year		
	Line of Business	Current Quarter	Year to Date	Year to Date		
1.	Fire	27,302,029	27,302,029	18,167,744		
2.1	Allied lines	384,981,390	384,981,390			
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	678,910,696	678,910,696	646,147,739		
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					
11.2.	Medical professional liability - claims made					
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	Disablity 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					
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)					
19.3	Other commercial auto liability.					
21.1	Private passenger auto physical damage.					
21.1	Commercial auto physical damage					
21.2 22.	1,7					
22. 23.	Aircraft (all perils)					
	·					
24.	Surety					
26. 27	Burglary and theft					
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty	1007	VVV			
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	1,091,194,115	1,091,194,115	966,610,531		
	f Write-Ins					
3401.						
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Summary of remaining write-ins for Line 34 from overflow page					

PART 3 (000 OMITTED) LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

		1	2	3	4	5	6	7	8	9	10	11	12	13
		Prior Year End Known Case Loss and LAE	Prior Year End IBNR Loss and	Total Prior Year End Loss and LAE Reserves	Claims		Total 2024 Loss and LAE Payments	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of	Reported or Reopened Subsequent	Q.S. Date IBNR Loss and LAE	Total Q.S. Loss and LAE Reserves	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus	IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency
	Years in Which Losses Occurred	Reserves	LAE Reserves	(Cols. 1+2)	End	End	(Cols. 4+5)	Prior Year End	End	Reserves	(Cols.7+8+9)	Col. 1)	•	(Cols. 11+12)
1.	2021 + Prior	189,636		532,121	65,138	5	65,143	162,978		324,867	499,238	38,480	(6,219)	
2.	2022	119,932	599,081	719,013	100,147	746	100,893	58,862	36,513	534,619	629,994	39,077	(27,203)	11,875
3.	Subtotals 2022 + prior	309,568	941,566	1,251,134	165,286	751	166,036	221,840	47,907	859,486	1,129,233	77,557	(33,422)	44,135
4.	2023	119,690	977,879	1,097,569	126,458	18,116	144,574	64,075	36,035	870,341	970,450	70,842	(53,387)	17,455
5.	Subtotals 2023 + prior	429,259	1,919,444	2,348,703	291,743	18,867	310,610	285,915	83,942	1,729,827	2,099,683	148,399	(86,809)	61,590
6.	2024	XXX	XXX	XXX	XXX	72,868	72,868	XXX	34,600	241,700	276,300	XXX	XXX	XXX
7.	Totals	429,259	1,919,444	2,348,703	291,743	91,735	383,479	285,915	118,541	1,971,527	2,375,983	148,399	(86,809)	61,590
8.	Prior Year-End Surplus As Regards	E 022 467										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
	Policyholders	5,023,467										34.371 %	(4.523)%	Col. 13, Line 7 / Line 8

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?	NO
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

EXPLANATION:

- The Company does not write this business.
 The Company does not write this business.
 The Company does not write this business.
 The Company does not write this business.
- 4. The Company does not write this business. 5.

BARCODES

- 1 0 0 6 4 2 0 2 4 5 0 5

Quarterly Statement as of March 31, 2024 of the Citizens Property Insurance Corporation

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

		_	_
		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, 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.	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		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts.		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
		Year to Date	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) Total gain (loss) on disposals Deduct amounts received on disposals		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and communely ees		
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	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, 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) Total gain (loss) on disposals		
6.	Total gain (loss) on disposals.		
7.	Deduct amounts received on disposals.		
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)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,495,464,266	
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals		(9,324,794)
6.	Deduct consideration for bonds and stocks disposed of		1,018,249,274
7.	Deduct amortization of premium	6 074 312	25 896 097
8.	Total foreign exchange change in book / adjusted carrying value Deduct current year's other-than-temporary impairment recognized		
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		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

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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

		1	2	3	4	5	6	7	8
	NAIC Designation	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
Bon	ds								
1.	NAIC 1 (a)	6,472,808,161		1,156,382,577	16,977,799	6,989,602,895			6,472,808,161
2.	NAIC 2 (a)	2,449,809,873	146,292,532	72,602,572	1,612,064	2,525,111,897			2,449,809,873
3.	NAIC 3 (a)								
4.	NAIC 4 (a)								
5.	NAIC 5 (a)			3,016,073		–			3,016,073
6.	NAIC 6 (a)								
7.	Total Bonds	8,925,634,107	1,802,492,044	1,232,001,222	18,589,863	9,514,714,792			8,925,634,107
Pref	erred 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	8,925,634,107	1,802,492,044	1,232,001,222	18,589,863	9,514,714,792			8,925,634,107

⁽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 \$ 1,795,333,476; NAIC 2 \$ 114,090,053; NAIC 3 \$...; NAIC 4 \$...; NAIC 5 \$...; NAIC 6 \$...

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book / Adjusted			Interest Collected	Interest Year To
	Carrying Value	Par Value	Actual Cost	Year To Date	Date
770999999 Total	1.605.803.255	XXX	1.586.663.905	310.780	867.173

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
			Prior Year Ended December
		Year to Date	31
1.	Book/adjusted carrying value, December 31 of prior year	1,366,710,523	312,298,395
2.	Cost of short-term investments acquired	1.034.609.267	1.908.744.264
3.	Accrual of discount	18,903,579	29,765,032
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	811	868 1
6.	Deduct consideration received on disposals	814,777,604	884,070,222
7.	Deduct amortization of premium	(356,679)	27,814
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)	1,605,803,255	1,366,710,523
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,605,803,255	1,366,710,523

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts $\begin{tabular}{c} \textbf{NONE} \end{tabular}$

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1	2
			Prior Year Ended December
		Year to Date	31
1.	Book/adjusted carrying value, December 31 of prior year	1,148,196,283	575,420,056
2.	Cost of cash equivalents acquired	4,975,161,263	25,248,119,704
3.	Accrual of discount.	3,029,543	5,568,759
4.	Unrealized valuation increase / (decrease)	(139,642)	124,735
5.	Total gain (locs) on disposals	126 726	51 255
6.	Deduct consideration received on disposals	5,079,257,266	24,681,088,226
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book / adjusted carrying value Deduct current year's other-than-temporary impairment recognized		
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)	1,047,116,907	1,148,196,283
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,047,116,907	1,148,196,283

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

(E-03) Schedule BA - Part 2

NONE

(E-03) Schedule BA - Part 3

NONE

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

	Sho	ow All Long-Term	Bonds and Stock Acquired During the Current Quarter					
1	2 3	4	5	6	7	8	9	10
							Deidfordammed	NAIC Designation, NAIC Designation Modifier and
CUSIP				Number of Shares			Paid for Accrued Interest and	SV0 Administrative
Identification	Description Foreign	Date Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends	Symbol
Bonds: U.S. Gover	·	Date / toquil ou	Name of Volume.	0. 0.00.k	7.00.000		2	5,
38376M-6Y-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	02/06/2024	BANC/AMERICA SECUR.L	XXX	2,874,552	3,002,143	1,668	1.A
912797-KJ-5	UNITED STATES TREASURY BILL	03/19/2024	PIERPONT SECURITIES	XXX	9,513,656	10,000,000	,	1.A
91282C-GN-5	UNITED STATES TREASURY NOTE/BOND	02/05/2024	VARIOUS	XXX	45,917,305	46,000,000	926,144	1.A
91282C-JT-9	UNITED STATES TREASURY NOTE/BOND	02/09/2024	VARIOUS	XXX	36,235,519	36,500,000	98,132	
91282C-JV-4	UNITED STATES TREASURY NOTE/BOND - WHEN	02/09/2024	VARIOUS	XXX	26,394,997	26,500,000	22,067	
0109999999 – Bo	onds: U.S. Governments		1		120,936,029	122,002,143	1,048,011	XXX
Bonds: U.S. Speci	ial Revenue and Special Assessment and all Non-Guaranteed Obligations of Agenci	es and Authorities	of Governments and Their Political Subdivisions					•
3132CJ-BR-3	FREDDIE MAC POOL	02/29/2024	WELLS FARGO SECS LLC	XXX	8,405,757	8,296,861	5,070	1.A
3132CJ-BZ-5	FREDDIE MAC POOL.	02/29/2024	WELLS FARGO SECS LLC	XXX	8,967,910	8,851,731	5,409	1.A
3134H1-SF-1	FEDERAL HOME LOAN MORTGAGE CORP.	02/09/2024	CITIGROUP GLOBAL MKT	XXX	7,000,000	7,000,000	3,238	1.A
3135GA-N9-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/08/2024	WELLS FARGO SECS LLC	XXX	5,038,488	5,040,000	1,400	1.A
3137FC-5R-1	FREDDIE MAC REMICS.	02/06/2024	WELLS FARGO SECS LLC	XXX	1,167,779	1,213,276	809	1.A
0909999999 - Bo	onds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligation	s of Agencies and	Authorities of Governments and Their Political Subdivisions		30,579,934	30,401,869	15,926	XXX
Bonds: Industrial	and Miscellaneous (Unaffiliated)							
001084-AR-3	AGCO CORP	03/18/2024	MORGAN STANLEY & CO	XXX	1,744,621	1,746,000		2.C FE
00218K-AA-1	ARI FLEET LEASE TRUST 2024-A	02/12/2024	MIZUHO SECURITIES US	XXX	2,610,000	2,610,000		1.C FE
02008F-AB-0	ALLY AUTO RECEIVABLES TRUST 2024-1	03/05/2024	BARCLAYS CAPITAL FIX	XXX	3,999,651	4,000,000		1.A FE
02008F-AC-8	ALLY AUTO RECEIVABLES TRUST 2024-1	03/05/2024	BARCLAYS CAPITAL INC	XXX	2,999,564	3,000,000		1.A FE
02008J-AC-0	ALLY AUTO RECEIVABLES TRUST 2022-1	03/08/2024	DEUTSCHE BANK ALEX B	XXX	580,266	588,566		1.A FE
031162-CV-0	AMGEN INC	02/14/2024	GOLDMAN SACHS & CO	XXX	4,833,650	5,000,000	·	2.A FE
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES XI LL	02/27/2024	VARIOUS	XXX	2,551,555	2,555,938	252	1.A FE
03740M-AA-8	AON NORTH AMERICA INC	02/28/2024	CITIGROUP GLOBAL MKT	XXX	1,453,161	1,456,000		2.A FE
05611U-AB-9	BMW VEHICLE LEASE TRUST 2024-1	02/06/2024	BARCLAYS CAPITAL INC	XXX	1,144,977	1,145,000		1.A FE
05611U-AD-5	BMW VEHICLE LEASE TRUST 2024-1	02/06/2024	BARCLAYS CAPITAL INC	XXX	4,999,876	5,000,000		1.A FE
06054Y-AB-3	BANK OF AMERICA AUTO TRUST 2023-2	02/27/2024	BANC/AMERICA SECUR.L	XXX	2,309,194	2,302,000	5,237	1.A FE
110122-ED-6	BRISTOL-MYERS SQUIBB CO	02/14/2024	CITIGROUP GLOBAL MKT	XXX	1,198,377	1,199,000		1.F FE
14041N-FY-2	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.	02/05/2024	BANC/AMERICA SECUR.L	XXX	4,838,867	5,000,000	·	1.A FE
14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	02/22/2024	WELLS FARGO SECS LLC	XXX	2,489,726	2,545,000		1.A FE
14314Q-AD-6	CARMAX AUTO OWNER TRUST 2021-2.	03/22/2024	BANC/AMERICA SECUR.L.	XXX	1,287,563	1,350,000		1.A FE
14318X-AB-1	CARMAX AUTO OWNER TRUST 2023-4.	02/27/2024	J.P. MORGAN SECURITI	XXX	2,527,968	2,515,000		1.A FE
14687K-AC-0	CARVANA AUTO RECEIVABLES TRUST 2021-P4	03/08/2024	PIERPONT SECURITIES.	XXX	2,663,582	2,742,978	200	1.A FE
16144B-AB-4	CHASE AUTO OWNER TRUST 2024-1	03/19/2024	J.P. MORGAN SECURITI	XXX		770,000		1.A FE
	CHASE AUTO OWNER TRUST 2024-1	03/19/2024	J.P. MORGAN SECURITI	XXX	1,999,867	2,000,000	4.740	1.A FE
17331K-AB-5	CITIZENS AUTO RECEIVABLES TRUST 2023-1	02/27/2024	WELLS FARGO SECS LLC	XXX	734,920	733,202		1.A FE
233868-AB-4	DAIMLER TRUCKS RETAIL TRUST 2023-1	03/06/2024	BNP PARIBAS SEC CORP	XXX	835,043	834,000	·	1.A FE
24380N-AD-1	FORD CREDIT AUTO OWNER TRUST 2024-A	03/11/2024	BANC/AMERICA SECUR.L	XXX	2,170,020	2,250,000	3,084	1.A FE
34535E-AB-8	FORD CREDIT AUTO OWNER TRUST 2024-A	03/14/2024	VARIOUS.	XXX	4,039,858	4,040,000		1.A FE 1.A FE
34535E-AC-6		03/14/2024	J.P. MORGAN SECURITI	XXX	8,000,000	000,000		
34535E-AD-4 362541-AD-6	FORD CREDIT AUTO OWNER TRUST 2024-A	03/14/2024		XXX	2,999,496 399,203	3,000,000		1.A FE 1.A FE
362585-AC-5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		J.P. MORGAN SECURITI	XXX	·		1 000	
302303-AC-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	02/16/2024	BMO CAPITAL MARKETS	ХХХ	2,480,928	2,528,636	1,089	1.A FE

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

		Snov	v All Long-Term Bonds and Stock Acquir	ed During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
								Paid for Accrued	Modifier and SVO
CUSIP					Number of Shares			Interest and	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends	Symbol
36269F-AA-4	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		02/08/2024 J.P. MORGAN SECURITI.		XXX	1,035,000	1,035,000		1.C FE
36269F-AB-2	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		02/08/2024 J.P. MORGAN SECURITI.		XXX	2,574,729	2,575,000		1.A FE
36269F-AD-8	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		02/08/2024 J.P. MORGAN SECURITI		XXX	3,499,563	3,500,000		1.A FE
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC		02/05/2024 BANK OF NEW YORK/BA	.R	XXX	4,995,600	5,000,000		2.B FE
373334-KV-2	GEORGIA POWER CO		02/20/2024 JPM SECURITIES-FIXED		XXX	1,171,000	1,171,000		2.A FE
38151L-AF-7	GOLDMAN SACHS BANK USA/NEW YORK NY		03/12/2024 GOLDMAN SACHS & CO.		XXX	4,834,000	4,834,000		1.E FE
39573A-AB-8	GREENSTATE AUTO RECEIVABLES TRUST 2024-1		03/12/2024 GOLDMAN SACTIS & CO	I	XXX	7,249,630	7,250,000		1.A FE
437918-AB-1	HONDA AUTO RECEIVABLES 2024-1 OWNER TRUS		02/13/2024 MITSUBISHI UFJ SECS	L	XXX	18,103,329			1.A FE
437918-AC-9	HONDA AUTO RECEIVABLES 2024-1 OWNER TRUS		02/13/2024 MITSUBISHI UFJ SECS		XXX	5,749,750	5,750,000		1.A FE
43811J-AD-9	HONDA AUTO RECEIVABLES 2021-2 OWNER TRUS		02/13/2024 INIT 30BISHI 0F3 SECS 02/16/2024 BNP PARIBAS SEC CORF	······	XXX		2,270,000	200	1.A FE
43815P-AC-3	HONDA AUTO RECEIVABLES 2021-2 OWNER TRUS		02/16/2024 BNP PARIBAS SEC CORF		XXX	2,190,018 406,255	412,000	85	
444859-BM-3	HUMANA INC.			······	XXX	•			2.B FE
446144-AA-5	HUNTINGTON AUTO TRUST 2024-1				XXX	1,534,144	1,550,000	32,744	1.D FE
			02/13/2024 MORGAN STANLEY & CO			1,095,000	1,095,000		
446144-AC-1	HUNTINGTON AUTO TRUST 2024-1		02/13/2024 MORGAN STANLEY & CO		XXX	12,748,966	12,750,000		1.A FE
446144-AE-7	HUNTINGTON AUTO TRUST 2024-1		02/13/2024 MORGAN STANLEY & CO		XXX	831,969	832,000		1.A FE
448973-AB-3	HYUNDAI AUTO RECEIVABLES TRUST 2024-A		03/11/2024 BANC/AMERICA SECUR.		XXX	5,499,934	5,500,000		1.A FE
448973-AC-1	HYUNDAI AUTO RECEIVABLES TRUST 2024-A		03/11/2024 BANC/AMERICA SECUR.		XXX	3,250,000	3,250,000		1.A FE
448973-AD-9	HYUNDAI AUTO RECEIVABLES TRUST 2024-A		03/11/2024BANC/AMERICA SECUR.	L	XXX	4,249,063	4,250,000		1.A FE
44918M-AD-2	HYUNDAI AUTO RECEIVABLES TRUST 2022-B		02/15/2024 J.P. MORGAN SECURITI.		XXX	295,781	300,000		1.A FE
44933L-AD-5	HYUNDAI AUTO RECEIVABLES TRUST 2021-A		02/16/2024BANC/AMERICA SECUR.		XXX	1,987,879	2,066,000		1.A FE
458140-BP-4	INTEL CORP		03/06/2024BANC/AMERICA SECUR.	L	XXX	4,903,300	5,000,000		1.G FE
46654U-BC-8	JP MORGAN MORTGAGE TRUST 2022-3		03/05/2024 JPM SECURITIES-FIXED.		XXX	1,828,033	1,943,424		1.A FE
47789Q-AC-4	JOHN DEERE OWNER TRUST 2021-B		03/08/2024 MITSUBISHI UFJ SECS		XXX	1,192,706	1,221,868	477	
47800R-AD-5	JOHN DEERE OWNER TRUST 2024		03/11/2024 CITIGROUP GLOBAL MK		XXX	1,499,916	1,500,000		1.A FE
50117B-AA-8	KUBOTA CREDIT OWNER TRUST 2024-1		02/14/2024 MIZUHO SECURITIES US		XXX	1,380,000	1,380,000		1.D FE
50117E-AC-8	KUBOTA CREDIT OWNER TRUST 2022-1		03/06/2024 J.P. MORGAN SECURITI.		XXX	1,493,443	1,531,000	2,612	1.A FE
501689-AA-1	LAD AUTO RECEIVABLES TRUST 2024-1		02/06/2024 CITIGROUP GLOBAL MK		XXX	465,000	465,000		1.D FE
501689-AB-9	LAD AUTO RECEIVABLES TRUST 2024-1		02/06/2024 CITIGROUP GLOBAL MK		XXX	1,239,949	1,240,000		1.A FE
532457-CJ-5	ELI LILLY & CO		02/07/2024 DEUTSCHE BANC/ALEX	B	XXX	2,598,622	2,600,000		1.E FE
	M&T BANK AUTO RECEIVABLES TRUST 2024-1		03/13/2024 JPM SECURITIES-FIXED.		XXX	9,999,971	10,000,000		1.A FE
65480V-AE-3	NISSAN AUTO LEASE TRUST 2023-A		02/15/2024 SG AMERICAS SECURITI		XXX	2,485,352	2,500,000	1,667	1.A FE
67118T-AA-2	OBX 2024-NQM4 TRUST		03/05/2024 MORGAN STANLEY & CO)	XXX	2,749,951	2,750,000	19,928	1.A FE
682680-BS-1	ONEOK INC.		02/27/2024 EXCHANGE OFFER		XXX		3,750,000	29,115	2.B FE
68389X-BT-1	ORACLE CORP.		03/07/2024 J.P. MORGAN SECURITI.		XXX	1,405,891	1,450,000	16,212	2.B FE
718172-DF-3	PHILIP MORRIS INTERNATIONAL INC		02/09/2024 CITIGROUP GLOBAL MK	Т	XXX	2,538,980	2,555,000		1.F FE
756109-CA-0	REALTY INCOME CORP		01/23/2024 EXCHANGE OFFER		XXX	1,902,485	1,925,000	14,373	1.G FE
756109-CC-6	REALTY INCOME CORP		01/23/2024 EXCHANGE OFFER		XXX	2,663,762	2,630,000	1,987	1.G FE
760759-AQ-3	REPUBLIC SERVICES INC.		03/07/2024 GOLDMAN SACHS & CO.		XXX	2,542,540	2,600,000	40,676	2.A FE
78355H-LA-5	RYDER SYSTEM INC.		02/26/2024 U.S. BANCORP INVESTM	1	XXX	1,797,039	1,799,000		2.A FE
78414S-AC-8	SBNA AUTO LEASE TRUST 2024-A		02/15/2024RBC CAPITAL MARKETS		XXX	2,499,902	2,500,000		1.A FE
78435V-AB-8	SFS AUTO RECEIVABLES SECURITIZATION TRUS		02/27/2024 MITSUBISHI UFJ SECS		XXX	2,008,587	2,010,000	2,688	1.A FE
78436T-AB-2	SBNA AUTO LEASE TRUST 2023-A		03/06/2024 WELLS FARGO SECS LLC)	XXX	603,258	600,000	-	1.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		02/27/2024 VARIOUS		XXX	1,749,041	1,750,000	-	2.A FE
L			L					· · · · · · · · · · · · · · · · · · ·	1

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
									NAIC
									Designation,
									NAIC Designation
									Modifier and
								Paid for Accrued	
CUSIP					Number of Shares			Interest and	Administrative
Identification	Description	Foreign	Date Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends	Symbol
808513-BB-0	CHARLES SCHWAB CORP/THE		03/22/2024	KEYBANC CAPITAL MARK	XXX	2,571,296	2,600,000	607	1.F FE
842400-JB-0	SOUTHERN CALIFORNIA EDISON CO		02/27/2024	BK OF NY/MIZUHO SECU	XXX	2,245,000	2,245,000		. 1.G FE
87264A-BB-0	T-MOBILE USA INC.		03/05/2024	TORONTO DOMINION SEC.	XXX	4,898,100	5,000,000	69,028	2.B FE
88166V-AB-2	TESLA AUTO LEASE TRUST 2024-A		03/05/2024	MORGAN STANLEY & CO	XXX	4,679,566	4,680,000		. 1.A FE
89173F-AB-6	TOWD POINT MORTGAGE TRUST 2017-1		03/05/2024	WELLS FARGO SECS LLC	XXX	2,439,453	2,500,000	1,458	1.A FE
89175M-AA-1	TOWD POINT MORTGAGE TRUST 2018-3		03/26/2024	WELLS FARGO SECS LLC.	XXX	1,898,481	1,970,848	5,543	1.A FE
89176U-AN-4	TOWD POINT MORTGAGE TRUST 2020-2		03/26/2024	WELLS FARGO SECS LLC	XXX	1,913,356	2,162,747	2,654	1.A FE
89238G-AB-7	TOYOTA LEASE OWNER TRUST 2024-A		02/21/2024	SG AMERICAS SECURITI	XXX	1,694,856	1,695,000		. 1.A FE
89238G-AD-3	TOYOTA LEASE OWNER TRUST 2024-A		02/21/2024	SG AMERICAS SECURITI	XXX	1,999,916	2,000,000		. 1.A FE
89238J-AC-9	TOYOTA AUTO RECEIVABLES 2021-D OWNER TRU		03/08/2024	SG AMERICAS SECURITI	XXX	2,665,370	2,733,494	1,456	1.A FE
92866E-AA-7	VOLKSWAGEN AUTO LEASE TRUST 2024-A		03/19/2024	J.P. MORGAN SECURITI	XXX	3,500,000	3,500,000		. 1.C FE
92866E-AD-1	VOLKSWAGEN AUTO LEASE TRUST 2024-A		03/19/2024	J.P. MORGAN SECURITI	XXX	2,249,811	2,250,000		. 1.A FE
96145D-AF-2	WRKCO INC		03/06/2024	JPM SECURITIES-FIXED	XXX	2,964,885	3,020,000	54,423	2.B FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING 1 LLC		03/06/2024	BNP PARIBAS SEC CORP	XXX	2,579,023	2,575,000	8,297	1.A FE
00141U-AC-7	CLOVER CLO 2018-1 LLC	D	03/05/2024	J.P. MORGAN SECURITI	XXX	1,266,898	1,265,000	10,593	1.A FE
00217G-AA-1	APTIV PLC / APTIV CORP	D	02/15/2024	MORGAN STANLEY & CO	XXX	2,546,880	2,625,000	349	2.B FE
06762C-AQ-1I	BARINGS CLO LTD 2020-IIII	D	02/22/2024	MORGAN STANLEY & CO	XXX	2,192,147	2,187,772	16,409	1.A FE
17180T-BA-9	CIFC FUNDING 2016-I LTD	D	03/05/2024	MORGAN STANLEY & CO	XXX	2,504,000	2,500,000	20,811	1.A FE
38138D-AN-6	GOLDENTREE LOAN MANAGEMENT US CLO 5 LTD	D	02/15/2024	MORGAN STANLEY & CO	XXX	2,004,400	2,000,000	10,713	1.A FE
64131J-AL-0	NEUBERGER BERMAN LOAN ADVISERS CLO 25 LT	D	03/06/2024	MORGAN STANLEY & CO	XXX	1,845,441	1,844,150	16,622	1.A FE
75888M-AE-0	REGATTA XIV FUNDING LTD	D		PIERPONT SECURITIES.	XXX	1,931,207	1,927,352	17,414	1.A FE
92332N-AS-4	VENTURE 38 CLO LTD	D	02/22/2024	J.P. MORGAN SECURITI	XXX	2,004,000	2,000,000	10,109	1.A FE
	WESTPAC NEW ZEALAND LTD	D	02/20/2024	CITIGROUP GLOBAL MKT	XXX	3,200,000	3,200,000		1.E FE
1109999999 - Bon	ds: Industrial and Miscellaneous (Unaffiliated)					265,052,316	266,987,975	612,512	XXX
2509999997 - Sub	totals - Bonds - Part 3					416,568,279	419,391,987	1,676,449	
2509999998 - Sum	nmary Item from Part 5 for Bonds (N/A to Quarterly)								
2509999999 - Sub	· · · · · · · · · · · · · · · · · · ·					416,568,279	419,391,987	1,676,449	XXX
6009999999 - Tota						416,568,279	XXX	1,676,449	

1	2	3	4	5	6	7	8	9	10	Change in F	look / Adjusted	Carrying Value		16	17	18	19	20	21	22
'	2		7	,		1 ′		7	10				15	- '°	17	10	17	20	41	
CUSIP			Disposal		Number of Shares of				Prior Year Book / Adjusted Carrying	Unrealized Valuation Increase / (Amortization	n) Impairment	Total Change in B. / A.C.V.	15 Total Foreign Exchange Change in	Carrying Value at	Foreign Exchange Gain (Loss)	Realized Gain (Loss) on	(Loss) on	Bond Interest / Stock Dividends Received	Stated Contractual Maturity	Administrative
Identification	Description	Foreign	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease) / Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	on Disposal	Disposal	Disposal	During Year	Date	Symbol
Bonds: U.S. Gove	,																			
36179U-Q7-0	GINNIE MAE II POOL			PAYDOWN	XXX	35,165	35,165	37,759	35,486	(32)		(320)		35,165				304	1	
3622A2-TU-6	GINNIE MAE I POOL	-	03/01/2024	PAYDOWN	XXX	66,939	66,939	70,516	66,975	(3	5)	(36)		66,939 .				435	04/01/2025	1.A
38376M-6Y-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2024	PAYDOWN	XXX	95,864	95,864	91,790		4,07	,			95,864				200	02/01/2045	1 A
30370W 01 0	GOVERNMENT NATIONAL			AIDOWN		55,004	93,004	31,730		т,о/-	•			55,004				200	02/01/2043	1.7
38378M-WF-8	MORTGAGE ASSOCIATION		03/01/2024	PAYDOWN	XXX	10,548	10,548	10,577	10,548					10,548				26	08/01/2025	1.A
	GOVERNMENT NATIONAL																			
38380C-EJ-8	MORTGAGE ASSOCIATION		03/01/2024	PAYDOWN	XXX	13,916	13,916	14,795	14,354	(43	3)	(438)		13,916				56	03/01/2039	1.A
38380W-ZN-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2024	PAYDOWN	xxx	3,460	3,460	3,559	3,499	(4	n)	(40)		3,460				15	09/01/2046	1 ^
3030UW-ZIN-Z	UNITED STATES SMALL BUSINESS		03/01/2024	PATDOWN		3,400	3,400	3,339	3,499	(4	J)	(40)							09/01/2040	1.A
83162C-B3-6	ADMINISTRAT		03/01/2024	PAYDOWN	xxx	125,018	125,018	135,312	132,339	(7,32	2)	(7,322)		125,018				2,101	03/01/2039	1.A
	UNITED STATES TREASURY					,	,		,		,	(,, ,		,						
912828-V2-3	NOTE/BOND		12/31/2023	MATURITY	XXX	33,750,000	33,750,000	33,748,817	33,750,000					33,750,000				379,688	12/31/2023	1.A
	UNITED STATES TREASURY		00 100 1000 4		,,,,,,			00 101 001	20 200 505	0.04	_	2015						252 525	00/00/0004	
912828-W4-8	NOTE/BOND UNITED STATES TREASURY	-	02/29/2024	MATURITY	XXX	33,000,000	33,000,000	32,626,304	32,990,635	9,36]	9,365		33,000,000				350,625	02/29/2024	1.A
91282C-BE-0	NOTE/BOND		01/15/2024	MATURITY	xxx	13,015,000	13,015,000	12,813,687	13,011,106	3,89	4			13,015,000				8,134	01/15/2024	1.A
7 12020 52 0	UNITED STATES TREASURY				,,,,,,	10,010,000	10,010,000	12,010,007	10,011,100	0,03				10,010,000				3,10	11.01, 10, 20211	.,,
91282C-DR-9	NOTE/BOND		12/31/2023	MATURITY	XXX	7,500,000	7,500,000	7,462,207	7,500,000					7,500,000				28,125	12/31/2023	1.A
	UNITED STATES TREASURY																			
91282C-DV-0	NOTE/BOND		01/31/2024	MATURITY	XXX	13,000,000	13,000,000	12,612,627	12,980,421					13,000,000				56,875	01/31/2024	
	nds: U.S. Governments					100,615,910	100,615,910	99,627,950	100,495,363	28,75		28,756		100,615,910				826,584	XXX	XXX
	s, Territories and Possessions																			
			02/01/2024	MATHRITY	VVV	2 605 000	2 605 000	2 004 400	2 601 500	/6 EO	3)	(6 E00)		2 605 000				47 10E	02/01/2024	1 A EE
	STATE OF TENNESSEE	coccion		MATURITY	XXX	2,685,000	2,685,000	3,094,489	2,691,509	(6,50)	· .	(6,509)		2,685,000					02/01/2024	
0509999999 – Bo	nds: U.S. States, Territories and Pos		s	MATURITY	XXX	2,685,000	2,685,000 2,685,000	3,094,489 3,094,489	2,691,509 2,691,509	(6,50)	· .	(6,509)		2,685,000				67,125		1.A FEXXX
0509999999 - Bo Bonds: U.S. Politi	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori		s Possessions			2,685,000	2,685,000	3,094,489	2,691,509	(6,50)	9)	(6,509)		2,685,000		(39.221)	(30 221	67,125	XXX	XXX
0509999999 – Bo Bonds: U.S. Politi 108151-VU-2	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori CITY OF BRIDGEPORT CT		ossessions 01/15/2024	CALL 100	XXX	2,685,000	2,685,000	3,094,489	2,691,509	(6,50)	0)	(6,509)		2,685,000		(39,221)	(39,221)	67,125	XXX	1.F FE
0509999999 – Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX		Possessions 01/15/2024 03/01/2024	CALL 100	XXX	2,685,000 210,000 1,000,000	2,685,000 210,000 1,000,000	3,094,489 261,790 1,159,190	2,691,509 249,441 1,007,784	(6,50) (22) (7,78)	0)	(6,509)		2,685,000 249,2211,000,000				8,022 25,000	XXX	1.F FE
0509999999 – Bo Bonds: U.S. Politi 108151-VU-2	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori CITY OF BRIDGEPORT CT		Possessions 01/15/2024 03/01/2024 03/01/2024	CALL 100	XXX	2,685,000 210,000 1,000,000 105,000	2,685,000	3,094,489	2,691,509	(6,50)	0)	(6,509)		2,685,000		(39,221)(12,939).	(39,221)	67,125	XXX	1.F FE
0509999999 – Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. CITY OF HOUSTON TX.		S Possessions 	CALL 100 MATURITY	XXX XXX XXX	2,685,000 210,000 1,000,000	2,685,000 210,000 1,000,000 105,000	3,094,489 261,790 1,159,190 125,796	2,691,509 249,441 1,007,784 118,162	(6,50) (22) (7,78) (22)	0)	(6,509) (220) (7,784) (223)		2,685,000 249,221 1,000,000 117,939				8,022 25,000 3,302	XXX	1.F FE
0509999999 – Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44256P-SH-7	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX CITY OF HOUSTON TX COUNTY OF HOWARD MD		S	CALL 100 MATURITY CALL 100 MATURITY	XXX XXX XXX XXX	2,685,000 210,000 1,000,000 105,000 735,000			2,691,509 249,441 1,007,784 118,162 737,523	(6,50) (22) (7,78) (22) (2,52)	(a) (b) (b) (c) (d) (d) (d) (d) (d) (d) (d) (d) (d) (d	(6,509) (220) (7,784) (223) (2,523)		2,685,000 249,221 1,000,000 117,939 735,000				8,022 25,000 3,302 18,375	XXX 01/15/2030 .03/01/2024 .03/01/2032 .02/15/2024	1.F FE
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44256P-SH-7 607114-Y3-3 864813-E6-3 0709999999 - Bo	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. CITY OF HOUSTON TX. COUNTY OF HOWARD MD. CITY OF MOBILE AL. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of Si	es and P	s	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY MATURITY MATURITY Possessions	XXX	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,550,000		261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934		(6,50) (22) (7,78) (22) (22) (2,52) (31)))	(6,509) (220) (7,784) (223) (2,523) (310)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000				8,022 25,000 3,302 18,375 15,250 62,500	XXX 01/15/2030 03/01/2024 03/01/2032 02/15/2024 02/15/2024	1.F FE
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44256P-SH-7 607114-Y3-3 864813-E6-3 0709999999 - Bo	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territori CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. CITY OF HOUSTON TX. COUNTY OF HOWARD MD. CITY OF MOBILE AL. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States and Special Assessmen	es and P	s	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY MATURITY MATURITY Possessions	XXX	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,550,000		261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934		(6,50) (22) (7,78) (22) (2,52) (31) (5,51))))) 4) 3) 3) 3)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000		(12,939)	(12,939)	8,022 25,000 3,302 18,375 15,250 62,500	XXX 01/15/2030 03/01/2024 03/01/2032 02/15/2024 02/15/2024 02/01/2024	1.F FE
050999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44256P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX CITY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of St ial Revenue and Special Assessmen DELAWARE RIVER PORT	es and P	S Possessions . 01/15/2024 . 03/01/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 02/01/2024 . OZ/01/2024 . OZ/01/2024 . OZ/01/2024 . OZ/01/2024	CALL 100 MATURITY CALL 170 MATURITY MATURITY MATURITY MATURITY MASSESSIONS teed Obligations of Agencies a	XXX XXX XXX XXX XXX XXX XXX	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,555,000 f Governments	2,685,000 210,000 1,000,000 105,000 735,000 2,500,000 5,550,000 and Their Poli	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons	(6,50) (22) (7,78) (22) (2,52) (31) (5,51))))) 4) 3) 3) 3)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE. 1.C FE. 1.A FE. 1.C FE. 1.A FE. 1.A FE. 1.X XX
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44236P-SH-7 607114-Y3-3 864813-E6-3 070999999 - Bo Bonds: U.S. Speci	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX CITY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of St ial Revenue and Special Assessmen DELAWARE RIVER PORT	es and P	S Possessions . 01/15/2024 . 03/01/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . oz/01/2024 . oz/01/2024 . oz/01/2024 . oz/01/2024 . oz/01/2024	CALL 100 MATURITY CALL 170 MATURITY MATURITY MATURITY MATURITY Possessions teed Obligations of Agencies a	XXX XXX XXX XXX XXX XXX XXX XXX XXX	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,550,000 f Governments 2,500,000	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,550,000 and Their Poli	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons	(6,50) (22) (7,78) (22) (2,52) (31) (5,91)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44256P-SH-7 607114-Y3-3 864813-E6-3 0709999999 - Bo Bonds: U.S. Speci 246352-HJ-0 3128MD-AD-5	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX COUNTY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of St ial Revenue and Special Assessmen DELAWARE RIVER PORT AUTHORITY FREDDIE MAC GOLD POOL	es and P	S Possessions . 01/15/2024 . 03/01/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 02/01/2024 . 02/01/2024 . 01/01/2024 . 01/01/2024 . 01/01/2024	CALL 100 MATURITY CALL 101 MATURITY MATURITY MATURITY MATURITY Possessions teed Obligations of Agencies a MATURITY PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX	2,685,000 210,000 1,000,000 105,000 735,000 2,500,000 5,5550,000 of Governments 2,500,000 19,196	2,685,000 210,000 1,000,000 105,000 735,000 2,500,000 5,550,000 and Their Poli 2,500,000 19,196	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211	(6,50) (22) (7,78) (22) (2,52) (31) (5,51)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44236P-SH-7 607114-Y3-3 864813-E6-3 070999999 - Bo Bonds: U.S. Speci	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. CITY OF HOUSTON TX. COUNTY OF HOWARD MD. CITY OF MOBILE AL. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of Stial Revenue and Special Assessmen DELAWARE RIVER PORT AUTHORITY. FREDDIE MAC GOLD POOL. FREDDIE MAC GOLD POOL.	es and P	S Possessions . 01/15/2024 . 03/01/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 02/01/2024 . 02/01/2024 . 01/01/2024 . 01/01/2024 . 01/01/2024	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY Possessions teed Obligations of Agencies a MATURITY PAYDOWN PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX	2,685,000 210,000 1,000,000 735,000 1,000,000 2,500,000 5,550,000 f Governments 2,500,000 19,196 34,660	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 5,550,000 and Their Poli 2,500,000 19,196 34,660	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 34,663	(6,50) (22) (7,78) (22) (2,52) (31) (5,91)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE 1.0 FE 1.1 A FE 1.4 FE 1.2 FE 1.4 FE
0509999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44256P-SH-7 607114-Y3-3 864813-E6-3 0709999999 - Bo Bonds: U.S. Speci 246352-HJ-0 3128MD-AD-5 3128MD-KL-6	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX COUNTY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of St ial Revenue and Special Assessmen DELAWARE RIVER PORT AUTHORITY FREDDIE MAC GOLD POOL	es and P	SPOSSESSIONS	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY Possessions teed Obligations of Agencies a MATURITY PAYDOWN PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2,685,000 210,000 1,000,000 105,000 735,000 2,500,000 5,5550,000 of Governments 2,500,000 19,196	2,685,000 210,000 1,000,000 105,000 735,000 2,500,000 5,550,000 and Their Poli 2,500,000 19,196	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211	(6,50) (22) (7,78) (22) (2,52) (31) (5,91))))) (1) (3) (3) (3) (3) (4) (4) (4) (5) (6) (7) (7) (8) (9) (9) (9) (9) (9) (9) (9) (9	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE 1.C FE 1.D FE 1.A
050999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44256P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MF-KL-6. 3128MF-E7-9.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX CITY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of State Revenue and Special Assessment DELAWARE RIVER PORT AUTHORITY FREDDIE MAC GOLD POOL FREDDIE MAC GOLD POOL FREDDIE MAC GOLD POOL	es and P	S Possessions . 01/15/2024 . 03/01/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 07/01/2024 . 07/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024	CALL 100 MATURITY CALL 170 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY POSSESSIONS Iteed Obligations of Agencies a MATURITY PAYDOWN PAYDOWN PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,5550,000 of Governments 2,500,000 19,196 34,660 10,311	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 and Their Poli 2,500,000 19,196 34,660 10,311	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 OIS 2,500,000 19,211 34,663 10,300	(6,50) (22) (7,78) (2,52) (31) (5,91) (16,97)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE 1.C FE 1.D FE 1.A FE 1.C FE 1.A
050999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44236P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MD-KL-6. 3128MF-E7-9. 3128MF-E7-9.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT. CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. COUNTY OF HOWARD MD. CITY OF MOBILE AL. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States of Stat	es and P	S Ossessions . 01/15/2024 . 03/01/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY Possessions teed Obligations of Agencies a MATURITY PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2,685,000 210,000 1,000,000 105,000 2,500,000 2,500,000 5,550,000 19,196 34,660 10,311 15,124	2,685,000 210,000 1,000,000 105,000 735,000 2,500,000 5,550,000 and Their Poli 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227	3,094,489 261,790 11,59,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 34,663 10,300 15,160	(6,50) (22) (7,78) (22) (2,52) (31) (5,91) (16,97)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (14) (33) 11 (36)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE 1.0 FE 1.0 FE 1.4 FE 1.2 FE 1.4 FE 1.
0509999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44256P-SH-7. 607114-Y3-3. 864813-E6-3. 0709999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MF-E7-9. 3128MF-EM-6. 3128MF-EM-6. 3128MF-GN-2. 3128MF-J9-0. 3128MF-J9-0.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX CITY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of St ial Revenue and Special Assessmen DELAWARE RIVER PORT AUTHORITY FREDDIE MAC GOLD POOL	es and P	SPOSSESSIONS	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY PASSESSIONS Toteed Obligations of Agencies a MATURITY PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,550,000 4,600 19,196 34,660 10,311 15,124 14,220 14,227 52,313	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 52,804	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 018 2,500,000 19,211 34,663 10,300 15,160 14,248 14,268 52,383	(6,50) (22) (7,78) (2,52) (2,52) (31) (16,97) (11) (12) (13) (14) (14) (14) (15) (15) (16) (17) (17)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (14) (3) (11) (36) (28) (41) (70)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449		1.F FE 1.C FE 1.D FE 1.A FE 1.
0509999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442231-QM-9. 44236P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MD-KL-6. 3128MF-E7-9. 3128MF-EM-6. 3128MF-JP-0. 3128MF-JP-0. 3128MM-QP-6. 3128MM-SR-5.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT. CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. COUNTY OF HOWARD MD. CITY OF HOWARD MD. CITY OF SUFFOLK VA. Mos: U.S. Political Subdivisions of States of States of Subdivisions of States of Subdivisions of States of Subdivisions of States of Subdivisions of Subdivisi	es and P	SPOSSESSIONS . 01/15/2024 . 03/01/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024	CALL 100 MATURITY CALL 170 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY PASSESSIONS Toteed Obligations of Agencies a MATURITY PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2,685,000 210,000 1,000,000 105,000 2,500,000 2,550,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272	2,685,000 210,000 1,000,000 105,000 2,500,000 2,550,000 and Their Poli 2,500,000 10,311 15,124 14,220 14,227 52,313 16,272	3,094,489 261,790 11,59,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 52,804 16,547	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 Ons 2,500,000 19,211 34,663 10,300 15,160 14,248 14,268 52,383 16,307	(6,50) (22) (7,78) (22) (2,52) (31) (16,97) (11) (12) (13) (14) (14) (15) (15) (16) (17) (17) (18) (18) (19) (19) (19) (19) (19) (19) (19) (19	1)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (14) (3) (3) 11 (36) (28) (41) (70) (35)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,001 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 142 45 81 68 70 302 82		1.F FE 1.C FE 1.D FE 1.A
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44236P-SH-7 607114-Y3-3 864813-E6-3 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0 3128MD-AD-5 3128MD-KL-6 3128MF-E7-9 3128MF-EM-6 3128MF-GN-2 3128MF-J9-0 3128MF-J9-6 3128MM-SR-5 3128MM-SR-5	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT. CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. COUNTY OF HOWSTON TX. COUNTY OF HOWSTON TX. COUNTY OF HOWSTON TX. COUNTY OF SUFFOLK VA. IN CITY OF SUFFOL	es and P	SPOSSESSIONS . 01/15/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024	CALL 100 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY Possessions MATURITY PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2,685,000 210,000 1,000,000 105,000 2,500,000 2,500,000 1,91,96 3,4,660 10,311 15,124 14,220 14,227 5,231 16,272 21,135	2,685,000 210,000 1,000,000 105,000 2,500,000 2,500,000 34,600 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135	3,094,489 261,790 1,159,190 1,25,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 52,804 16,547 21,492	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 3,4,663 10,300 15,160 14,248 14,268 52,383 16,307 21,188	(6,50) (22) (7,78) (22) (2,52) (31) (5,91) (16,97) (11) (2) (4) (7) (4) (3) (3) (2) (4) (4) (3) (3) (3) (6) (6)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (114) (36) (28) (41) (70) (35) (53)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 42 45 81 68 70 302 82 82		1.F FE 1.0 FE 1.1 FE 1.0 FE 1.4 FE 1.2 FE 1.4 FE 1.
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 442331-QM-9 44256P-SH-7 607114-Y3-3 864813-E6-3 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0 3128MD-AD-5 3128MD-KL-6 3128MF-E7-9 3128MF-EM-6 3128MF-GN-2 3128MF-QP-6 3128MF-QP-6 3128MF-S-5 3128MM-TP-8 3128MM-TP-8	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF BRIDGEPORT CT CITY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of States al Revenue and Special Assessment DELAWARE RIVER PORT AUTHORITY FREDDIE MAC GOLD POOL	es and P	SPOSSESSIONS . 01/15/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024 . 03/01/2024	CALL 100 MATURITY CALL 170 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY Possessions teed Obligations of Agencies a MATURITY PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2,685,000 210,000 1,000,000 105,000 2,500,000 2,500,000 5,550,000 19,196 34,660 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362	2,685,000 210,000 1,000,000 105,000 2,500,000 5,550,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362	3,094,489 261,790 1,159,190 1,25,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 52,804 16,547 21,492	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 34,663 10,300 15,160 14,248 14,268 52,383 16,307 21,188 12,392	(6,50 (22) (7,78 (22) (2,52) (31) (5,51) (16,97) (11,97) (12) (13) (14) (14) (15) (15) (16) (16) (17) (17) (18) (18) (18) (18) (18) (18) (18) (18	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (114) (36) (28) (41) (70) (35) (53)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 142 45 81 68 70 302 82		1.F FE. 1.C FE 1.D FE 1.A FE 1.C FE 1.A
0509999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44236P-SH-7. 607114-Y3-3. 864813-E6-3. 0709999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MF-EM-6. 3128MF-EM-6. 3128MF-GN-2. 3128MF-J9-0. 3128MF-J9-0. 3128MM-TP-8. 3128MM-TP-8. 3128MM-TP-8. 3128MM-U3-5. 3128MM-U3-5.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of St ial Revenue and Special Assessment DELAWARE RIVER PORT AUTHORITY FREDDIE MAC GOLD POOL	es and P	SPOSSESSIONS ODSSESSIONS 0.01/15/2024 .03/01/2024 .03/01/2024 .02/15/2024 .02/15/2024 .02/15/2024 .02/15/2024 .02/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024 .03/01/2024	CALL 100 MATURITY CALL 100 MATURITY PASSESSION TO SEE OBJOINT TO SEE OBJOINT TO SEE OBJOINT TO SEE OBJOINT MATURITY PAYDOWN	XXX XXX	2,508,500 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,618	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 2,500,000 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 14,452 21,492 21,492 21,492 21,493	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 OIS 2,500,000 19,211 34,663 10,300 15,160 14,248 14,268 52,383 16,307 2,1,188 12,392 26,145	(6,50) (22) (7,78) (22) (2,52) (31) (5,91) (16,97) (11) (2) (4) (7) (4) (3) (3) (2) (4) (4) (3) (3) (3) (6) (6)	(a) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (114) (36) (28) (41) (70) (35) (53) (31) (31)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 42 45 81 68 70 302 82 82		1.F FE 1.C FE 1.D FE 1.A
0509999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44256P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MF-E7-9. 3128MF-EM-6. 3128MF-GN-2. 3128MF-QP-6. 3128MM-VB-5. 3128MM-VB-5. 3128MM-VG-5. 3128MM-VG-5. 3128MM-VG-5.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX CITY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA Mods: U.S. Political Subdivisions of States of	es and P	SPOSSESSIONS	CALL 100 MATURITY CALL 170 MATURITY PAYBOWN PAYDOWN	XXX	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 5,550,000 f Governments 2,500,000 10,311 15,124 14,227 52,313 16,272 21,135 12,362 26,168	2,685,000 210,000 1,000,000 105,000 735,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,227 52,313 16,272 21,135 12,362 26,168	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 252,804 16,547 21,492 11,2574 26,033 9,701	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 Ons 2,500,000 19,211 34,663 10,300 15,160 14,248 52,383 16,307 21,188 12,392 26,145	(6,50) (6,50) (22) (7,78) (22,52) (31) (5,91) (16,97) (11) (12) (21) (22) (24) (24) (33) (33) (34) (44) (5,51) (5,51) (15,57)	1)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (114) (36) (28) (41) (70) (35) (53) (53) (53) (31) (23		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 142 45 81 68 70 302 82 106 106 110		1.F FE 1.C FE 1.D FE 1.A FE 1.
050999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44236P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MD-KL-6. 3128MF-E7-9. 3128MF-EM-6. 3128MF-GN-2. 3128MF-QP-6. 3128MM-VB-2. 3128MM-VB-3. 3128MM-VM-2. 3128MM-VM-2.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT. CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. COUNTY OF HOWSTON TX. CITY OF HOWSTON TX. CITY OF HOWSTON TX. CITY OF HOWSTON TX. COUNTY OF HOWSTON TX. CITY OF HO	es and P	SPOSSESSIONS . 01/15/2024 . 03/01/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 02/15/2024 . 03/01/2024	CALL 100 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MOSSISSIONS REEE Obligations of Agencies a MATURITY PAYDOWN	XXX	2,685,000 210,000 1,000,000 105,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082	2,685,000 210,000 1,000,000 105,000 2,500,000 3,550,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 14,452 21,492 12,574 26,033 9,701 22,389	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 34,663 10,300 15,160 14,248 14,268 14,268 14,268 21,188 12,392 26,145 9,747 22,120	(6,50 (22) (7,78 (22) (2,52) (31) (5,91) (16,97) (11 (3) (3) (22) (44 (7,7) (3) (5) (3) (5) (3) (5) (3) (3) (3) (3) (3) (3) (3) (3) (3) (3	1)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (144) (33) 111 (36) (28) (41) (770) (35) (53) (31) (21) (38)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 42 45 81 68 70 302 82 82		1.F FE 1.C FE 1.D FE 1.A FE 1.C FE 1.A FE 1.
050999999 - Bo Bonds: U.S. Politi 108151-VU-2 349425-5V-6 42231-QM-9 44236P-SH-7 607114-Y3-3 864813-E6-3 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0 3128MD-AD-5 3128MD-KL-6 3128MF-EP-9 3128MF-EM-6 3128MF-QN-2 3128MF-QP-6 3128MM-VB-5 3128MM-VG-5 3128MM-VG-5 3128MM-VG-5 3128MM-VB-2 3128MM-VB-2 3128MM-VB-2 3128MM-VB-2 3128MM-VB-2 3128MM-VB-2 3128MM-VB-2 3128MM-VB-2	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT. CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. COUNTY OF HOUSTON TX. COUNTY OF HOWARD MD. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States. CITY OF SUFFOLK VA. nds: U.S. Political Subdivisions of States. CITY OF SUFFOLK VA. NTHERDIE MAC GOLD POOL FREDDIE MAC GOLD POOL	es and P	S Ossessions 01/15/2024 03/01/2024 03/01/2024 02/15/2024 02/15/2024 02/15/2024 02/15/2024 02/01/2024 03/01/2024	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY Possessions teed Obligations of Agencies a MATURITY PAYDOWN	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	2,685,000 210,000 1,000,000 105,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706	2,685,000 210,000 1,000,000 105,000 2,500,000 5,550,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 52,804 16,547 21,492 12,574 26,033 9,701 22,389 19,881	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 34,663 10,300 15,160 14,248 14,268 52,383 16,307 21,188 12,392 26,145 9,747 22,120 19,726	(6,50) (6,50) (22) (7,78) (22,52) (31) (5,91) (16,97) (11) (12) (21) (22) (24) (24) (33) (33) (34) (44) (5,51) (5,51) (15,57)	1)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (114) (36) (28) (41) (70) (35) (53) (31) 23 10 (38) (38) (20)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 142 45 81 68 70 302 82 106 59 110 41 110		1.F FE 1.0 FE 1.1 FE 1.1 FE 1.0 FE 1.4 FE 1.0 FE 1.4 FE 1.
050999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44236P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MD-KL-6. 3128MF-E7-9. 3128MF-EM-6. 3128MF-GN-2. 3128MF-QP-6. 3128MM-VB-2. 3128MM-VB-3. 3128MM-VM-2. 3128MM-VM-2.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT. CITY OF BRIDGEPORT CT. CITY OF FORT WORTH TX. COUNTY OF HOWSTON TX. CITY OF HOWSTON TX. CITY OF HOWSTON TX. CITY OF HOWSTON TX. COUNTY OF HOWSTON TX. CITY OF HO	es and P	SPOSSESSIONS ODSSESSIONS 0.01/15/2024 .03/01/2024 .03/01/2024 .02/15/2024 .02/15/2024 .02/15/2024 .02/15/2024 .02/15/2024 .03/01/2024	CALL 100 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MOSSISSIONS REEE Obligations of Agencies a MATURITY PAYDOWN	XXX	2,508,500 210,000 1,000,000 105,000 735,000 1,000,000 5,550,000 5,550,000 4,000 5,550,000 1,000,000 1,000,000 1,000,000 1,000 1,000,000	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 5,550,000 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706 37,130	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 2,825,575 19,430 34,692 10,251 15,360 14,442 14,452 14,452 21,492 12,574 26,033 9,701 22,389	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 34,663 10,300 15,160 14,248 14,268 14,268 14,268 21,188 12,392 26,145 9,747 22,120	(6,50 (22) (7,78 (22) (2,52) (31) (5,91) (16,97) (11 (3) (3) (22) (44 (7,7) (3) (5) (3) (5) (3) (5) (3) (3) (3) (3) (3) (3) (3) (3) (3) (3	Description Description	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (144) (33) 111 (36) (28) (41) (770) (35) (53) (31) (21) (38)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 112 412 445 81 68 70 302 82 106 59 110 410		1.F FE 1.C FE 1.D FE 1.A FE 1.C FE 1.A
0509999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44236P-SH-7. 607114-Y3-3. 864813-E6-3. 0709999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MF-EM-6. 3128MF-EM-6. 3128MF-GN-2. 3128MF-J9-0. 3128MF-J9-0. 3128MF-J9-0. 3128MM-TP-8. 3128MM-VF-5. 3128MM-VM-2. 3128MM-VM-2. 3128MM-VM-2. 3128MM-VM-2. 3128MM-VM-2. 3128MM-VM-2. 3128MM-VM-2. 3128MM-VM-2. 3128MM-VM-5. 3128MM-VM-5. 3128MM-VF-5.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX COUNTY OF HOWARD MD CITY OF HOWARD MD CITY OF MOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of St ial Revenue and Special Assessment DELAWARE RIVER PORT AUTHORITY AUTHORITY FREDDIE MAC GOLD POOL	es and P	SPOSSESSIONS	CALL 100 MATURITY CALL 100 MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY MATURITY POSSESSIONS teed Obligations of Agencies a MATURITY PAYDOWN	XXX XXX	2,685,000 210,000 1,000,000 105,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706	2,685,000 210,000 1,000,000 105,000 2,500,000 5,550,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 1,9430 34,692 10,251 15,360 14,442 14,452 52,804 16,547 21,492 21,2574 26,033 9,701 22,389 19,881 37,165	2,691,509 249,441 11,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 ons 2,500,000 19,211 34,663 10,300 15,160 14,248 14,248 14,248 22,1383 16,307 21,188 21,389 26,145 9,747 22,120 19,726 37,134	(6,50) (22) (27,78) (22) (2,52) (31) (16,97) (16,97) (17) (17) (18) (19) (19) (19) (19) (19) (19) (19) (19	1)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (114) (36) (28) (41) (70) (35) (53) (31) (31) (36) (28) (41) (70) (35) (35) (31) (31) (38) (20) (4)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 5,602,160 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706 37,130		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 1112 142 45 81 68 70 302 82 106 59 1110 411 1110 97 162		1.F FE 1.C FE 1.D FE 1.A FE 1.A FE 1.A
0509999999 - Bo Bonds: U.S. Politi 108151-VU-2. 349425-5V-6. 442331-QM-9. 44256P-SH-7. 607114-Y3-3. 864813-E6-3. 070999999 - Bo Bonds: U.S. Speci 246352-HJ-0. 3128MD-AD-5. 3128MF-EN-6. 3128MF-EN-6. 3128MF-GN-2. 3128MF-J9-0. 3128MF-J9-0. 3128MM-VG-5. 3128MM-VG-5. 3128MM-VG-5. 3128MM-VG-5. 3128MM-VR-2. 3128MM-VR-2. 3128MM-VR-2. 3128MM-VR-2. 3128MM-VR-3.	nds: U.S. States, Territories and Pos cal Subdivisions of States, Territoric CITY OF BRIDGEPORT CT CITY OF BRIDGEPORT CT CITY OF FORT WORTH TX CITY OF HOUSTON TX COUNTY OF HOWARD MD CITY OF WOBILE AL CITY OF SUFFOLK VA nds: U.S. Political Subdivisions of States of S	es and P	S OSSESSIONS 01/15/2024 03/01/2024 02/15/2024 02/15/2024 02/15/2024 02/15/2024 02/15/2024 02/15/2024 03/01/2024	CALL 100 MATURITY CALL 100 MATURITY POSSESSION TOTAL MATURITY PAYDOWN	XXX	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 22,082 26,168 9,757 22,082 19,706 37,130 23,299	2,685,000 210,000 1,000,000 105,000 735,000 1,000,000 2,500,000 2,500,000 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 21,1362 26,168 9,757 22,082 19,706 37,130 23,299	3,094,489 261,790 1,159,190 125,796 848,653 1,015,880 2,879,625 6,290,934 tical Subdivisi 19,430 34,692 10,251 15,360 14,442 52,804 16,547 21,492 21,492 21,492 22,339 19,881 37,165 23,628	2,691,509 249,441 1,007,784 118,162 737,523 1,000,310 2,505,910 5,619,130 OIS 2,500,000 19,211 34,663 10,300 15,160 14,248 52,383 16,307 21,188 12,392 26,145 9,747 22,120 19,726 37,134 23,351	(6,50 (22) (7,78 (22) (2,52) (31) (16,97) (11) (12) (21) (22) (33) (33) (22) (33) (33) (34) (34) (35) (35) (36) (37) (39) (30)	1)	(6,509) (220) (7,784) (223) (2,523) (310) (5,910) (16,970) (114) (36) (28) (41) (70) (35) (53) (53) (31) (23) (30) (31) (31) (38) (20) (44) (49) (52)		2,685,000 249,221 1,000,000 117,939 735,000 1,000,000 2,500,000 2,500,000 19,196 34,660 10,311 15,124 14,220 14,227 52,313 16,272 21,135 12,362 26,168 9,757 22,082 19,706 37,130 23,299		(12,939)	(12,939)	67,125 8,022 25,000 3,302 18,375 15,250 62,500 132,449 62,500 1112 441 68 70 302 82 106 59 1110 97 162 136 121,875 33,188		1.F FE 1.C FE 1.A FE 1.

				51104	v All Long	- reiiii boiic	is and Stoc	k Solu, Re	deemed of	Otherwise	Disposed o	i buring the	Current Qu	arter							
1	2	3	4	5	6	7	8	9	10		Change in Bo	ook / Adjusted (Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							
																					NAIC Designation,
																					NAIC
									Prior Year			Current Year's			Book /				Bond Interest /		Designation
					Number of				Book /	Unrealized	Current Veerle	Other-Than-	Total Change	Total Foreign	Adjusted	Foreign	Doolized Coin	Total Cain	Stock	Stated	Modifier and
CUSIP			Disposal		Number of Shares of				Adjusted Carrying	Valuation Increase /	Current Year's (Amortization)	Temporary Impairment	Total Change in B. / A.C.V.	Exchange Change in	Carrying Value at	Exchange Gain (Loss)	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	SV0 Administrative
Identification	Description	Foreign		Name of Purchaser		Consideration	Par Value	Actual Cost	Value	(Decrease)	/ Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	on Disposal	Disposal	Disposal	During Year	Date	Symbol
3132A8-NT-2	FREDDIE MAC POOL		.03/01/2024	PAYDOWN	XXX	26,065	26,065	26,486	26,174		(109)		(109)		26,065				126	08/01/2031	1.A
3132A8-Q8-5	FREDDIE MAC POOL		. 03/01/2024	PAYDOWN	XXX	69,438	69,438	70,527	69,715		(277)		(277)		69,438				356	03/01/2032	1.A
3132DM-KC-8	FREDDIE MAC POOL			PAYDOWN	XXX	40,156	40,156	43,513	40,731		(575)		(575)		40,156				294	03/01/2050	1.A
3132DV-LC-7	FREDDIE MAC POOL			PAYDOWN	XXX	78,786	78,786	83,821	81,190		(2,403)		(2,403)		78,786					08/01/2050	1.A
3132DV-LF-0	FREDDIE MAC POOL			PAYDOWN	XXX	50,957	50,957	54,174	52,580		(1,622)		(1,622)		50,957				212	10/01/2050	1.A
3133A4-BS-4 3133A4-ST-4	FREDDIE MAC POOLFREDDIE MAC POOL			PAYDOWN	XXX	3,731	3,731	3,942	3,795 16,205		(64)		(64) (128)						15	04/01/2050	1.A
3133G9-AX-7	FREDDIE MAC POOL			PAYDOWNPAYDOWN	XXX	16,076 54,076	16,076 54,076	16,663 56,400	54,986		(128)		(128)		54,076				203	05/01/2050	1.A
3133GD-ZW-3	FREDDIE MAC POOL			PAYDOWN	XXX	105,857	105,857	109,910	108,305		(2,448)		(2,448)		105,857				325	07/01/2036	1 A
3133GE-X4-5	FREDDIE MAC POOL			PAYDOWN	XXX	59,536	59,536	61,425	60,530		(994)		(994)		59,536				240	09/01/2036	1.A
3133KG-6M-5	FREDDIE MAC POOL			PAYDOWN	XXX	46,037	46,037	47,347	47,038		(1,001)		(1,001)		46,037				198	12/01/2049	1.A
3133KJ-4M-1	FREDDIE MAC POOL		.03/01/2024	PAYDOWN	XXX	156,035	156,035	167,250	163,671		(7,636)		(7,636)		156,035				523	09/01/2050	1.A
3133KJ-MH-2	FREDDIE MAC POOL		. 03/01/2024	PAYDOWN	XXX	3,280	3,280	3,474	3,314		(34)		(34)		3,280				16	07/01/2050	1.A
3136A9-V9-6	FANNIE MAE REMICS			PAYDOWN	XXX	8,419	8,419	8,349	8,404		16		16		8,419				20	11/01/2042	1.A
3136AN-6U-6	FANNIE MAE-ACES			PAYDOWN	XXX		7,522	7,711	7,583		(62)		(62)		7,522				40	04/01/2027	1.A
3136AN-SB-4	FANNIE MAE-ACES			VARIOUS	XXX	30,978	30,978	32,290	30,993		(15)		(15)		30,978				87	01/01/2025	1.A
3136AR-R4-2 3136AT-PN-8	FANNIE MAE REMICSFANNIE MAE REMICS			PAYDOWNPAYDOWN	XXX	5,483	5,483	5,681 14,370	5,561 14,094		(78)		(78)		5,483				27	11/01/2042	1.A
3130AI-PN-0	FANNIE MAE GRANTOR TRUST		. 03/01/2024	PATDOWN	۸۸۸	13,700	13,700	14,370	14,094		(300)		(300)		13,700					09/01/2043	1.A
3136AV-6R-5	2017-T1		.02/01/2024	PAYDOWN	XXX	3,412	3,412		3,412						3,412				16	06/01/2027	1.A
3136AX-C4-5	FANNIE MAE REMICS			PAYDOWN	XXX	13,510	13,510	14,231	13,828		(318)		(318)		13,510				71	06/01/2046	1.A
3136B2-TU-6	FANNIE MAE REMICS		.03/01/2024	PAYDOWN	XXX	8,756	8,756	9,097	8,858		(103)		(103)		8,756				52	01/01/2047	1.A
3136B4-KB-3	FANNIE MAE-ACES			PAYDOWN	XXX	5,086	5,086	5,339	5,224		(138)		(138)		5,086				29	02/01/2029	1.A
3136BL-KF-6	FANNIE MAE REMICS			PAYDOWN	XXX	30,915	30,915	30,391	30,604		311		311		30,915				76	02/01/2052	1.A
3136BL-KK-5	FANNIE MAE REMICS			PAYDOWN	XXX	80,688	80,688	80,975	80,873		(185)		(185)		80,688				280	02/01/2052	1.A
3136BM-JF-6	FANNIE MAE REMICS			PAYDOWN	XXX	62,361	62,361	62,461	62,432		(70)		(70)		62,361				218	01/01/2039	1.A
3137A1-AV-5 3137AM-Q5-9	FREDDIE MAC REMICS			PAYDOWN	XXX	54,114	54,114	55,659	54,161		(47)		(47)		54,114				397 299	08/01/2025	1.A
3137AP-JB-7	FREDDIE MAC REMICSFREDDIE MAC REMICS			PAYDOWN	XXX	54,255 17,031	54,255 17,031	59,240 17,302	56,586 17,065		(2,331)		(2,331)		54,255				50	01/01/2041	1.Α
3137AR-HS-8	FREDDIE MAC REMICS			PAYDOWN	XXX	21,468	21,468	21,226	21,453						21,468				61	02/01/2027	1.A
3137BC-FT-0	FREDDIE MAC REMICS			PAYDOWN	XXX	9,280	9,280		9,315		(35)		(35)		9,280				20	.01/01/2040	1.A
	FREDDIE MAC MULTIFAMILY							•			` ′		` ′								
3137BF-E9-8	STRUCTURED PASS		. 03/01/2024	PAYDOWN	XXX	3,419	3,419	3,576	3,432		(13)		(13)		3,419				18	10/01/2024	1.A FE
2127011 07/1	FREDDIE MAC MULTIFAMILY		00/01/0004	DAVDOWAL	vvv	11.070	11 070	11 (07	11 001		(4)		(4)		11 070				F4	01/01/0005	1 4 55
3137BH-CY-1 3137BJ-V4-2	STRUCTURED PASSFREDDIE MAC REMICS			PAYDOWNPAYDOWN	XXX	11,278	11,278	11,627	11,281						11,278					01/01/2025	
313/BJ-V4-Z	FREDDIE MAC MULTIFAMILY		. 03/01/2024	PATDOWN		290,100	290,100	300,044	290,390		(410)		(410)		290,100				970	03/01/2020	I.A
3137BL-MY-1	STRUCTURED PASS		.03/01/2024	PAYDOWN	XXX	48,584	48,584	49,943	48,606		(22)		(22)		48,584				204	03/01/2025	1.A
	FREDDIE MAC MULTIFAMILY																				
3137BP-VZ-9	STRUCTURED PASS			PAYDOWN	XXX	41,924	41,924	42,761	41,941		(16)		(16)		41,924				199		
3137BV-XR-2	FREDDIE MAC REMICS			PAYDOWN	XXX	11,949	11,949	12,376	12,121		(173)		(173)		11,949				58	05/01/2043	1.A
3137F6-6V-4	FREDDIE MAC REMICS			PAYDOWN	XXX	68,302	68,302	69,134	68,752		(450)		(450)		68,302				111	05/01/2041	1.A
3137F7-T2-1 3137FC-5R-1	FREDDIE MAC REMICSFREDDIE MAC REMICS			PAYDOWN	XXX	184,474	184,474	180,237	181,513		2,961 891		2,961 891		184,474				303	07/01/2039	1.A
3137FJ-X7-9	FREDDIE MAC REMICS			PAYDOWNPAYDOWN	XXX	23,757	23,757 60,127	22,866	62,288		(2,161)		(2,161)		60,127				313	08/01/2045	1 Δ
3137FK-R3-2	FREDDIE MAC REMICS			PAYDOWN	XXX	15,914	15,914	16,969	16,312		(398)		(398)		15,914				128	11/01/2046	1.A
	FREDDIE MAC MULTIFAMILY										(0,0)		, ,							, ,	
3137FK-UN-4	STRUCTURED PASS			PAYDOWN	XXX	13,085	13,085	13,347	13,133		(47)		(47)		13,085					10/01/2027	
3137H5-WR-4	FREDDIE MAC REMICS			PAYDOWN	XXX	60,297	60,297	59,995	60,062		235		235		60,297					02/01/2052	
3138E2-MD-4	FANNIE MAE POOL			PAYDOWN	XXX	18,258	18,258	18,584	18,278		(20)		(20)		18,258					01/01/2027	
3138EH-JU-7	FANNIE MAE POOL			PAYDOWN	XXX	57,777	57,777	61,181	57,916		(139)		(139)		57,777					11/01/2026	
3138EK-NU-5 3138ER-CB-4	FANNIE MAE POOLFANNIE MAE POOL			PAYDOWN	XXX	27,856 . 25,515	27,856 25,515		27,895 25,580				(40)		27,856 25,515					11/01/2027	
3138ER-CB-4	FANNIE MAE POOLFANNIE MAE POOL			PAYDOWN	XXX	25,515	25,515	25,946	25,580		(05)		(65)							09/01/2031	
3138L9-TN-2	FANNIE MAE POOL			PAYDOWN	XXX	500,000	500,000	489,395	497,470		2,530		2,530		500,000				2,222	04/01/2025	
3138L9-V4-1	FANNIE MAE POOL			PAYDOWN	XXX	5,423	5,423	5,310	5,399		2,330		2,330		5,423					05/01/2025	
3138LA-GP-8	FANNIE MAE POOL			PAYDOWN	XXX	74,913	74,913	75,978	75,150		(237)		(237)		74,913					06/01/2030	
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1	2	3	4	5	6	7	8	9	10		Change in Bo	ook / Adjusted C	arrying Value		16	17	18	19	20	21	22
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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		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	Designation NAIC Designation Modifier and SVO Administrati Symbol
3138LA-LZ-0	FANNIE MAE POOL			PAYDOWN	XXX	33,540	33,540	34,436	33,761		(221)		(221)		33,540					09/01/2030.	
3138LD-C2-7	FANNIE MAE POOL		.03/01/2024		XXX	15,657	15,657	16,041	15,659		(3)		(3)							02/01/2026	
3138LG-G8-3	FANNIE MAE POOL		.03/01/2024		XXX	35,126	35,126	34,160	34,837		289		289							12/01/2031.	
3138LG-JW-7	FANNIE MAE POOL		.03/01/2024		XXX	9,838	9,838	9,990	9,887		(49)		(49)		9,838					03/01/2032.	
3138LH-HD-9	FANNIE MAE POOL		.03/01/2024		XXX	43,838	43,838	44,357	43,998		(160)		(160)		43,838					02/01/2032.	
3138LJ-3Y-4 3138LJ-D9-8	FANNIE MAE POOLFANNIE MAE POOL		.03/01/2024		XXX	1,581 . 1,218			1,581 1,218										8	07/01/2029.	
3138LJ-UN-8	FANNIE MAE POOL		.03/01/2024.		XXX	6,027	6,027	6,023	6,026		1		1		6,027				32	07/01/2029.	
3138WB-B6-1	FANNIE MAE POOL			PAYDOWN	XXX	21,746	21,746	22,079	21,786		(39)		(39)		21,746				116	.03/01/2029	
3138WD-HS-3	FANNIE MAE POOL		.03/01/2024		XXX	50,729	50,729	52,241	51,086		(357)		(357)		50,729				231	11/01/2029	
3138WH-P4-8	FANNIE MAE POOL		.03/01/2024		XXX	30,450	30,450	30,283	30,422		28		28		30,450						
3138WJ-C8-9	FANNIE MAE POOL		.03/01/2024		XXX	34,585	34,585	34,412	34,552		34		34		34,585					10/01/2031	
3138WK-R8-0	FANNIE MAE POOL		.03/01/2024		XXX	86,868	86,868	89,569	87,435		(567)		(567)		86,868				436		
3138YD-4J-5	FANNIE MAE POOL		.03/01/2024	PAYDOWN	XXX	41,386	41,386	41,322	41,377		10		10		41,386					05/01/2030.	1.A
3140GV-2P-9	FANNIE MAE POOL		. 03/01/2024	PAYDOWN	XXX	26,242	26,242	26,098	26,225		17		17		26,242				88	12/01/2032.	1.A
3140J5-XZ-7	FANNIE MAE POOL		. 03/01/2024 .		XXX	54,155	54,155	54,197	54,162		(8)		(8)								
3140J7-MD-4	FANNIE MAE POOL		.03/01/2024		XXX	50,078	50,078	50,117	50,083		(5)		(5)		50,078					03/01/2029	
3140J7-MF-9	FANNIE MAE POOL		.03/01/2024		XXX	23,689	23,689	24,118	23,762		(74)		(74)		23,689					09/01/2030	
3140J7-SZ-9	FANNIE MAE POOL		.03/01/2024.		XXX	22,104	22,104	22,481	22,180		(76)		(76)							02/01/2032.	
3140J9-GJ-4	FANNIE MAE POOL		.03/01/2024		XXX	18,046	18,046	17,553	17,998		48		48		18,046					06/01/2028.	
3140KE-QH-4	FANNIE MAE POOL		.03/01/2024		XXX	21,236	21,236	21,760	21,428		(192)		(192)		21,236					09/01/2035.	
3140KG-5R-0 3140KG-SF-1	FANNIE MAE POOLFANNIE MAE POOL		.03/01/2024		XXX		20,572 20,203	21,616 20,954	21,019 20,361		(447)		(447)							08/01/2050.	
3140KP-JP-9	FANNIE MAE POOL		.03/01/2024		XXX	20,203	26,588	20,934	27,068		(479)		(479)		26,588					00/01/2033.	
3140KF-5F-9	FANNIE MAE POOL		.03/01/2024.		XXX	166,830	166,830	171,105	169,079		(2,248)		(2,248)		166,830				601	03/01/2036.	
3140QF-S2-6	FANNIE MAE POOL			PAYDOWN	XXX	47,290	47,290	49,846			(819)		(819)		47,290				199	11/01/2050	
3140X5-QP-1	FANNIE MAE POOL		.03/01/2024		xxx	67,208	67,208	68,495	67,587		(379)		(379)		67,208						
3140X6-4H-1	FANNIE MAE POOL		.03/01/2024		XXX	87,608	87,608	92,687	89,619		(2,011)		(2,011)		87,608					11/01/2034.	1.A
3140X6-XZ-9	FANNIE MAE POOL		.03/01/2024	PAYDOWN	XXX		7,852	8,292	7,963		(111)		(111)							06/01/2050.	1.A
3140X7-2Z-1	FANNIE MAE POOL		. 03/01/2024	PAYDOWN	XXX	45,342	45,342	47,149	45,852		(509)		(509)		45,342					09/01/2035.	1.A
3140X7-4F-3	FANNIE MAE POOL		. 03/01/2024.		XXX	49,460	49,460	51,717	50,458		(998)		(998)		49,460						
3140X7-JL-4	FANNIE MAE POOL		.03/01/2024		XXX	187,358	187,358	195,145	189,802		(2,443)		(2,443)		187,358					07/01/2035.	
3140X8-PQ-4	FANNIE MAE POOL		.03/01/2024		XXX	17,300 .	17,300	18,095	17,634		(334)		(334)		17,300					11/01/2035.	
3140X8-W4-5	FANNIE MAE POOL		.03/01/2024.		XXX	5,401	5,401	5,750	5,502		(100)		(100)		5,401						
3140X9-V5-1	FANNIE MAE POOL		.03/01/2024		XXX	50,932	50,932	52,921	51,912		(980)		(980)							02/01/2036.	
3140XE-CK-8	FANNIE MAE POOL		.03/01/2024		XXX	163,145	163,145	162,380	162,565		580		580		163,145				838	08/01/2051.	
3140XF-XG-1 3140XF-ZZ-7	FANNIE MAE POOLFANNIE MAE POOL		.03/01/2024		XXX		33,832		34,089 39,014		(257)		(257)		33,832						
31410L-UG-5	FANNIE MAE POOL		.03/01/2024		XXX	64,720	64,720	65,236	64,823		(1,041)		(1,041)		64,720						
31410L-0G-5	FANNIE MAE POOL		.03/01/2024.		XXX	42,798	42,798	42,974			(102)		(102)		42,798				246		
31417G-3W-4	FANNIE MAE POOL		.03/01/2024.		XXX	16,637	16,637	16,156	16,564		73		73		16,637				74	07/01/2028	
31418B-XS-0	FANNIE MAE POOL		.03/01/2024		XXX	25,304	25,304	26,486	25,319		(14)		(14)		25,304						
31418C-PK-4	FANNIE MAE POOL		.03/01/2024		XXX	24,634	24,634	25,004	24,681		(47)		(47)		24,634				128		
31418C-WA-8	FANNIE MAE POOL			PAYDOWN	xxx	34,150	34,150	34,742	34,225		(75)		(75)		34,150				194	04/01/2033	
	FANNIE MAE POOL		.03/01/2024		XXX	14,897	14,897	15,221	14,904		(7)		(7)		14,897				77	04/01/2034	
31418D-EH-1	FANNIE MAE POOL		. 03/01/2024 .		XXX	16,948	16,948	17,361	16,971		(23)		(23)		16,948					,,	
	FANNIE MAE POOL		. 03/01/2024 .		XXX	87,877	87,877	89,594	87,956		(79)		(79)		87,877						
	FANNIE MAE POOL		.03/01/2024		XXX	23,569	23,569	24,324	23,669		(100)		(100)		23,569						
	FANNIE MAE POOL		.03/01/2024		XXX	124,746	124,746	128,962	125,502		(755)		(755)		124,746				413		
	FANNIE MAE POOL		.03/01/2024		XXX	22,650	22,650	23,479	22,944		(295)		(295)		22,650					,,	
	FANNIE MAE POOL		.03/01/2024		XXX	52,435	52,435	54,377	52,940		(505)		(505)		52,435						
31418D-UD-2	FANNIE MAE POOL MINNEAPOLIS-ST PAUL		.03/01/2024	PAT DUWN	XXX	104,711	104,711	108,654	105,976		(1,265)		(1,265)		104,711					11/01/2035.	I.A
603827-XK-7	METROPOLITAN AIRPORT		.01/01/2024	MATURITY	XXX	2,000,000	2,000,000	2,290,520	2,000,000						2,000,000				50,000	01/01/2024.	1 F FF
	OMAHA PUBLIC POWER DISTR		.02/01/2024		XXX	2,000,000	2,000,000	2,290,320	2,000,000		(5,002)		(5,002)		2,000,000			1	53.625		
	PENNSYLVANIA HIGHER				300	2,140,000	2,170,000	2,440,001	2,100,002		(0,002)		(0,002)		2,140,000				00,020		1.0.2
70917S-3N-1	EDUCATIONAL FACILITI		.02/15/2024.	MATURITY	xxx	1,065,000	1,065,000	1,209,521	1,068,501		(3,501)		(3,501)		1,065,000		.]		26 625	02/15/2024.	1 R FF

1	2 3	3 4	5	6	7	8	q	10		Change in Boo	ok / Adjusted	Carrying Value		16	17	18	19	20	21	22
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									11	12	13	14	15							NAIC Designation, NAIC
CUSIP		Dispos	al	Number of Shares of				Prior Year Book / Adjusted Carrying	Unrealized Valuation Increase /	Current Year's (Amortization)	Current Year's Other-Than- Temporary Impairment	Total Change in B. / A.C.V.	Total Foreign Exchange Change in	Book / Adjusted Carrying Value at	Foreign Exchange Gain (Loss)	Realized Gain (Loss) on	Total Gain (Loss) on	Bond Interest / Stock Dividends Received	Stated Contractual Maturity	Designation Modifier and I SVO Administrative
Identification	Description Fore	eign Date		Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	/ Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	on Disposal	Disposal	Disposal	During Year	Date	Symbol
91523N-WG-7	UNIVERSITY OF WASHINGTON		024 CALL 100	XXX	14,323	14,323	14,323	14,323						14,323				70	04/01/2028.	1.B FE
	Bonds: U.S. Special Revenue and Special As		nd all Non-Guaranteed Obligations o	of Agencies																
	of Governments and Their Political Subdiv	isions			23,360,437	23,360,437	24,987,436	23,396,559		(58,979)		(58,979)		23,360,437				370,759	XXX	XXX
00206R-MJ-8	al and Miscellaneous (Unaffiliated)	00/05/0	024 MATURITY	VVV	2.425.000	2 425 000	0.001 576	0.411.100		12,000		12,000	1	2.425.000		1	1	10.012	03/25/2024.	To p. cc
00200R-M3-8	AT&T INCAIR LEASE CORP	03/23/2		XXX	2,425,000	2,425,000 365,000	2,321,576 361,916	2,411,100		13,900		13,900		2,425,000				10,913 7,756	03/23/2024.	
00914A-AL-6	AIR LEASE CORP		24 MATURITY	XXX	4,225,000	4,225,000	4,196,946			1,136		1,136		4,225,000				14,788	02/01/2024	
	ALLY AUTO RECEIVABLES TRUST							1,220,001												
02008J-AC-0	2022-1		024 PAYDOWN	XXX	39,293	39,293	38,739	4 000 754				554		39,293				108	11/15/2026.	
02665W-BP-5	AMERICAN TOWER CORP	02/16/2		XXX	2,000,000	2,000,000	1,987,460							2,000,000				29,000	02/16/2024.	
03027X-BH-2	AMERICAN TOWER CORPAMUR EQUIPMENT FINANCE		024. MATURITY	XXX	5,040,000	5,040,000	5,014,871	5,039,252						5,040,000				15,120	01/15/2024.	
03236X-AB-3	RECEIVABLES XI LL			XXX	111,355	111,355	111,164							111,355				492	06/21/2028.	
037833-CG-3	APPLE INCBMW VEHICLE LEASE TRUST 2022-	02/09/2	024 MATURITY	XXX	1,620,000	1,620,000	1,612,864	1,619,334		666		666		1,620,000				24,300	02/09/2024.	1.B FE
05601X-AD-1	1	.03/25/2	24 PAYDOWN	xxx	18,679	18,679	18,678	18,679]				18,679				57	05/27/2025.	1.A FE
05608U-AA-6	BX TRUST 2022-GPA		24 PAYDOWN	xxx	23,072	23,072	22,986	22,982		91		91		23,072				150	08/15/2039.	
06051G-KG-3	BANK OF AMERICA CORP		024 CALL 100	xxx	1,980,000	1,980,000	1,980,000	1,980,000						1,980,000				18,246	02/04/2025.	1.G FE
08162C-AB-6	BENCHMARK 2018-B6 MORTGAGE TRUST	03/01/2	024 PAYDOWN	xxx	83,400	83,400	83,771	83,744		(344)		(344)		83,400				586	10/01/2051.	1.A
	BMW VEHICLE OWNER TRUST									` 1		,								
09661R-AE-1	BMW VEHICLE LEASE TRUST 2021-	03/25/2	PAYDOWN	XXX	855,377	855,377	839,506	851,046		4,331		4,331		855,377				861	04/26/2027.	1.A FE
09690A-AD-5	2	01/25/2	24 PAYDOWN	xxx	1,934,549	1,934,549	1,934,476	1,934,542				7		1,934,549				693	01/27/2025.	1.A FE
097023-CZ-6	BOEING CO/THE		024 MATURITY	XXX	4,265,000	4,265,000	4,259,200	4,264,845						4,265,000				41,584	02/01/2024.	2.C FE
10112R-AW-4	BOSTON PROPERTIES LP			XXX	1,250,000	1,250,000	1,269,438	1,250,000						1,250,000				23,750	02/01/2024.	
12511J-AB-1	CCG RECEIVABLES TRUST 2022-1			XXX	240,263	240,263	240,260	240,261				2		240,263				1,551	07/16/2029.	
125523-CN-8	CIGNA GROUP/THE			XXX	2,730,000	2,730,000	2,635,500	2,711,826		18,174		18,174		2,730,000				8,367	03/15/2024.	
12592B-AJ-3	CNH INDUSTRIAL CAPITAL LLC			XXX	365,000	365,000	361,219	364,855				145		365,000				7,665	01/15/2024.	
12660D-AC-1	CNH EQUIPMENT TRUST 2022-A	03/15/2		XXX	85,531	85,531	85,524	85,528		2		2		85,531				563	07/15/2027.	
12663J-AB-7	CNH EQUIPMENT TRUST 2022-B CAPITAL ONE PRIME AUTO		PAYDOWN	XXX	135,396	135,396	135,393	135,395						135,396				910	12/15/2025.	1.A FE
14043G-AB-0	RECEIVABLES TRUST	03/15/2	PAYDOWN	xxx	496,828	496,828	496,803	496,822		6		6		496,828				3,093	09/15/2025.	1.A FE
14043Q-AB-8	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	03/15/2	024 PAYDOWN	xxx	651,540	651,540	651,479	651,532		8		8		651,540				2,894	06/16/2025.	1.A FE
	CAPITAL ONE PRIME AUTO									000		000								
14043Q-AC-6	CARMAX AUTO OWNER TRUST		24. PAYDOWN	XXX	13,241	13,241	12,953			288		288		13,241				35	04/15/2027.	1.A FE
14315F-AE-7	2020-3 CARMAX AUTO OWNER TRUST		PAYDOWN	XXX	249,895	249,895	252,394	250,115		(221)		(221)		249,895				321	03/16/2026.	1.A FE
14315V-AE-2	2020-2		PAYDOWN	xxx	1,135,534	1,135,534	1,115,484	1,131,368		4,166		4,166		1,135,534				3,835	05/15/2025.	1.A FE
14317D-AC-4	CARMAX AUTO OWNER TRUST 2021-3	03/15/2	024 PAYDOWN	xxx	421,100	421,100	415,112	419,818		1,282		1,282		421,100				385	06/15/2026.	1.A FE
	CARMAX AUTO OWNER TRUST																			
14317H-AC-5	CARMAX AUTO OWNER TRUST		24. PAYDOWN	XXX	527,845	527,845	527,765	527,820		25		25		527,845				3,071	02/16/2027.	. 1.A FE
14317J-AD-9	2021-4		PAYDOWN	XXX	68,303	68,303	68,295	68,301				1		68,303				64	09/15/2026.	1.A FE
16144J-AB-7	CHASE AUTO OWNER TRUST 2022-A	03/25/2	024 PAYDOWN	xxx	326,151	326,151	326,135	326,147				1		326,151		1		2 060	10/27/2025.	1 A FF
172967-MT-5	CITIGROUP INC		24 BK OF NY/MIZUHO SECU	XXX	1,322,416	1,320,000	1,307,739					197		1,316,491		5,925	5,925		10/2//2023.	
	CITIZENS AUTO RECEIVABLES	30, 10, 2			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,5.15,151		5,520	5,520	00,022	,,	
17331K-AB-5	TRUST 2023-1		24 PAYDOWN	XXX	63,841	63,841	63,991			(150)		(150)		63,841				326	07/15/2026.	
23292G-AC-7	DLLST 2022-1 LLC		PAYDOWN	XXX	1,128,701	1,128,701	1,128,537	1,128,675		26		26		1,128,701				6,295	01/21/2025.	
233262-AC-8	DLLAD 2021-1 LLC		PAYDOWN	XXX	359,116	359,116	339,814	351,863						359,116				380	09/21/2026.	
23338V-AB-2	DTE ELECTRIC CO		024 MATURITY	XXX	312,000	312,000	331,862							312,000				5,694		
23345F-AC-6	DLLMT 2021-1 LLC DAIMLER TRUCKS RETAIL TRUST	03/20/2	PAYDOWN	XXX	698,504	698,504	664,589	689,152		9,352		9,352		698,504				1,157	07/21/2025.	1.A FE
233868-AB-4	2023-1	03/15/2	24 PAYDOWN	xxx	58,054	58,054	58,127					(73)	1	58,054		1	I	292	09/15/2025.	1 Δ FF

				Snow	All Long	j- i erm Bond	as ana Stoc	ck Sola, Re	aeemea or	Otnerwise	Disposed of	During the	Current Qu	arter							
1	2	3	4	5	6	7	8	9	10		Change in Bo	ok / Adjusted (Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC Designation, NAIC
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 Contractua Maturity Date	Designation Modifier and SVO Administrative Symbol
	DELL EQUIPMENT FINANCE TRUST	J								, ,			,								
24702C-AC-8 29278N-AM-5	2022-2 ENERGY TRANSFER LP			PAYDOWNMATURITY	XXX	701,661 275,000	701,661 275,000	701,652	701,657		4		4		701,661				5,079 8,078	07/22/2027	
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE TRUST 2022			PAYDOWN	XXX	63,250	63,250	62,987	63,044		205		205		63,250				502	04/01/2067	
31620M-BQ-8	FIDELITY NATIONAL INFORMATION SERVICES I			MATURITY	XXX	350,000	350,000	349,794	349,989		203		205		350,000				1,050	03/01/2024	
341081-GH-4	FLORIDA POWER & LIGHT CO			MATURITY	XXX	2,890,000	2,890,000	2,890,000	2,890,000						2,890,000				42,396	03/01/2024	
345286-AC-2	FORD CREDIT AUTO OWNER TRUST 2022-A			PAYDOWN	XXX	416,493	416,493	414,765	416,100		393		393		416,493				898	06/15/2026	
34534L-AB-3	FORD CREDIT AUTO OWNER TRUST 2022-B		02/15/2024	PAYDOWN	XXX	176,380	176,380	176,370	176,379		1		1		176,380				665	02/15/2025	1 Δ FF
	FORD CREDIT AUTO OWNER																				
34534L-AD-9	FORD CREDIT AUTO OWNER			PAYDOWN	XXX	370,760	370,760	370,740	370,753		7		7		370,760				3,023	09/15/2026	
34535A-AB-6 361448-BD-4	GATX CORP			PAYDOWNMATURITY	XXX	347,237	347,237 500,000	347,224	347,235		2		2		347,237				2,636 10,875	04/15/2025	
36169K-AA-4	GCAT 2022-NQM2 TRUST			PAYDOWN	XXX	62,837	62,837	62,545	62,608		229		229		62,837				478	02/01/2067	
362585-AC-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		03/16/2024	PAYDOWN	XXX	139,293	139,293	136,665			2,628		2,628		139,293				360	02/16/2027	1.A FE
362590-AD-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		03/16/2024	PAYDOWN	XXX	450,290	450,290	450,285	450,290						450,290				584	01/16/2026	1.A FE
36260K-AC-8	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		.03/16/2024	PAYDOWN	XXX	315,888	315,888	314,602	315,782		105		105		315,888				199	08/18/2025	1.A FE
36264F-AH-4	HALEON US CAPITAL LLC			MATURITY	XXX	1,380,000	1,380,000	1,380,000	1,380,000						1,380,000				20,866	.03/24/2024	
36266F-AC-3	GM FINANCIAL AUTOMOBILE LEASING TRUST 20GM FINANCIAL AUTOMOBILE		03/20/2024	.PAYDOWN	XXX	1,764,693	1,764,693	1,764,509	1,764,656		37		37		1,764,693				10,371	06/20/2025	1.A FE
36269F-AA-4	LEASING TRUST 20		03/20/2024	.PAYDOWN	XXX	303,826	303,826	303,826							303,826				1,582	02/20/2025	1.C FE
37045X-CR-5	GENERAL MOTORS FINANCIAL CO			MATURITY	xxx	360,000	360,000	360,108	360,005		(5)				360,000				9,180	01/17/2024	2.B FE
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE		01/24/2024	CALL 100	xxx	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				8,785	01/24/2025	. 1.F FE
001410716	GOLDMAN SACHS GROUP		01/04/0004	0411 100	VVV	6.750.000	(750 000	£ 750,000	(750 000						6.750.000				104 554	01/04/0005	4 5 55
38141G-ZJ-6	GOLDMAN SACHS GROUP			CALL 100	XXX	6,750,000	6,750,000	6,750,000	6,750,000		10.760	***************************************	12,762		6,750,000				104,556	01/24/2025	
38141G-ZP-2 40441T-AB-5	INC/THE HPEFS EQUIPMENT TRUST 2022-2.			MATURITY PAYDOWN	XXX	3,000,000 . 235,023	3,000,000 235,023	2,932,290 234,994	2,987,238 235,007		12,762 16		16		3,000,000				45,000 1,249	03/15/2024	
41284N-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-A			PAYDOWN	XXX	371,421	371,421	371,333	371,416		5		5		371,421				231	04/15/2026	
41285A-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-B			PAYDOWN	XXX	31,668	31,668	31,663	31,668		1		1		31,668				30	11/16/2026	
437076-BC-5	HOME DEPOT INC/THE			MATURITY	XXX	350,000	350,000	31,663	350,000						350,000				6,563	02/15/2024	
43813K-AC-6	HONDA AUTO RECEIVABLES 2020- 3 OWNER TRUSHONDA AUTO RECEIVABLES 2020-		01/18/2024	PAYDOWN	XXX	42,698	42,698	42,735	42,698						42,698				13	10/18/2024	1.A FE
43813K-AD-4	3 OWNER TRUS		02/18/2024	PAYDOWN	XXX	1,600,000	1,600,000	1,599,575	1,599,943		58		58		1,600,000				1,196	04/19/2027	1.A FE
446144-AA-5	1			.PAYDOWN	XXX	410,599	410,599	410,599							410,599				1,411	02/18/2025	1.D FE
44891R-AC-4	HYUNDAI AUTO RECEIVABLES TRUST 2020-C		03/15/2024	PAYDOWN	XXX	35,845	35,845	35,837	35,845						35,845				22	05/15/2025	1.A FE
44891R-AD-2	HYUNDAI AUTO RECEIVABLES TRUST 2020-C		03/15/2024	.PAYDOWN	XXX	19,228	19,228	19,221	19,227		1		1		19,228				24	11/16/2026	1.A FE
448978-AB-2	HYUNDAI AUTO LEASE SECURITIZATION TRUST		03/15/2024	.PAYDOWN	XXX	1,629,508	1,629,508	1,629,483	1,629,503		5		5		1,629,508				12,334	01/15/2025	1.A FE
44933F-AD-8	HYUNDAI AUTO RECEIVABLES TRUST 2020-BINTERNATIONAL BUSINESS		03/15/2024	PAYDOWN	XXX	739,115	739,115	738,988	739,106		9		9		739,115				752	12/15/2025	1.A FE
459200-HU-8	MACHINES CORP			MATURITY	XXX	1,000,000	1,000,000	1,087,250	1,001,458		(1,458)		(1,458)		1,000,000				18,125		
46647P-AH-9	JPMORGAN CHASE & CO		03/01/2024	CALL 100	XXX	2,110,000	2,110,000	2,110,000	2,110,000						2,110,000				33,971	03/01/2025	1.F FE

1	2	3	4	5	6	7	8	9	10		Change in Bo	ook / Adjusted (Carrying Value		16	17	18	19	20	21	22
1										11	12	13	14	15	1						
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 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 Contractua Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrativ Symbol
47787J-AC-2	JOHN DEERE OWNER TRUST 2022.		03/15/2024	PAYDOWN	XXX	166,816	166,816	166,779	166,804		12		12		166,816				607	09/16/2026	1.A FE
477000 40 4	JOHN DEERE OWNER TRUST 2021-		00/15/0004	DAVEOUAL	VVV	005.074	005.074	200 706	104 406		0.651		0.654		005.074				010	00/16/0006	4 4 55
47789Q-AC-4 49271V-AL-4	KEURIG DR PEPPER INC			PAYDOWNMATURITY	XXX		305,371	302,706	194,426 749,998		2,651		2,651		305,371				213	03/16/2026	
49446R-AR-0	KIMCO REALTY OP LLC			MATURITY	XXX	3,250,000	3,250,000	3,233,393	3,249,589		411		411		3,250,000				43,875	03/13/2024	
434401074100	KUBOTA CREDIT OWNER TRUST			I I I I I I I I I I I I I I I I I I I		0,200,000	0,200,000	0,200,030	0,243,003		311		711		0,200,000				40,070	00/01/2024	Z./~ 1 L
50117B-AA-8	2024-1		03/15/2024	PAYDOWN	XXX	290,681	290,681	290,681							290,681		.,		1,027	02/18/2025	1.D FE
	LAD AUTO RECEIVABLES TRUST																				
501689-AA-1	2024-1			PAYDOWN	XXX	211,312 .	211,312	211,312							211,312				976	02/18/2025	
559080-AQ-9	ONEOK INC		02/27/2024	EXCHANGE OFFER	XXX	3,747,024	3,750,000	3,745,500	3,746,957		67		67		3,747,024				29,115	06/01/2030	2.B FE
58769K-AD-6	MERCEDES-BENZ AUTO LEASE TRUST 2021-BMERCEDES-BENZ AUTO LEASE		01/15/2024	PAYDOWN	XXX	315,507	315,507	310,072	315,127		379		379		315,507				105	11/15/2024	1.A FE
58769K-AE-4	TRUST 2021-B		03/15/2024	PAYDOWN	XXX	350,000	350,000	349,950	349,987		13		13		350,000				378	03/15/2027	1.A FE
58933Y-AU-9	MERCK & CO INC			MATURITY	XXX	220,000	220,000	219,380	219,976		24		24		220,000				3,190	03/07/2024	
594918-BX-1	MICROSOFT CORP			MATURITY	XXX	1,946,000	1,946,000	1,931,833	1,945,782		218		218		1,946,000				27,974	02/06/2024	
609207-AZ-8	MONDELEZ INTERNATIONAL INC			MATURITY	XXX	1,440,000	1,440,000	1,436,558	1,439,635		365		365		1,440,000				15,300	03/17/2024	
61747Y-EJ-0	MORGAN STANLEY		01/24/2024	CALL 100	XXX	3,140,000	3,140,000	3,140,000	3,140,000						3,140,000				48,036	01/24/2025	1.E FE
63743H-EU-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN NEXTERA ENERGY CAPITAL		02/08/2024	MATURITY	xxx	625,000	625,000	624,569	624,985		15		15		625,000				1,094	02/08/2024	1.F FE
65339K-CD-0	HOLDINGS INC		03/21/2024	MATURITY	XXX	3,275,000	3,275,000	3,274,804	3,274,978		22		22		3,275,000				48,143	03/21/2024	2.A FE
65480J-AB-6	NISSAN AUTO RECEIVABLES 2022- B OWNER TRU		03/15/2024	PAYDOWN	XXX	1,877,895	1,877,895	1,877,830	1,877,878		17		17		1,877,895				14,037	08/15/2025	
	NISSAN AUTO LEASE TRUST 2022-										_		_								l
65480L-AD-7	A			PAYDOWN	XXX	2,609,856	2,609,856	2,609,833	2,609,852		5		5		2,609,856				16,908	05/15/2025	
67118T-AA-2	OBX 2024-NQM4 TRUST OFFICE PROPERTIES INCOME		03/15/2024	PAYDOWN	XXX	13,058	13,058	13,057							13,058				bb	01/01/2064	I.A FE
67623C-AD-1	TRUST		01/25/2024	VARIOUS	XXX	3,016,200	5,000,000	4,991,650	3,016,173		127		127		3,016,200				16,194	06/15/2026	5.A FE
68235P-AL-2	ONE GAS INC		03/11/2024	MATURITY	xxx	2,028,000	2,028,000	2,025,668	2,027,848		152		152		2,028,000				11,154	03/11/2024	1.G FE
	PNC FINANCIAL SERVICES GROUP			l <u> </u>																	
693475-AV-7	INC/THE			MATURITY	XXX	750,000	750,000	748,298	749,978		22		22		750,000				13,125		
718546-AY-0 80287U-AB-5	PHILLIPS 66			MATURITY	XXX	5,670,000	5,670,000 92,473	5,663,876 91,772	5,669,766 92,391		234				5,670,000				25,515		
808513-AY-1	CHARLES SCHWAB CORP/THE			MATURITY	XXX	700,000	700,000	699,027	699,983		17		17		700,000				12,425	02/01/2024	
808513-BM-6	CHARLES SCHWAB CORP/THE			CALL 100	XXX	1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				11,581	03/18/2024	
808513-BN-4	CHARLES SCHWAB CORP/THE			MATURITY	XXX	4,755,000	4,755,000	4,644,466	4,735,311		19,689		19,689		4,755,000				17,831	03/18/2024	
842587-DG-9	SOUTHERN CO/THE		. 02/26/2024	MATURITY	XXX	1,050,000	1,050,000	1,049,906	1,049,995		5		5		1,050,000				3,150	02/26/2024	
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			MATURITY	XXX	2,200,000	2,200,000	2,377,826	2,200,000						2,200,000				52,250	03/15/2024	
84861T-AF-5	SPIRIT REALTY LP			EXCHANGE OFFER	XXX	2,663,762	2,630,000	2,674,382	2,664,087		(325)		(325)		2,663,762				49,327	01/15/2030	
84861T-AH-1	SPIRIT REALTY LP			EXCHANGE OFFER	XXX	1,902,485	1,925,000	1,891,678	1,902,171		314		314		1,902,485				16,298	03/15/2028	
855244-BB-4 874054-AE-9	STARBUCKS CORPTAKE-TWO INTERACTIVE SOFTWARE INC			MATURITY	XXX	1,010,000	1,010,000	1,010,000	1,010,000		06		06		1,010,000				15,247	02/14/2024	
89176L-AA-2	TOWD POINT MORTGAGE TRUST 2018-6.			PAYDOWN	XXX	93,985	93,985	94,044	94,037		(51)		(51)		93,985				26,673		
	TOYOTA AUTO RECEIVABLES																				
89231C-AB-3	2022-C OWNER TRU			PAYDOWN	XXX	434,441	434,441	434,400	434,431		10		10		434,441					08/15/2025	
89236T-JX-4	TOYOTA MOTOR CREDIT CORP		03/22/2024	MATURITY	XXX	1,725,000	1,725,000	1,723,931	1,724,879		121		121		1,725,000				21,563	03/22/2024	1.E FE
89236X-AD-8	TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU TOYOTA AUTO RECEIVABLES		03/15/2024	PAYDOWN	xxx	199,775	199,775	199,725	199,771		4		4		199,775				155	01/15/2026	1.A FE
89238J-AC-9	2021-D OWNER TRU TOYOTA LEASE OWNER TRUST		03/15/2024	PAYDOWN	XXX	218,588	218,588	213,140			5,448		5,448		218,588				129	04/15/2026	1.A FE
89238L-AC-4	2022-A TOYOTA AUTO RECEIVABLES			PAYDOWN	XXX	439,607	439,607	431,038	438,305		1,302		1,302		439,607				1,432		
89239K-AC-5	2022-A OWNER TRU			PAYDOWN	XXX	265,820	265,820	265,775	265,810		11		11		265,820				544		
907818-DR-6	UNION PACIFIC CORP		02/15/2024	MATURITY	XXX	1,766,000	1,766,000	1,743,925	1,763,427		2,573		2,573		1,766,000				32,194	02/15/2024	1.G FE

1	2	3	4	5	6	7	8	9	10		Change in Bo	ok / Adjusted (Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Eoroign	Disposal	Name of Purchaser	Number of Shares of	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 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	Administrative
91324P-DM-1	UNITEDHEALTH GROUP INC	Foreign		MATURITY	Stock	2,000,000	2,000,000	1,972,480	1,996,648	(Decrease)		Recognized		B./A.C.V.	2,000,000	on Disposal	Disposal	Disposal		02/15/2024.	Symbol
91913Y-BA-7	VALERO ENERGY CORP			MATURITY	XXX	2,000,000	2,000,000	2,107,493	2,091,138						2,000,000				35,000	02/15/2024.	
92343V-GD-0	VERIZON COMMUNICATIONS INC			MATURITY	XXX	2,400,000	2,400,000	2,400,000	2,400,000		(1,130)		(1,130)		2,400,000				35,508	03/13/2024.	
92348K-AV-5	VERIZON MASTER TRUST			PAYDOWN	XXX	2,000,000	2,000,000	1,999,912	1,999,955		45		45		2,000,000				6,200	07/20/2027.	
72040K7K 0	VERUS SECURITIZATION TRUST					2,000,000	2,000,000	1,555,512	1,777,700						2,000,000				0,200		
92538C-AA-9	2020-5		.03/01/2024	PAYDOWN	xxx	73,054	73,054	70,771	71,438		1,616		1,616		73,054				150	05/01/2065.	1.A FE
	VERUS SECURITIZATION TRUST																				
92538N-AA-5	2022-4		. 03/01/2024	PAYDOWN	XXX	85,271	85,271	85,271	85,271										680	04/01/2067.	1.A FE
000604 40 0	VOLKSWAGEN AUTO LEASE		00/00/0004	DAVDOWAL	VVV	007.015	007.015	007.751	007 001		15		15		007.015				4.010	07/01/0005	1 4 55
92868A-AC-9	TRUST 2022-AWFRBS COMMERCIAL MORTGAGE		03/ 20/ 2024	PAYDOWN	XXX	807,815	807,815	807,751	807,801		15								4,812	07/21/2025.	1.A FE
92890F-AU-0	TRUST 2014-C20		03/01/2024	PAYDOWN	XXX	1,439,610	1,439,610	1,441,466	1,441,241		(1,631)		(1,631)		1,439,610				13,457	05/01/2047.	1 A
92939U-AF-3	WEC ENERGY GROUP INC			MATURITY	XXX	3,235,000	3,235,000	3,215,259	3,231,646		3,354		3,354		3,235,000				12,940	03/15/2024	
96950F-AM-6	WILLIAMS COS INC/THE			MATURITY	XXX	300,000	300,000	321,897	300,000				0,00		300,000				6,450	03/04/2024	
98163Q-AB-5	WORLD OMNI AUTO RECEIVABLES TRUST 2022-B			PAYDOWN	XXX	192,093	192,093	192,075	192,090		3				192,093				895		
	WORLD OMNI AUTO RECEIVABLES																				
98163T-AB-9	TRUST 2022-C		. 03/15/2024	PAYDOWN	XXX	372,559	372,559	372,520	372,548		11		11		372,559				2,316	03/16/2026.	1.A FE
98164C-AC-3	WORLD OMNI AUTO RECEIVABLES TRUST 2021-C WORLD OMNI AUTO RECEIVABLES		. 03/15/2024	PAYDOWN	XXX	42,796	42,796	42,794	42,796						42,796				31	08/17/2026.	1.A FE
98164E-AC-9	TRUST 2021-A		.03/15/2024	PAYDOWN	XXX	19,015	19,015	19,014	19,015						19,015				10	01/15/2026.	1.A FE
06368F-AG-4	BANK OF MONTREAL	A		MATURITY	xxx	2,755,000	2,755,000	2,673,361	2,740,781		14,219		14,219		2,755,000				29,616	03/08/2024.	
06418B-AC-2	BANK OF NOVA SCOTIA/THE	Α		MATURITY	XXX	825,000	825,000	825,000	825,000						825,000				10,065	03/11/2024.	1.F FE
06418B-AD-0	BANK OF NOVA SCOTIA/THE	Α	.03/11/2024	MATURITY	XXX	2,080,000	2,080,000	2,070,702	2,080,000						2,080,000					03/11/2024.	1.F FE
29250N-BK-0	ENBRIDGE INC	A	. 02/16/2024	MATURITY	XXX	2,125,000	2,125,000	2,111,864	2,123,556		1,444		1,444		2,125,000				22,844	02/16/2024.	2.A FE
78015K-7L-2	ROYAL BANK OF CANADA	A		MATURITY	XXX	2,500,000	2,500,000	2,499,925	2,499,999				1		2,500,000				5,313	01/19/2024.	
78015K-7M-0	ROYAL BANK OF CANADA	Α	. 01/19/2024		XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				21,698	01/19/2024.	
89114Q-CQ-9	TORONTO-DOMINION BANK/THE	A		MATURITY	XXX	1,175,000	1,175,000	1,174,204	1,174,954		46		46		1,175,000					03/04/2024.	
89114T-ZR-6	TORONTO-DOMINION BANK/THE ANCHORAGE CAPITAL CLO 3-R	A	03/08/2024 .	MATURITY	XXX	2,325,000	2,325,000	2,256,720	2,312,442		12,558		12,558		2,325,000				27,319	03/08/2024.	1.E FE
03330A-AA-0	LTD	D	. 01/29/2024.	PAYDOWN	xxx	55,127	55,127	54,548	54,742		385		385						934	01/28/2031.	1.A FE
11134L-AF-6	BROADCOM CORP / BROADCOM CAYMAN FINANCE	D	01/15/2024	MATURITY	XXX	365,000	365,000	359,989	364,809		191		191		365,000				6,616	01/15/2024.	2 P EE
12481X-AN-0	CBAM 2018-6 LTD	D		PAYDOWN	XXX	57,297	57,297	56,695	56,900		397				57,297				1,014	01/15/2024	
12549B-AY-4	CIFC FUNDING 2013-II LTD	D		PAYDOWN	XXX	86,887	86,887	86,166	86,420		467		467		86,887				1,478	10/18/2030.	
	CARLYLE GLOBAL MARKET														-						
14310M-AW-7	STRATEGIES CLO 201 CARLYLE GLOBAL MARKET	υ	01/17/2024	.PAYDOWN	XXX	138,831	138,831	137,068	137,570		1,261		1,261						2,354	04/17/2031.	I.A FE
14311D-BN-5	STRATEGIES CLO 201	D		PAYDOWN	XXX	123,937	123,937	122,326	122,842		1,095		1,095						2,154	07/20/2031.	
22550L-2E-0	CREDIT SUISSE AG/NEW YORK NY.	D			XXX	340,000	340,000	315,782	337,942		2,058		2,058		340,000				842	02/02/2024.	
22550U-AB-7	CREDIT SUISSE AG/NEW YORK NY	D		MATURITY	XXX	750,000	750,000	750,000	750,000										11,024	02/02/2024.	
50184N-AR-3	LCM XV LP	D		PAYDOWN	XXX	190,166	190,166	187,694	188,563		1,603								3,316	07/20/2030.	
552081-AK-7	LYONDELLBASELL INDUSTRIES NV.		. 03/27/2024		XXX	2,000,000	2,000,000	2,303,000	2,001,933		(1,933)		(1,933)		2,000,000				51,750	04/15/2024.	
55820R-AJ-1	MADISON PARK FUNDING XXV LTD	D		PAYDOWN	XXX	57,281	57,281	56,622	56,890										968	04/25/2029.	
64129K-BE-6	NEUBERGER BERMAN CLO XV	D		PAYDOWN	XXX	22,307	22,307	22,139	22,205		101								375	10/15/2029.	
74982L-AY-6	RACE POINT VIII CLO LTD	חח		PAYDOWN	XXX	117,848	117,848	116,870	117,236		612 (4 569)		612		117,848				2,008	02/20/2030.	
780097-BK-6 80281L-AN-5	NATWEST GROUP PLC SANTANDER UK GROUP HOLDINGS PLC	ח	03/22/2024	CALL 100	XXX	3,500,000	855,000	3,500,000	3,500,000		(4,568)		(4,568)		3,500,000				18,250	03/22/2025.	
80283L-AJ-2	SANTANDER UK PLC	D		MATURITY	XXX	1,000,000	1,000,000	1,040,882	1,001,171		(1,171)				1,000,000				20,000	03/13/2023.	
83611L-AA-8	SOUND POINT CLO III-R LTD	D		PAYDOWN	XXX	319,693	319,693	1,040,002	318,296										5,397	03/13/2024.	
86317W-AA-4	STRATUS CLO 2022-1 LTD	D		PAYDOWN	XXX	1,598,098	1,598,098	1,598,098	1,598,098						1,598,098					07/20/2030	
86562M-CC-2	GROUP INC	D	.01/12/2024	MATURITY	XXX	1,465,000	1,465,000	1,465,000	1,465,000						1,465,000				3,721	01/12/2024.	1.G FE
87231B-AL-7	TCI-FLATIRON CLO 2017-1 LTD	D		PAYDOWN	XXX	73,476	73,476	72,320	72,482		993		993		73,476				1,278	11/18/2030.	
89153V-AG-4	TOTALENERGIES CAPITAL	_		MATURITY	XXX	2,000,000	2,000,000	2,117,540	2,000,748		(748)		(748)		2,000,000					01/15/2024.	

1	2	3	4	5	6	7	8	9	10		Change in Bo	ok / Adjusted C	Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Designation,
									5: 1/										5 11		NAIC
									Prior Year Book /	Unrealized		Current Year's Other-Than-		Total Foreign	Book / Adjusted	Foreign			Bond Interest / Stock	Stated	Designation Modifier and
					Number of	·			Adjusted	Valuation	Current Year's		Total Change	Exchange	Carrying		Realized Gain	Total Gain	Dividends	Contractual	
CUSIP			Disposal		Shares of				Carrying		(Amortization)		in B. / A.C.V.	Change in	Value at	Gain (Loss)	(Loss) on	(Loss) on	Received		Administrative
Identification	Description	Foreign	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	/ Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	on Disposal	Disposal	Disposal	During Year	Date	Symbol
92914N-AJ-0	VOYA CLO 2015-1 LTD	. D	.01/18/2024	PAYDOWN	XXX	208,136	208,136	206,200	207,026		1,110		1,110		208,136				3,488	01/18/2029	1.A FE
1109999999 - Bo	nds: Industrial and Miscellaneous (l	Jnaffiliate	ed)			171,898,650	173,871,763	173,857,604	169,771,264		149,011		149,011		171,892,725		5,925	5,925	1,715,315	XXX	XXX
2509999997 - St	btotals - Bonds - Part 4					304,109,997	306,083,110	307,858,413	301,973,825		95,309		95,309		304,156,232		(46,235).	(46,235)	3,112,232	XXX	XXX
2509999998 - St	mmary Item from Part 5 for Bonds (N/A to Q	uarterly)																		
2509999999 - St	btotals - Bonds					304,109,997	306,083,110	307,858,413	301,973,825		95,309		95,309		304,156,232		(46,235).	(46,235)	3,112,232	XXX	XXX
6009999999 - To	tals					304,109,997	XXX	307,858,413	301,973,825		95,309		95,309		304,156,232		(46,235).	(46,235)	3,112,232	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) 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				
		Rate of	Amount of Interest Received During		6	7	8		
Depository	Code	Interest	-	Statement Date	First Month	Second Month	Third Month	*	
GW PLA Return Premium - #8932 – Wells Fargo				–	243		(198)	XXX	
GW Coastal Return Premium - #8916 – Wells Fargo				–	5,228			XXX	
Citizens Return Items - 1018 – J.P. Morgan				–	(94,365)	62,340	23,265	XXX	
PLA BC Dep Rtn Items - 7331 – J.P. Morgan				–	1,571			XXX	
CLA BC Dep Rtn Items - 5596 – J.P. Morgan				—		– إ		XXX	
CST BC Dep Rtn Items - 2657 – J.P. Morgan				—	207,483	560	560	XXX	
Flexible Spending - 8016 – J.P. Morgan				—	17,627	12,620	(1,130)	XXX	
Blocked Policy - 0852 – J.P. Morgan			–	–	214	214	214	XXX	
Payroll - 1058 – J.P. Morgan				–	,			XXX	
PLA Agent Contract - 1363 – J.P. Morgan				–		3,503		XXX	
CITIZENS Master - 0556 – J.P. Morgan			–	–	26,606,568	23,025,063	35,098,082	XXX	
PLA Master - 1975 – J.P. Morgan				–	,	(95)		XXX	
PLA Operating - 3385 – J.P. Morgan				–	(926,961)	(399,586)	(1,321,429)	XXX	
PLA Field Claims - 5257 – J.P. Morgan				–	,			XXX	
Citizens Return Premium - 0697 – J.P. Morgan				–	(11,910,429)	(14,615,512)	(17,420,470)	XXX	
PLA BC Return Premium - 5638 – J.P. Morgan				–	(13,095,893)	(10,887,016)	(9,663,200)	XXX	
CLA BC Return Premium - 8626 – J.P. Morgan				–	(130,750)	(98,320)	(92,900)	XXX	
CST BC Return Premium - 7618 – J.P. Morgan				– .	(5,688,619)	(4,776,092)	(4,274,050)	XXX	
CITIZENS Depository - 0622 - J.P. Morgan				– .	6,405,134	7,665,790	4,353,227	XXX	
PLA BC Depository - 2126 – J.P. Morgan				– .	11,240	3,994	11,240	XXX	
CLA BC Depository - 0761 – J.P. Morgan				– .	1,085	1,085		XXX	
CST BC Depository - 1667 - J.P. Morgan					(75,347).	31,243	31,243	XXX	
BC Commissions - 6693 – J.P. Morgan					(406,396)	(400,263)	(382,416)	XXX	
Self-Funded Health Ins Plan - 7758 – J.P. Morgan					(646,290)		(152)	XXX	
CITIZENS Indenity - 0820 – J.P. Morgan					(81,288,006)	(117,232,130)	(127,428,392)	XXX	
PLA CC Indemnity - 8715 – J.P. Morgan				– [(77,635,311)	(44,195,527)	(29,198,353)	XXX	
CLA CC Indemnity - 0936 - J.P. Morgan				– [(568,987)	(340,959)			
CST CC Indemnity - 1980 – J.P. Morgan				– [, , ,	(8,526,629)	, , ,	XXX	
Citizens LAE - 0930 – J.P. Morgan					(8,261,713)	(9,285,932)	(9,287,599)	XXX	
PLA CC LAE - 0257 - J.P. Morgan				– [(1,459,816)	(195,753)	(276,138)	XXX	
CLA CC LAE - 1207 – J.P. Morgan				– [(14,624)	(15,214)	(15,214)	XXX	
CST CC LAE - 2186 - J.P. Morgan				– [(127,147)		XXX	
Emergency Assessments - 5925 – J.P. Morgan				– [´´.	[]		XXX	
JPM PLA ÉMERGENCY ASSESSMENTS - 1720 – J.P. Morgan								XXX	
JPM CLA EMERGENCY ASSESSMENTS - 1977 – J.P. Morgan							_	XXX	
Regular Assessments - 6071 – J.P. Morgan								XXX	
BANK OF NEW YOR - K MEL						58,942		XXX	
0199998 - Deposits in depositories that do not exceed									
any one depository (see Instructions) - Open Depositories								XXX	
0199999 - Total Open Depositories					(183,524,055)	(180,230,822)	(166,218,985)	XXX	
0299998 – Deposits in depositories that do not exceed any one depository (see Instructions) - Suspended Deposi								XXX	
0299999 – Total Suspended Depositories								XXX	
0399999 - Total Cash on Deposit					(183,524,055)	(180,230,822)	(166,218,985)	XXX	
0499999 - Cash in Company's Office			XXX	XXX	(,,	, , , , , , , , , , , , , , , , , , , ,	XXX	
0599999 – Total			_	_	(183,524,055)	(180,230,822)	(166,218,985)	XXX	
OUDDDDDD TOLAI					(100,024,000)	(100,230,022)	(100,210,900)	۸۸۸	

SCHEDULE E - PART 2 - CASH EQUIVALENTS Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
						D 1 (A !! !		
CUSIP	Description	Codo	Data Assuired	Rate of Interest	Maturity Data	Book / Adjusted	Amount of Interest Due and Accrued	Amount Received
Bonds, U.S. Governme	Description Description	Code	Date Acquired	Rate of interest	Maturity Date	Carrying Value	Due and Accrued	During Year
XXX	<u> </u>		01/00/0004		0.4./1.0./0.00.4	104 (00 000		1 0(1 000
XXX	UNITED STATES TREASURY BILLUNITED STATES TREASURY BILL.		01/22/2024		04/18/2024	124,692,882 49,775,465		1,261,023 405.611
	LINUTED OTATEO TREACURIVE DU L		02/06/2024		05/02/2024	84,987,579		672,188
XXX	LINUTED OTATEO TREACURING RULL		03/21/2024		04/02/2024	30,931,955		90.744
XXX	UNITED STATES TREASURY BILL		03/28/2024		04/16/2024	3.987.130		90,/44
	UNITED STATES TREASURY BILL		03/28/2024		05/28/2024	5,182,126		
	U.S. Governments, Issuer Obligations	• • • • • • • • • • • • • • • • • • • •		• • • • • • • • • • • • • • • • • • • •	03/20/2024			2,429,566
· ·	als - Bonds, U.S. Governments					299,557,137		2,429,566
	Miscellaneous (Unaffiliated), Issuer Obligations							2,429,300
<u> </u>			02/16/2024	4.625	04/29/2024	1,248,914	24,410	
	MID-AMERICA APARTMENTS LP		03/19/2024	3.750	04/29/2024	1.667.506	18.495	1,099
	SABINE PASS LIQUEFACTION LLC		02/16/2024	5.750	05/15/2024	1,146,716		
	<u> </u>				00/10/2024	4,063,136	54,809	2,734
1019999999 - Bonds, Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						4,063,136	54,809	2,734
1109999999 – Subtotals – Bonds, Industrial and Miscellaneous (Unaffiliated)						303,620,273	54,809	2,432,300
						303.620.273	54.809	2,432,300
	als – Total Bonds							2,432,300
	DREYFUS GOVT CASH MGMT-I		03/28/2024		XXX	743,420,703	2,863,644	5,080,766
	Money Market Mutual Funds – as Identified by SVO	• • • • • • • • • • • • • • • • • • • •		• • • • • • • • • • • • • • • • • • • •	ΑΛΛ	743,420,703	2,863,644	5,080,766
All Other Money Mark	, ,			• • • • • • • • • • • • • • • • • • • •			2,003,044	
			05/05/2021	15.986	XXX			
	JPMORGAN US GOVT MMKT-AGNCY		03/27/2024	15.960	XXX		59.660	
	RESERVE PRIMARY FUND		11/03/2008		XXX	159		
	WELLS FARGO GOVERNMENT MONEY MARKET FUND		08/01/2019		XXX	139		
	DREYFUS TAX EXEMPT CASH MGMT		03/04/2024	0.445	XXX	75,769	211	10,305
	er Money Market Mutual Funds		00/ 07/ 2024		ΑΛΛ	75,709	59,871	10,305
8609999999 - Total C	•	•••••				1,047,116,904	2,978,324	7,523,371