

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
September 30, 2024

2024

Property and Casualty

2024

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 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.....59-3164851.....
(Current) (Prior)
Organized under the Laws of.....FL..... State of Domicile or Port of Entry.....FL.....
Country of Domicile.....US.....
Incorporated/Organized.....01/21/1993..... Commenced Business.....01/21/1993.....
Statutory Home Office.....2101 Maryland Circle..... Tallahassee, FL, US 32303-1001.....
Main Administrative Office.....2101 Maryland Circle.....
Tallahassee, FL, US 32303-1001..... 850-513-3700.....
(Telephone Number)
Mail Address.....2101 Maryland Circle..... Tallahassee, FL, US 32303-1001.....
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)

OFFICERS

..... Timothy M. Cerio, President/CEO and Executive Director.....
..... Jennifer Montero, CPA, Chief Financial Officer.....

DIRECTORS OR TRUSTEES

..... Carlos Beruff, Chairman.....
..... Jason Butts.....
..... Charlie Lydecker.....
..... LeAnna Cumber.....
..... Robert Spottswood.....
..... Josh Becksmith.....
..... Erin Knight.....
..... M. Scott Thomas.....
..... Jamie Shelton.....

State of FLORIDA.....
County of LEON..... SS

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

..... Timothy M. Cerio
President/CEO and Executive Director
..... Jennifer Montero
Chief Financial Officer
..... Brian Newman
Chief Legal Officer and General Counsel

Subscribed and sworn to before me
this 4th day of
November, 2024

x
Jill Stafford

a. Is this an original filing? Yes
b. If no:
1. State the amendment number: _____
2. Date filed: _____
3. Number of pages attached: _____



ASSETS

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds	7,728,372,222		7,728,372,222	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 (\$.....(154,271,061)), cash equivalents (\$.....1,796,829,814) and short-term investments (\$.....1,870,571,736)	3,513,130,488		3,513,130,488	2,326,519,277
6.	Contract loans (including \$..... premium notes)				
7.	Derivatives				
8.	Other invested assets				
9.	Receivables for securities	5,800,830		5,800,830	43,211,180
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,247,303,539		11,247,303,539	9,866,309,497
13.	Title plants less \$..... charged off (for Title insurers only)				
14.	Investment income due and accrued	59,187,134		59,187,134	58,505,964
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	301,619,613	1,513,173	300,106,441	304,234,813
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	109,077,912		109,077,912	65,721,794
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	1,523,636		1,523,636	4,152,974
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	299,832		299,832	—
21.	Furniture and equipment, including health care delivery assets (\$.....)	410,573	410,573	—	—
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	36,942		36,942	38,442
24.	Health care (\$.....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	13,215,392	13,215,392	—	—
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,732,674,574	15,139,138	11,717,535,436	10,298,963,484
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	11,732,674,574	15,139,138	11,717,535,436	10,298,963,484
Details of Write-Ins					
1101.	.....				
1102.	.....				
1103.	.....				
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	LEASEHOLD IMPROVEMENTS	5,079	5,079	—	—
2502.	OTHER ASSETS NONADMITTED	13,210,313	13,210,313	—	—
2503.	.....				
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	13,215,392	13,215,392	—	—

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$.....916,860,410).....	1,918,673,377	1,441,569,330
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses.....	1,014,979,523	907,133,733
4. Commissions payable, contingent commissions and other similar charges.....	29,676,605	33,249,186
5. Other expenses (excluding taxes, licenses and fees)	59,732,860	47,650,179
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	9,524,388	8,840,778
7.1 Current federal and foreign income taxes (including \$..... on realized capital gains (losses)).....		
7.2 Net deferred tax liability		
8. Borrowed money \$.....0 and interest thereon \$.....0	—	638,889
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....407,199,665 and including warranty reserves of \$..... and accrued accident and health experience rating refunds including \$..... for medical loss ratio rebate per the Public Health Service Act)	2,112,398,371	2,130,986,470
10. Advance premium.....	86,042,637	68,667,384
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions)	683,482,805	426,474,584
13. Funds held by company under reinsurance treaties	6,067	117,836
14. Amounts withheld or retained by company for account of others.....	153,152,774	158,791,712
15. Remittances and items not allocated.....	16,622,032	12,648,251
16. Provision for reinsurance (including \$..... certified).....	4,926,386	4,926,386
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....	11,488,501	
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.....	41,138,960	33,801,889
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	6,141,845,287	5,275,496,604
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	6,141,845,287	5,275,496,604
29. Aggregate write-ins for special surplus funds.....		
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).....	5,575,690,148	5,023,466,880
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).....	5,575,690,148	5,023,466,880
38. Totals (Page 2, Line 28, Col. 3).....	11,717,535,436	10,298,963,484
Details of Write-Ins		
2501. ESHEAT FUNDS	42,807,623	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).....	41,138,960	33,801,889
2901.....		
2902.....		
2903.....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....		
3201.....		
3202.....		
3203.....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....		

STATEMENT OF INCOME

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income				
1.	Premiums earned:			
1.1.	Direct (written \$.....3,723,692,283)	3,771,677,205	2,976,385,540	4,218,126,836
1.2.	Assumed (written \$.....)			
1.3.	Ceded (written \$.....1,292,763,331)	1,322,160,154	821,934,492	1,336,719,383
1.4.	Net (written \$.....2,430,928,952)	2,449,517,051	2,154,451,048	2,881,407,452
Deductions:				
2.	Losses incurred (current accident year \$1,184,050,932):			
2.1	Direct	1,184,001,920	963,436,347	1,355,352,858
2.2	Assumed			
2.3	Ceded	1,519,261	8,854,111	93,950,277
2.4	Net	1,182,482,659	954,582,236	1,261,402,581
3.	Loss adjustment expenses incurred	458,692,206	450,334,114	453,802,606
4.	Other underwriting expenses incurred	532,687,003	555,354,682	699,658,497
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	2,173,861,868	1,960,271,032	2,414,863,684
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	275,655,183	194,180,016	466,543,769
Investment Income				
9.	Net investment income earned	271,856,691	207,676,197	292,701,838
10.	Net realized capital gains (losses) less capital gains tax of \$.....	(1,209,452)	(8,822,670)	(16,759,279)
11.	Net investment gain (loss) (Lines 9 + 10)	270,647,239	198,853,527	275,942,559
Other Income				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....91,398 amount charged off \$.....646,526)	(555,128)	(1,982,382)	(2,522,775)
13.	Finance and service charges not included in premiums	5,595,813	4,751,771	6,679,693
14.	Aggregate write-ins for miscellaneous income	308,460	(490,506)	(190,166)
15.	Total other income (Lines 12 through 14)	5,349,145	2,278,884	3,966,752
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	551,651,567	395,312,427	746,453,080
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	551,651,567	395,312,427	746,453,080
19.	Federal and foreign income taxes incurred			
20.	Net income (Line 18 minus Line 19) (to Line 22)	551,651,567	395,312,427	746,453,080
Capital and Surplus Account				
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)	551,651,567	395,312,427	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 \$.....	(3,744)	(501,044)	1,239,433
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax			
27.	Change in nonadmitted assets	575,445	(2,331,309)	(2,264,741)
28.	Change in provision for reinsurance	—	—	(1,602,762)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
32.1.	Paid in			
32.2.	Transferred from surplus (Stock Dividend)			
32.3.	Transferred to surplus			
33.	Surplus adjustments:			
33.1.	Paid in			
33.2.	Transferred to capital (Stock Dividend)			
33.3.	Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			118,081
38.	Change in surplus as regards policyholders (Lines 22 through 37)	552,223,268	392,480,074	743,943,090
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,575,690,148	4,672,003,863	5,023,466,880
Details of Write-Ins				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	OTHER INCOME/(EXPENSE)	286,175	(491,481)	(191,141)
1402.	GAIN(LOSS) FIXED ASSET DISPOSAL	22,285	975	975
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	308,460	(490,506)	(190,166)
3701.	OVERFUNDED PLAN ASSET			118,081
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			118,081

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	2,721,589,018	3,446,027,293	3,557,272,906
2. Net investment income.....	278,766,294	222,661,458	298,911,582
3. Miscellaneous income.....	5,260,613	2,777,276	4,211,485
4. Total (Lines 1 to 3).....	3,005,615,925	3,671,466,027	3,860,395,973
5. Benefit and loss related payments.....	740,653,904	1,204,928,337	1,468,719,711
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	878,877,587	950,156,771	1,249,000,160
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	1,619,531,491	2,155,085,108	2,717,719,871
11. Net cash from operations (Line 4 minus Line 10).....	1,386,084,434	1,516,380,919	1,142,676,101
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	9,611,125,356	776,586,252	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.....	(1,209,452)	(4,736)	(7,434,486)
12.7 Miscellaneous proceeds.....	37,410,351	109,675,038	111,841,663
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	9,647,326,255	886,256,554	1,122,656,451
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	9,849,129,754	99,914,068	121,986,165
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	(11,449,806)	(19,603,993)	42,643
13.7 Total investments acquired (Lines 13.1 to 13.6).....	9,837,679,947	80,310,075	122,028,808
14. Net increase (or decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(190,353,693)	805,946,478	1,000,627,643
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			(275,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(9,119,530)	(6,964,406)	2,707,635
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(9,119,530)	(6,964,406)	(272,292,365)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	1,186,611,211	2,315,362,991	1,871,011,379
19. 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).....	3,513,130,488	2,770,870,889	2,326,519,277
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

Notes to the Financial Statements

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 #	09/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 551,651,567	\$ 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	<u>\$ 551,651,567</u>	<u>\$ 746,453,080</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 5,575,690,148	\$ 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	<u>\$ 5,575,690,148</u>	<u>\$ 5,023,466,880</u>

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

Notes to the Financial Statements

5. Investments (Continued)

- B. Debt Restructuring - Not Applicable
- C. Reverse Mortgages - Not Applicable
- D. Loan-Backed Securities

- (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) - None
- (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 September 30, 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 September 30, 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.....	\$ 51,023
2. 12 months or longer.....	20,188,643
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months.....	\$ 40,634,174
2. 12 months or longer.....	294,343,874

- (5) Citizens undertook a thorough analysis of all loan-backed and structured securities in an unrealized loss position to determine if any other- than-temporary impairment should be recognized during the quarter ended September 30, 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, 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.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Gross (Admitted & Nonadmitted) Restricted											
Current Year							Current Year				
	(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)	Total From Prior 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											
o. 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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year					(6) Total From Prior Year	(7) Increase/ (Decrease) (5 - 6)	(8) Total Current Year Admitted Restricted	(9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %
	(1)	(2)	(3)	(4)	(5)					
	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)					
Debt service reserves	\$	\$	\$	\$	\$	\$ 62,196	\$ (62,196)	\$ -	%	- %
Total	\$	\$	\$	\$	\$	\$ 62,196	\$ (62,196)	\$ -	%	- %

(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 51 securities called through the quarter ended September 30, 2024, four of which included prepayment penalties or acceleration fees totaling \$51,394.

	General Account	Protected Cell
(1) Number of CUSIPs	4	
(2) Aggregate amount of investment income	\$ 51,394	\$

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

Notes to the Financial Statements

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.....	\$..... 59,187,134
2.	Nonadmitted.....	\$.....
3.	Admitted.....	\$..... 59,187,134

D. 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.....	\$.....

8. 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 September 30, 2024 Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of \$36,942. 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

Notes to the Financial Statements

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 was secured by pledged revenues which consisted 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. For the three quarters ended September 30, 2024, an unused facility fee of \$1,222,222 was incurred and reported in the statement of operations. The contractual expiry date of the revolving line of credit was June 26, 2024. As of the expiry date, there were no draws against the revolving line of credit.
- 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 September 30, 2024, no new contributions were made to the plan. At September 30, 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:

Notes to the Financial Statements

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					
Money-market mutual funds	\$ 1,119,590,159	\$ 361,907,200	\$	\$	\$ 1,481,497,359
Total assets at fair value/NAV	<u>\$ 1,119,590,159</u>	<u>\$ 361,907,200</u>	<u>\$</u>	<u>\$</u>	<u>\$ 1,481,497,359</u>
b. Liabilities at fair value					
Total liabilities at fair value	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

- (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 September 30, 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	\$ 7,291,547,527	\$ 7,728,372,222	\$ 1,471,654,751	\$ 5,819,892,776	\$	\$	\$
Short-term investments	1,874,657,664	1,870,571,736	1,671,125,230	203,532,434	.....	.....	.....
Cash and cash equivalents	880,897,921	1,642,558,753	518,990,721	361,907,200	.....	.....	.....
Investment income due and accrued	59,187,134	59,187,134	.....	59,187,134	.....	.....	.....

- 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
Management of Risk Related To:		
1. Directly Written Insurance Risks		
a. ILS Contracts as Issuer		\$
b. ILS Contracts as Ceding Insurer	4	\$ 1,600,000,000
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 .....		.....
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		

Notes to the Financial Statements

22. Events Subsequent

Subsequent events have been considered through November 14, 2024, the date of issuance of these statutory financial statements. On October 9, 2024, Hurricane Milton affected the Florida peninsula as a Category 3 Hurricane. Total modeled incurred losses and LAE attributable to the event are approximately \$2.936 billion, net of reinsurance, as of November 14, 2024. In accordance with SSAP No. 9 Subsequent Events, incurred but not reported losses and LAE associated with this event have not been recorded as of September 30, 2024. Citizens will record a provision for anticipated losses in subsequent periods and continue monitoring reported claims activity and trends to make adjustments to the anticipated ultimate cost of related claims as additional information becomes known.

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 Ceded
- 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 \$31.8 million, net of reinsurance, during the quarter ended September 30, 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 Business	Current Calendar Year Losses and LAE Incurred			Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)
	Losses Incurred	LAE Incurred	Totals		
Homeowners	947,849	379,263	1,327,112	1,296,541	30,571
Fire and Allied Lines	234,634	79,429	314,063	312,823	1,240
Totals	1,182,483	458,692	1,641,175	1,609,364	31,811

- 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 INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?.....NO.....
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?.....NO.....
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?.....NO.....
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?.....NO.....
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?.....NO.....
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?.....NO.....
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?.....N/A.....
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).....
- 6.4 By what department or departments?
N/A.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A.....
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....N/A.....
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?.....NO.....
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO.....
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?.....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 any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES.....
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
.....
- 9.2 Has the code of ethics for senior managers been amended?.....NO.....
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?.....NO.....
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....YES.....
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$.....-

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) NO
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? NO
- 14.2 If yes, please complete the following:

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? NO
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? N/A
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page \$

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? YES

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

1	2
Name of Custodian(s)	Custodian Address
BNY Mellon Bank, N.A.	One Mellon Center, 500 Grant Street, Suite 1315 Pittsburgh, PA 15258

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? NO
- 17.4 If yes, give full and complete information relating thereto:

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

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

1	2
Name of Firm or Individual	Affiliation
Federated Investment Counseling	U
Goldman Sachs Asset Management LP	U
Hartford Investment Management	U
Macquarie Investment Management	U
Insight North America	U
New England Asset Management	U
RBC Global Asset Management, Inc.	U
UBS Global Asset Management	U
Wellington Management	U
Raymond James & Associates, Inc.	U
Jennifer Montero	I
Jonathan Norfleet	I
Long Yang	I
Joshua Bruce	I

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? YES
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? YES

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 Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105325	Federated Investment Counseling	5493007QON6G2TZJM183	SEC	NO
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
106699	Hartford Investment Management	FE0BULMG7PY8G4MG7C65	SEC	NO
105390	Macquarie Investment Management	549300H25XXXPZ55R85	SEC	NO
105764	Insight North America	213800YYX7MQCCEN9439	SEC	NO
105900	New England Asset Management	KUR85E5PS4GQFZTFC130	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
705	Raymond James & Associates, Inc.	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:
.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities?NO

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities?NO

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?NO

GENERAL INTERROGATORIES
PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?.....N/A.....
If yes, attach an explanation.
.....
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?.....NO.....
If yes, attach an explanation.
.....
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?.....NO.....
- 3.2 If yes, give full and complete information thereto
.....
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?.....NO.....
- 4.2 If yes, complete the following schedule:
- | | | | Total Discount | | | | Discount Taken During Period | | | |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
| 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 |
| Total..... | | | | | | | | | | |
5. Operating Percentages:
- 5.1 A&H loss percent.....%
- 5.2 A&H cost containment percent.....%
- 5.3 A&H expense percent excluding cost containment expenses.....%
- 6.1 Do you act as a custodian for health savings accounts?.....NO.....
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.....\$.....
- 6.3 Do you act as an administrator for health savings accounts?.....NO.....
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.....\$.....
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....NO.....
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....NO.....

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

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
12968	26-0280383	American Coastal	FL	Authorized		
12944	20-8490865	Homeowners Choice	FL	Authorized		
17580	93-4573098	Manatee Insurance Exchange	FL	Authorized		
17678	93-2203976	Trident Reciprocal Exchange	FL	Authorized		
29068	39-1173498	American Family Connect Prop & Cas	WI	Authorized		
10677	31-0542366	The Cincinnati Insurance Company	OH	Authorized		
26921	22-2005057	Everest Reinsurance Company	NJ	Authorized		
10227	13-4924125	Munich Reinsurance America, Inc.	NJ	Authorized		
23680	47-0698507	Odyssey Reinsurance Company	CT	Authorized		
25364	13-1675535	Swiss Reinsurance America Corporation	NY	Authorized		
19453	13-5616275	Transatlantic Reinsurance Company	NY	Authorized		
12841	20-5239410	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	20-3159417	American Traditions Insurance Company	FL	Authorized		
All Other Insurers						
	AA-3191352	Ascot Bermuda Limited	BMU	Reciprocal Jurisdiction		
	CR-3194126	Arch Reinsurance Ltd.	BMU	Certified	3	03/31/2011
	AA-3190871	Lancashire Insurance Company Limited	BMU	Authorized		
	AA-3190829	Markel Bermuda Limited	BMU	Certified	3	03/23/2011
	AA-3190686	Partner Reinsurance Company Ltd.	BMU	Authorized		
	AA-3191321	SiriusPoint Bermuda Insurance Company	BMU	Authorized		
	AA-3191239	Lumen Re Ltd.	BMU	Reciprocal Jurisdiction		
	AA-5420050	Korean Reinsurance Company	KOR	Unauthorized		
	AA-1460019	MS Amlin AG	CHE	Reciprocal Jurisdiction		
	AA-1340125	Hannover Rück SE	DEU	Authorized		
	AA-1127414	Lloyds Syndicate 1414 - Ascot	GBR	Authorized		
	AA-1120083	Lloyd's Syndicate 1910 - Ariel	GBR	Authorized		
	AA-1120152	Lloyd's Syndicate 2357	GBR	Authorized		
	AA-1128791	Lloyds Syndicate 2791 - MAP	GBR	Authorized		
	AA-3190906	Aeolus Re Ltd.	BMU	Unauthorized		
	AA-3190347	Artex Axcell Re (Bermuda) Ltd.	BMU	Unauthorized		
	AA-3190936	D. E. Shaw Re (Bermuda), Ltd.	BMU	Unauthorized		

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

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
	AA-3191293	Everglades Re II Ltd	BMU	Unauthorized		
	AA-3191530	Lightning Re Ltd	BMU	Unauthorized		

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
1.	Alabama.....	AL	N						
2.	Alaska.....	AK	N						
3.	Arizona.....	AZ	N						
4.	Arkansas.....	AR	N						
5.	California.....	CA	N						
6.	Colorado.....	CO	N						
7.	Connecticut.....	CT	N						
8.	Delaware.....	DE	N						
9.	District of Columbia.....	DC	N						
10.	Florida.....	FL	L	3,723,692,283	4,035,802,628	860,131,923	1,345,814,302	2,680,906,601	2,297,998,826
11.	Georgia.....	GA	N						
12.	Hawaii.....	HI	N						
13.	Idaho.....	ID	N						
14.	Illinois.....	IL	N						
15.	Indiana.....	IN	N						
16.	Iowa.....	IA	N						
17.	Kansas.....	KS	N						
18.	Kentucky.....	KY	N						
19.	Louisiana.....	LA	N						
20.	Maine.....	ME	N						
21.	Maryland.....	MD	N						
22.	Massachusetts.....	MA	N						
23.	Michigan.....	MI	N						
24.	Minnesota.....	MN	N						
25.	Mississippi.....	MS	N						
26.	Missouri.....	MO	N						
27.	Montana.....	MT	N						
28.	Nebraska.....	NE	N						
29.	Nevada.....	NV	N						
30.	New Hampshire.....	NH	N						
31.	New Jersey.....	NJ	N						
32.	New Mexico.....	NM	N						
33.	New York.....	NY	N						
34.	North Carolina.....	NC	N						
35.	North Dakota.....	ND	N						
36.	Ohio.....	OH	N						
37.	Oklahoma.....	OK	N						
38.	Oregon.....	OR	N						
39.	Pennsylvania.....	PA	N						
40.	Rhode Island.....	RI	N						
41.	South Carolina.....	SC	N						
42.	South Dakota.....	SD	N						
43.	Tennessee.....	TN	N						
44.	Texas.....	TX	N						
45.	Utah.....	UT	N						
46.	Vermont.....	VT	N						
47.	Virginia.....	VA	N						
48.	Washington.....	WA	N						
49.	West Virginia.....	WV	N						
50.	Wisconsin.....	WI	N						
51.	Wyoming.....	WY	N						
52.	American Samoa.....	AS	N						
53.	Guam.....	GU	N						
54.	Puerto Rico.....	PR	N						
55.	U.S. Virgin Islands.....	VI	N						
56.	Northern Mariana Islands.....	MP	N						
57.	Canada.....	CAN	N						
58.	Aggregate Other Alien.....	OT	XXX						
59.	Totals.....		XXX	3,723,692,283	4,035,802,628	860,131,923	1,345,814,302	2,680,906,601	2,297,998,826
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX						

(a) Active Status Counts
1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1 4. Q – Qualified - Qualified or accredited reinsurer..... –
Domestic Surplus Lines Insurer (DSLJ) – Reporting entities
2. R – Registered – Non-domiciled RRGs..... – 5. D – authorized to write surplus lines in the state of domicile..... –
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSLJ)..... – 6. N – None of the above - Not allowed to write business in the state..... 56

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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*

NONE

Asterisk	Explanation

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	94,953,312	54,186,880	57.067	35.882
2.1.	Allied lines	1,337,569,353	182,136,850	13.617	16.983
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	2,339,154,539	947,678,190	40.514	39.536
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.	Disability income				
15.4.	Medicare supplement				
15.5.	Medicaid Title XIX				
15.6.	Medicare Title XVIII				
15.7.	Long-term care				
15.8.	Federal employees health benefits plan				
15.9.	Other health				
16.	Workers' compensation				
17.1.	Other liability occurrence				
17.2.	Other liability-claims made				
17.3.	Excess workers' compensation				
18.1.	Products liability - occurrence				
18.2.	Products liability - claims made				
19.1.	Private passenger auto no-fault (personal injury protection)				
19.2.	Other private passenger auto liability				
19.3.	Commercial auto no-fault (personal injury protection)				
19.4.	Other commercial auto liability				
21.1.	Private passenger auto physical damage				
21.2.	Commercial auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	3,771,677,204	1,184,001,920	31.392	32.369
Details of 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 2 – DIRECT PREMIUMS WRITTEN

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	22,649,215	96,259,976	97,653,565
2.1	Allied lines	407,873,587	1,467,138,594	1,410,975,841
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	700,662,884	2,160,293,713	2,527,173,222
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	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1.	Other liability occurrence			
17.2.	Other liability-claims made			
17.3.	Excess workers' compensation			
18.1.	Products liability - occurrence			
18.2.	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)			
19.2	Other private passenger auto liability			
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage			
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	1,131,185,686	3,723,692,283	4,035,802,628
Details of 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
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End		Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2021 + Prior.....	189,636	342,485	532,121	187,605	57	187,662	103,410	13,127	228,975	345,512	101,379	(100,325)	1,054
2. 2022.....	119,932	599,081	719,013	201,763	5,906	207,668	27,452	53,802	441,467	522,721	109,283	(97,906)	11,377
3. Subtotals 2022 + prior.....	309,568	941,566	1,251,134	389,368	5,963	395,331	130,862	66,929	670,442	868,234	210,662	(198,232)	12,430
4. 2023.....	119,690	977,879	1,097,569	247,210	55,940	303,150	42,832	50,262	720,705	813,799	170,352	(150,972)	19,380
5. Subtotals 2023 + prior.....	429,259	1,919,444	2,348,703	636,578	61,903	698,481	173,694	117,191	1,391,147	1,682,032	381,013	(349,203)	31,810
6. 2024.....	XXX	XXX	XXX	XXX	357,744	357,744	XXX	299,229	952,391	1,251,620	XXX	XXX	XXX
7. Totals.....	429,259	1,919,444	2,348,703	636,578	419,647	1,056,225	173,694	416,420	2,343,538	2,933,653	381,013	(349,203)	31,810
8. Prior Year-End Surplus As Regards Policyholders.....	5,023,467										Col. 11, Line 7 As % of Col. 1, Line 7 88.761 %	Col. 12, Line 7 As % of Col. 2, Line 7 (18.193)%	Col. 13, Line 7 As % of Col. 3, Line 7 1.354 % Col. 13, Line 7 / Line 8 0.633 %

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

5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.....
- N/A.....

EXPLANATION:

1. The Company does not write this business.....
2. The Company does not write this business.....
3. The Company does not write this business.....
4. The Company does not write this business.....
5.

BARCODES:

1.

10064202449000003
2.

100642024455000003
3.

100642024365000003
4.

100642024505000003
5.

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)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commission fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	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)		
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	8,419,177,326
2.	Cost of bonds and stocks acquired	1,322,865,747	121,986,168
3.	Accrual of discount	8,981,552	9,708,138
4.	Unrealized valuation increase / (decrease)	-	
5.	Total gain (loss) on disposals	(292,924)	(9,324,794)
6.	Deduct consideration for bonds and stocks disposed of	1,081,473,977	1,018,249,274
7.	Deduct amortization of premium	17,211,213	25,896,097
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		1,979,844
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	38,695	42,643
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,728,372,146	7,495,464,266
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	7,728,372,146	7,495,464,266

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
Bonds								
1. NAIC 1 (a).....	7,096,947,829	1,639,462,558	1,350,798,190	979,906	6,989,602,895	7,096,947,829	7,386,592,103	6,472,808,161
2. NAIC 2 (a).....	2,536,457,105	54,540,947	86,771,812	23,458,072	2,525,111,897	2,536,457,105	2,527,684,312	2,449,809,873
3. NAIC 3 (a).....								
4. NAIC 4 (a).....								
5. NAIC 5 (a).....	—				—	—	—	3,016,073
6. NAIC 6 (a).....								
7. Total Bonds.....	9,633,404,934	1,694,003,505	1,437,570,002	24,437,978	9,514,714,792	9,633,404,934	9,914,276,415	8,925,634,107
Preferred Stock								
8. NAIC 1.....								
9. NAIC 2.....								
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....								
15. Total Bonds & Preferred Stock.....	9,633,404,934	1,694,003,505	1,437,570,002	24,437,978	9,514,714,792	9,633,404,934	9,914,276,415	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 \$ 2,070,731,040; NAIC 2 \$ 115,173,152; NAIC 3 \$...; NAIC 4 \$...; NAIC 5 \$...; NAIC 6 \$...

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total	1,870,571,735	XXX	1,844,473,689	3,254,268	1,230,208

SCHEDULE DA - VERIFICATION
Short-Term Investments

		1	2
		Year to Date	Prior Year Ended December 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	2,961,706,852	1,908,744,264
3.	Accrual of discount	63,426,674	29,765,032
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	(7,291)	868
6.	Deduct consideration received on disposals	2,521,600,420	884,070,222
7.	Deduct amortization of premium	(335,397)	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)	1,870,571,735	1,366,710,523
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,870,571,735	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

NONE

(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
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	1,148,196,283	575,420,056
2.	Cost of cash equivalents acquired.....	12,913,127,377	25,248,119,704
3.	Accrual of discount.....	8,380,828	5,568,759
4.	Unrealized valuation increase / (decrease).....	(3,744)	124,735
5.	Total gain (loss) on disposals.....	205,461	51,255
6.	Deduct consideration received on disposals.....	12,273,076,390	24,681,088,226
7.	Deduct amortization of premium.....		
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,796,829,815	1,148,196,283
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	1,796,829,815	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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
38384H-6B-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/17/2024	JPM SECURITIES-FIXED	XXX	4,941,518	4,946,155	11,747	1.A
912828-2R-0	UNITED STATES TREASURY NOTE/BOND		08/21/2024	CITADEL SECURITIES	XXX	1,435,957	1,500,000	642	1.A
912828-Y7-9	UNITED STATES TREASURY NOTE/BOND		07/23/2024	VARIOUS	XXX	36,790,120	37,575,000	490,847	1.A
91282C-AM-3	UNITED STATES TREASURY NOTE/BOND		09/23/2024	PB COLLATERAL	XXX	9,639,487	10,000,000	12,090	1.A
91282C-DQ-1	UNITED STATES TREASURY NOTE/BOND		08/20/2024	BANK OF MONTREAL LON	XXX	2,352,743	2,500,000	4,416	1.A
91282C-FE-6	UNITED STATES TREASURY NOTE/BOND		07/22/2024	VARIOUS	XXX	16,700,664	17,000,000	226,047	1.A
91282C-FK-2	UNITED STATES TREASURY NOTE/BOND		09/11/2024	VARIOUS	XXX	49,583,555	50,000,000	792,255	1.A
91282C-HN-4	UNITED STATES TREASURY NOTE/BOND		07/30/2024	VARIOUS	XXX	29,946,289	30,000,000	304,705	1.A
91282C-KR-1	UNITED STATES TREASURY NOTE/BOND		08/15/2024	BARCLAYS CAPITAL FIX	XXX	2,028,125	2,000,000	22,745	1.A
91282C-KZ-3	UNITED STATES TREASURY NOTE/BOND		07/25/2024	BK OF AMERICA NA	XXX	7,024,125	7,000,000	9,154	1.A
91282C-LG-4	UNITED STATES TREASURY NOTE/BOND		09/13/2024	VARIOUS	XXX	13,027,907	13,000,000	21,196	1.A
91282C-LH-2	UNITED STATES TREASURY NOTE/BOND		09/23/2024	CITIGROUP GLOBAL MKT	XXX	10,028,159	10,000,000	24,862	1.A
91282C-LL-3	UNITED STATES TREASURY NOTE/BOND		09/25/2024	VARIOUS	XXX	16,943,768	17,000,000	15,570	1.A
0109999999 – Bonds: U.S. Governments						200,442,417	202,521,155	1,936,276	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3132CJ-CJ-0	FREDDIE MAC POOL		09/03/2024	WELLS FARGO SECS LLC	XXX	8,464,864	8,335,918	3,473	1.A
3136BR-TV-9	FANNIE MAE REMICS		08/27/2024	NOMURA SEC INTL.,FIX	XXX	2,496,805	2,500,713	10,072	1.A
3137HD-2A-7	FREDDIE MAC REMICS		08/19/2024	PERSHING & COMPANY	XXX	3,869,318	3,875,677	11,304	1.A
60416S-WE-6	MINNESOTA HOUSING FINANCE AGENCY		07/09/2024	RBC CAPITAL MARKETS	XXX	200,000	200,000	142	1.B FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						15,030,987	14,912,307	24,991	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
00138C-AU-2	COREBRIDGE GLOBAL FUNDING		07/17/2024	DEUTSCHE BANC/ALEX B	XXX	2,224,024	2,200,000	5,622	1.F FE
00206R-DQ-2	AT&T INC		08/20/2024	CITADEL SECS INST LL	XXX	1,990,980	2,000,000	40,139	2.B FE
00206R-JX-1	AT&T INC		08/15/2024	JANE STREET EXECUTIO	XXX	2,075,062	2,200,000	10,542	2.B FE
02665W-FK-2	AMERICAN HONDA FINANCE CORP		07/08/2024	BARCLAYS CAPITAL FIX	XXX	1,997,420	2,000,000		1.G FE
03238B-AB-9	AMUR EQUIPMENT FINANCE RECEIVABLES XIV L		07/18/2024	BNY/SUNTRUST CAPITAL	XXX	1,739,760	1,740,000		1.A FE
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 2024-9		09/17/2024	JPM SECURITIES-FIXED	XXX	1,999,976	2,000,000	6,851	1.A FE
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC		08/21/2024	GOLDMAN SACHS & CO	XXX	1,586,112	1,600,000	25,475	1.E FE
14149Y-BE-7	CARDINAL HEALTH INC		08/21/2024	BANC/AMERICA SECUR.L	XXX	1,581,712	1,600,000	26,167	2.B FE
14318D-AC-3	CARMAX AUTO OWNER TRUST 2023-1		08/22/2024	VARIOUS	XXX	3,390,343	3,395,000	2,948	1.A FE
15089Q-AM-6	CELANESE US HOLDINGS LLC		09/23/2024	CITIGROUP GLOBAL MKT	XXX	3,711,515	3,570,000	42,184	2.C FE
16144Y-AC-2	CHASE AUTO OWNER TRUST 2024-4		07/24/2024	J.P. MORGAN SECURITI	XXX	954,826	955,000		1.A FE
17275R-BQ-4	CISCO SYSTEMS INC		08/15/2024	BARCLAYS CAPITAL INC	XXX	3,036,810	3,000,000	68,000	1.E FE
18978G-AD-6	CNH EQUIPMENT TRUST 2024-C		09/17/2024	WELLS FARGO SECS LLC	XXX	1,289,803	1,290,000		1.A FE
22822V-AS-0	CROWN CASTLE INC		07/09/2024	MORGAN STANLEY & CO	XXX	2,083,237	2,175,000	14,273	2.B FE
233331-BM-8	DTE ENERGY CO		09/23/2024	DEUTSCHE BANC/ALEX B	XXX	3,819,900	3,750,000	26,813	2.B FE
233868-AC-2	DAIMLER TRUCKS RETAIL TRUST 2023-1		09/23/2024	J.P. MORGAN SECURITI	XXX	2,031,484	2,000,000	2,950	1.A FE
29379V-CE-1	ENTERPRISE PRODUCTS OPERATING LLC		09/23/2024	MORGAN STANLEY & CO	XXX	3,751,837	3,700,000	34,513	1.G FE
30040W-AQ-1	EVERSOURCE ENERGY		09/23/2024	RBC CAPITAL MARKETS	XXX	3,747,233	3,865,000	7,161	2.B FE
30225V-AL-1	EXTRA SPACE STORAGE LP		08/20/2024	VARIOUS	XXX	6,582,877	6,800,000	11,122	2.B FE
345279-AE-3	FORD CREDIT AUTO LEASE TRUST 2024-B		07/18/2024	SG AMERICAS SECURITI	XXX	1,999,786	2,000,000		1.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34532U-AB-5	FORD CREDIT AUTO OWNER TRUST 2024-C		09/17/2024	CITIGROUP GLOBAL MKT	XXX	2,999,880	3,000,000		1.A FE
34532U-AD-1	FORD CREDIT AUTO OWNER TRUST 2024-C		09/17/2024	CITIGROUP GLOBAL MKT	XXX	2,999,980	3,000,000		1.A FE
362548-AE-9	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		09/23/2024	VARIOUS	XXX	3,020,657	3,000,000	1,697	1.A FE
379929-AD-4	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		08/20/2024	MITSUBISHI UFJ SECS	XXX	802,302	798,000	119	1.A FE
38012Q-AB-4	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		09/24/2024	WELLS FARGO SECS LLC	XXX	3,999,816	4,000,000		1.A FE
38012Q-AD-0	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		09/24/2024	WELLS FARGO SECS LLC	XXX	5,472,353	5,473,000		1.A FE
38013K-AD-2	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		07/02/2024	RBC CAPITAL MARKETS	XXX	4,539,301	4,540,000		1.A FE
42225U-AD-6	HEALTHCARE REALTY HOLDINGS LP		07/10/2024	GOLDMAN SACHS & CO	XXX	736,029	765,000	11,900	2.B FE
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO		09/23/2024	CITIGROUP GLOBAL MKT	XXX	3,849,360	4,000,000	33,639	2.B FE
43813Y-AC-6	HONDA AUTO RECEIVABLES 2024-3 OWNER TRUS		08/09/2024	J.P. MORGAN SECURITI	XXX	1,214,809	1,215,000		1.A FE
448979-AD-6	HYUNDAI AUTO RECEIVABLES TRUST 2023-A		07/08/2024	GOLDMAN SACHS & CO	XXX	2,615,958	2,635,000	8,046	1.A FE
448984-AD-6	HYUNDAI AUTO LEASE SECURITIZATION TRUST		08/20/2024	BNP PARIBAS SEC CORP	XXX	8,864,783	8,865,000		1.A FE
44934Q-AB-7	HYUNDAI AUTO RECEIVABLES TRUST 2024-B		07/16/2024	CITIGROUP GLOBAL MKT	XXX	1,499,939	1,500,000		1.A FE
44934Q-AD-3	HYUNDAI AUTO RECEIVABLES TRUST 2024-B		07/16/2024	CITIGROUP GLOBAL MKT	XXX	1,009,848	1,010,000		1.A FE
46647P-CP-9	JPMORGAN CHASE & CO		09/23/2024	GOLDMAN SACHS & CO	XXX	3,318,105	3,500,000	286	1.E FE
49803X-AA-1	KITE REALTY GROUP LP		07/10/2024	U.S. BANCORP INVESTM	XXX	1,342,522	1,385,000	15,389	2.B FE
501044-DR-9	KROGER CO/THE		08/20/2024	WELLS FARGO SECS LLC	XXX	1,385,945	1,386,000		2.B FE
58013M-FL-3	MCDONALD'S CORP		08/21/2024	ING FINANCIAL MARKET	XXX	1,596,771	1,650,000	11,364	2.A FE
58769G-AB-9	MERCEDES-BENZ AUTO LEASE TRUST 2024-B		09/17/2024	MITSUBISHI UFJ SECS	XXX	3,149,898	3,150,000		1.A FE
58769G-AD-5	MERCEDES-BENZ AUTO LEASE TRUST 2024-B		09/17/2024	MITSUBISHI UFJ SECS	XXX	2,499,579	2,500,000		1.A FE
58770A-AC-7	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202		08/22/2024	VARIOUS	XXX	2,971,287	2,993,000	8,072	1.A FE
64831H-AM-5	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2023		08/28/2024	JPM SECURITIES-FIXED	XXX	2,599,677	2,552,613	13,628	1.A FE
65481D-AD-4	NISSAN AUTO LEASE TRUST 2024-B		07/17/2024	CITIGROUP GLOBAL MKT	XXX	3,499,984	3,500,000		1.A FE
682680-BA-0	ONEOK INC		08/21/2024	JANE STREET EXECUTIO	XXX	583,698	600,000	5,757	2.B FE
693475-BY-0	PNC FINANCIAL SERVICES GROUP INC/THE		07/18/2024	PNC BANK NA/PNC CAP	XXX	4,565,000	4,565,000		1.G FE
709599-BJ-2	PENSKE TRUCK LEASING CO LP / PTL FINANCE		07/09/2024	MORGAN STANLEY & CO	XXX	2,066,085	2,100,000	40,833	2.B FE
73328A-AB-5	PORSCHE INNOVATIVE LEASE OWNER TRUST 202		08/13/2024	BANC/AMERICA SECUR.L	XXX	4,999,902	5,000,000		1.A FE
75409U-AB-8	RATE MORTGAGE TRUST 2024-J3		09/27/2024	BANC/AMERICA SECUR.L	XXX	2,006,250	2,000,000	10,083	1.A FE
78398D-AB-3	SBNA AUTO LEASE TRUST 2024-C		09/09/2024	RBC CAPITAL MARKETS	XXX	3,249,770	3,250,000		1.A FE
83007C-AA-0	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL		08/14/2024	JPM SECURITIES-FIXED	XXX	1,168,000	1,168,000		2.C FE
87264A-BD-6	T-MOBILE USA INC		08/15/2024	BBVA/SECURITIES NY	XXX	2,544,672	2,600,000	32,771	2.B FE
89175J-AA-8	TOWD POINT MORTGAGE TRUST 2017-6		07/09/2024	CITIGROUP GLOBAL MKT	XXX	3,537,164	3,672,293	2,525	1.A FE
891943-AD-4	TOYOTA LEASE OWNER TRUST 2024-B		09/10/2024	JPM SECURITIES-FIXED	XXX	6,999,181	7,000,000		1.A FE
89236T-MJ-1	TOYOTA MOTOR CREDIT CORP		08/06/2024	J.P. MORGAN SECURITI	XXX	2,173,652	2,175,000		1.E FE
92939U-AL-0	WEC ENERGY GROUP INC		09/23/2024	CITIGROUP GLOBAL MKT	XXX	3,814,538	3,750,000	34,141	2.A FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING 1 LLC		08/23/2024	US BANKCORP INVESTME	XXX	1,597,212	1,590,998	2,051	1.A FE
981464-HU-7	WORLD FINANCIAL NETWORK CREDIT CARD MAST		08/05/2024	RBC CAPITAL MARKETS	XXX	2,499,939	2,500,000		1.A FE
98164C-AD-1	WORLD OMNI AUTO RECEIVABLES TRUST 2021-C		07/08/2024	VARIOUS	XXX	4,041,938	4,260,000	1,641	1.A FE
98164N-AB-1	WORLD OMNI AUTO RECEIVABLES TRUST 2024-C		08/13/2024	MITSUBISHI UFJ SECS	XXX	3,499,925	3,500,000		1.A FE
98164N-AD-7	WORLD OMNI AUTO RECEIVABLES TRUST 2024-C		08/13/2024	MITSUBISHI UFJ SECS	XXX	3,951,207	3,952,000		1.A FE
67077M-BC-1	NUTRIEN LTD	A	09/23/2024	PERSHING & COMPANY	XXX	3,856,313	3,750,000	50,375	2.B FE
78016H-ZX-1	ROYAL BANK OF CANADA	A	07/15/2024	RBC CAPITAL MARKETS	XXX	2,353,000	2,353,000		1.F FE
00774M-AB-1	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	D	08/15/2024	CITADEL SECS INST LL	XXX	3,197,931	3,300,000	8,365	2.A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06675D-CD-2	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	D	07/10/2024	BANC/AMERICA SECUR.L	XXX	991,210	1,000,000	22,369	1.D FE
15032F-AL-0	CEDAR FUNDING VII CLO LTD	D	08/06/2024	BMOCM/BONDS	XXX	1,375,000	1,375,000		1.A FE
38136R-AS-6	GOLDENTREE LOAN MANAGEMENT US CLO 14 LTD	D	07/08/2024	MORGAN STANLEY & CO	XXX	1,500,000	1,500,000		1.A FE
75888M-AN-0	REGATTA XIV FUNDING LTD	D	07/24/2024	JPM SECURITIES-FIXED	XXX	1,842,467	1,839,707		1.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						185,997,534	187,058,611	639,811	XXX
2509999997 – Subtotals - Bonds - Part 3						401,470,938	404,492,073	2,601,078	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						401,470,938	404,492,073	2,601,078	XXX
6009999999 – Totals						401,470,938	XXX	2,601,078	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36179U-Q7-0	GINNIE MAE II POOL		09/01/2024	PAYDOWN	XXX	41,504	41,504	44,565	41,882		(378)		(378)		41,504				1,383	04/01/2049	1.A
3622A2-TU-6	GINNIE MAE I POOL		09/01/2024	PAYDOWN	XXX	29,832	29,832	31,426	29,848		(16)		(16)		29,832				780	04/01/2025	1.A
38376M-6Y-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	147,391	147,391	141,127			6,264		6,264		147,391				1,811	02/01/2045	1.A
38378M-WF-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	7,532	7,532	7,553	7,532						7,532				75	08/01/2025	1.A
38380C-EJ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	13,162	13,162	13,993	13,577		(414)		(414)		13,162				221	03/01/2039	1.A
38380W-ZN-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	4,218	4,218	4,339	4,266		(48)		(48)		4,218				71	09/01/2046	1.A
38383Y-KX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	56,357	56,357	55,257			1,101		1,101		56,357				475	11/01/2046	1.A
38384D-ET-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	609,837	609,837	611,075			(1,239)		(1,239)		609,837				8,993	02/01/2059	1.A
38384D-GG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	94,239	94,239	94,058			180		180		94,239				1,314	09/01/2047	1.A
38384K-LK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		09/01/2024	PAYDOWN	XXX	467,915	467,915	461,993			5,922		5,922		467,915				6,496	12/01/2031	1.A
83162C-B3-6	UNITED STATES SMALL BUSINESS ADMINISTRAT		09/01/2024	PAYDOWN	XXX	120,089	120,089	129,978	127,123		(7,033)		(7,033)		120,089				3,940	03/01/2039	1.A
912797-KJ-5	UNITED STATES TREASURY BILL		08/27/2024	BMO-CHICAGO BRANCH	XXX	9,751,743	10,000,000	9,513,656			213,778		213,778		9,727,433		24,310	24,310		03/20/2025	1.B FE
912828-2N-9	UNITED STATES TREASURY NOTE/BOND		07/31/2024	MATURITY	XXX	4,500,000	4,500,000	4,471,523	4,497,386		2,614		2,614		4,500,000				95,625	07/31/2024	1.A
912828-D5-6	UNITED STATES TREASURY NOTE/BOND		08/15/2024	MATURITY	XXX	6,500,000	6,500,000	6,907,363	6,533,767		(33,767)		(33,767)		6,500,000				154,375	08/15/2024	1.A
912828-XX-3	UNITED STATES TREASURY NOTE/BOND		06/30/2024	MATURITY	XXX	1,000,000	1,000,000	995,664	999,668		332		332		1,000,000				20,000	06/30/2024	1.A
912828-Y8-7	UNITED STATES TREASURY NOTE/BOND		07/31/2024	MATURITY	XXX	29,000,000	29,000,000	30,163,809	29,213,509		(213,509)		(213,509)		29,000,000				507,500	07/31/2024	1.A
91282C-CL-3	UNITED STATES TREASURY NOTE/BOND		07/15/2024	MATURITY	XXX	15,400,000	15,400,000	15,402,494	15,400,464		(464)		(464)		15,400,000				57,750	07/15/2024	1.A
91282C-CX-7	UNITED STATES TREASURY NOTE/BOND		09/15/2024	MATURITY	XXX	4,000,000	4,000,000	3,980,482	3,995,333		4,667		4,667		4,000,000				15,000	09/15/2024	1.A
91282C-EX-5	UNITED STATES TREASURY NOTE/BOND		06/30/2024	MATURITY	XXX	7,775,000	7,775,000	7,757,081	7,770,374		4,626		4,626		7,775,000				233,250	06/30/2024	1.A
91282C-FA-4	UNITED STATES TREASURY NOTE/BOND		07/31/2024	MATURITY	XXX	28,000,000	28,000,000	27,821,719	27,945,348		54,652		54,652		28,000,000				840,000	07/31/2024	1.A
91282C-FG-1	UNITED STATES TREASURY NOTE/BOND		08/31/2024	MATURITY	XXX	3,000,000	3,000,000	2,984,766	2,994,858		5,142		5,142		3,000,000				97,500	08/31/2024	1.A
0109999999 – Bonds: U.S. Governments						110,518,819	110,767,076	111,593,921	99,574,935		42,410		42,410		110,494,509		24,310	24,310	2,046,559	XXX	XXX
Bonds: U.S. States, Territories and Possessions																					
56052A-D9-4	STATE OF MAINE COMMONWEALTH OF		09/19/2024	PERSHING & COMPANY	XXX	3,045,360	3,000,000	3,667,230	3,192,743		(97,739)		(97,739)		3,095,005		(49,645)	(49,645)	120,417	06/01/2025	1.C FE
57582R-D9-4	MASSACHUSETTS		09/19/2024	MORGAN STANLEY & CO.	XXX	1,424,682	1,400,000	1,712,424	1,494,890		(45,486)		(45,486)		1,449,404		(24,722)	(24,722)	85,361	07/01/2025	1.B FE
677523-AM-4	STATE OF OHIO OREGON SCHOOL BOARDS		09/19/2024	JPM SECURITIES-FIXED	XXX	4,073,182	3,995,000	4,683,845	4,278,217		(128,474)		(128,474)		4,149,743		(76,561)	(76,561)	226,938	08/01/2025	1.A FE
686053-DR-7	ASSOCIATION		06/30/2024	SINKING PAYMENT	XXX	247,037	247,037	287,673	265,396		(1,884)		(1,884)		263,512		(16,474)	(16,474)	13,656	06/30/2028	1.C FE
68609T-TC-2	STATE OF OREGON		09/23/2024	JPM SECURITIES-FIXED	XXX	1,751,625	1,730,000	2,109,839	1,834,672		(57,218)		(57,218)		1,777,454		(25,829)	(25,829)	77,610	05/01/2025	1.B FE
882724-VS-3	STATE OF TEXAS		09/19/2024	JPM SECURITIES-FIXED	XXX	2,016,300	2,000,000	2,271,740	2,112,576		(51,082)		(51,082)		2,061,494		(45,194)	(45,194)	90,889	08/01/2026	1.A FE
917542-WH-1	STATE OF UTAH		09/19/2024	MERRILL LYNCH PIERCE	XXX	2,646,176	2,600,000	3,187,912	2,785,608		(89,039)		(89,039)		2,696,569		(50,393)	(50,393)	158,528	07/01/2025	1.A FE
917542-WZ-1	STATE OF UTAH		09/19/2024	MERRILL LYNCH PIERCE	XXX	5,088,800	5,000,000	6,056,800	5,361,782		(173,587)		(173,587)		5,188,195		(99,395)	(99,395)	304,861	07/01/2025	1.A FE
93974D-MK-1	STATE OF WASHINGTON		09/19/2024	WELLS FARGO SECS LLC	XXX	2,240,442	2,225,000	2,660,900	2,339,541		(76,045)		(76,045)		2,263,495		(23,054)	(23,054)	126,392	02/01/2025	1.B FE
0509999999 – Bonds: U.S. States, Territories and Possessions						22,533,604	22,197,037	26,638,363	23,665,425		(720,554)		(720,554)		22,944,871		(411,267)	(411,267)	1,204,652	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
041431-VF-1	COUNTY OF ARLINGTON VA LAS VEGAS VALLEY WATER		08/01/2024	MATURITY	XXX	775,000	775,000	775,000	775,000						775,000				4,960	08/01/2024	1.A FE
517840-6N-9	DISTRICT		09/19/2024	MORGAN STANLEY & CO	XXX	3,043,080	3,000,000	3,562,530	3,193,162		(97,954)		(97,954)		3,095,208		(52,128)	(52,128)	120,417	06/01/2025	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
566897-WP-5	MARICOPA COUNTY UNIFIED SCHOOL DISTRICT		07/01/2024	MATURITY	XXX	1,700,000	1,700,000	1,970,980	1,727,284		(27,284)		(27,284)		1,700,000				85,000	07/01/2024	1.D FE
592112-TV-8	METROPOLITAN GOVERNMENT OF NASHVILLE & D		09/19/2024	WELLS FARGO SECS LLC	XXX	2,439,240	2,400,000	2,892,744	2,569,883		(81,485)		(81,485)		2,488,398		(49,158)	(49,158)	146,333	07/01/2025	1.B FE
592112-WF-9	METROPOLITAN GOVERNMENT OF NASHVILLE & D		09/19/2024	MORGAN STANLEY & CO	XXX	7,242,557	7,225,000	7,592,608	7,379,625		(111,174)		(111,174)		7,268,450		(25,894)	(25,894)	352,419	01/01/2025	1.B FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						15,199,877	15,100,000	16,793,862	15,644,954		(317,897)		(317,897)		15,327,056		(127,180)	(127,180)	709,129	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
29270C-2Q-7	ENERGY NORTHWEST		07/01/2024	MATURITY	XXX	1,000,000	1,000,000	1,164,890	1,016,807		(16,807)		(16,807)		1,000,000				50,000	07/01/2024	1.C FE
29270C-H2-4	ENERGY NORTHWEST		07/01/2024	MATURITY	XXX	1,595,000	1,595,000	1,880,122	1,632,918		(37,918)		(37,918)		1,595,000				79,750	07/01/2024	1.C FE
3128MD-AD-5	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	19,002	19,002	19,234	19,016		(14)		(14)		19,002				444	11/01/2026	1.A
3128MD-KL-6	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	26,947	26,947	26,972	26,949		(2)		(2)		26,947				446	11/01/2027	1.A
3128MF-E7-9	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	13,648	13,648	13,569	13,633		15		15		13,648				229	06/01/2032	1.A
3128MF-EM-6	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	11,835	11,835	12,020	11,863		(28)		(28)		11,835				237	08/01/2030	1.A
3128MF-GN-2	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	12,563	12,563	12,759	12,588		(25)		(25)		12,563				251	06/01/2029	1.A
3128MF-J9-0	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	13,681	13,681	13,897	13,721		(40)		(40)		13,681				274	12/01/2031	1.A
3128MF-QP-6	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	53,836	53,836	54,341	53,908		(72)		(72)		53,836				1,237	08/01/2033	1.A
3128MM-SR-5	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	16,889	16,889	17,174	16,926		(37)		(37)		16,889				333	10/01/2029	1.A
3128MM-TP-8	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	20,834	20,834	21,185	20,886		(52)		(52)		20,834				418	06/01/2030	1.A
3128MM-U3-5	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	13,197	13,197	13,424	13,230		(33)		(33)		13,197				265	05/01/2031	1.A
3128MM-VG-5	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	25,107	25,107	24,978	25,085		22		22		25,107				419	10/01/2031	1.A
3128MM-VM-2	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	10,330	10,330	10,270	10,319		11		11		10,330				172	11/01/2031	1.A
3128MM-W8-2	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	22,495	22,495	22,808	22,534		(39)		(39)		22,495				449	12/01/2032	1.A
3128MM-XF-5	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	22,592	22,592	22,793	22,615		(23)		(23)		22,592				457	02/01/2033	1.A
31307B-5M-8	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	30,419	30,419	30,447	30,422		(3)		(3)		30,419				510	05/01/2028	1.A
31307V-D3-7	FREDDIE MAC GOLD POOL		09/01/2024	PAYDOWN	XXX	19,630	19,630	19,908	19,674		(43)		(43)		19,630				392	12/01/2032	1.A
3130AG-WK-7	FEDERAL HOME LOAN BANKS		08/15/2024	MATURITY	XXX	6,000,000	6,000,000	5,985,900	5,998,185		1,815		1,815		6,000,000				90,000	08/15/2024	1.A
3130AS-ME-6	FEDERAL HOME LOAN BANKS		07/08/2024	MATURITY	XXX	775,000	775,000	773,497	774,601		399		399		775,000				23,250	07/08/2024	1.B FE
3132A8-MU-0	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	127,009	127,009	129,013	127,492		(483)		(483)		127,009				2,480	04/01/2031	1.A
3132A8-NT-2	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	33,080	33,080	33,614	33,218		(138)		(138)		33,080				676	08/01/2031	1.A
3132A8-Q8-5	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	55,931	55,931	56,808	56,154		(223)		(223)		55,931				1,108	03/01/2032	1.A
3132CJ-BR-3	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	597,470	597,470	605,312			(7,842)		(7,842)		597,470				13,413	08/01/2033	1.A
3132CJ-BZ-5	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	620,367	620,367	628,509			(8,142)		(8,142)		620,367				15,164	11/01/2033	1.A
3132DM-KC-8	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	46,839	46,839	50,755	47,510		(671)		(671)		46,839				1,569	03/01/2050	1.A
3132DV-LC-7	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	102,381	102,381	108,924	105,504		(3,123)		(3,123)		102,381				1,701	08/01/2050	1.A
3132DV-LF-0	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	73,734	73,734	78,388	76,081		(2,348)		(2,348)		73,734				1,224	10/01/2050	1.A
3133A4-BS-4	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	6,194	6,194	6,544	6,301		(106)		(106)		6,194				124	04/01/2050	1.A
3133A4-ST-4	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	21,543	21,543	22,329	21,715		(172)		(172)		21,543				359	05/01/2050	1.A
3133G9-AX-7	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	98,767	98,767	103,011	100,428		(1,661)		(1,661)		98,767				1,391	07/01/2035	1.A
3133GD-ZW-3	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	111,588	111,588	115,859	114,168		(2,580)		(2,580)		111,588				1,497	07/01/2036	1.A
3133GE-X4-5	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	88,969	88,969	91,791	90,454		(1,485)		(1,485)		88,969				1,186	09/01/2036	1.A
3133KG-6M-5	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	87,912	87,912	90,412	89,822		(1,911)		(1,911)		87,912				1,794	12/01/2049	1.A
3133KJ-4M-1	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	120,583	120,583	129,250	126,484		(5,901)		(5,901)		120,583				2,072	09/01/2050	1.A
3133KJ-MH-2	FREDDIE MAC POOL		09/01/2024	PAYDOWN	XXX	2,553	2,553	2,704	2,580		(27)		(27)		2,553				54	07/01/2050	1.A
3134H1-SF-1	FEDERAL HOME LOAN MORTGAGE CORP		09/09/2024	CALL 100	XXX	7,000,000	7,000,000	7,000,000							7,000,000				226,625	02/09/2027	1.B FE
3135G0-V7-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/02/2024	MATURITY	XXX	9,000,000	9,000,000	8,965,890	8,996,417		3,583		3,583		9,000,000				157,500	07/02/2024	1.A
3135G0-ZR-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/06/2024	MATURITY	XXX	1,500,000	1,500,000	1,576,110	1,506,713		(6,713)		(6,713)		1,500,000				39,375	09/06/2024	1.A
3136A9-V9-6	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	23,185	23,185	22,992	23,142		43		43		23,185				232	11/01/2042	1.A
3136AK-S4-6	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	275,440	275,440	270,168			5,272		5,272		275,440				3,246	01/01/2035	1.A
3136AN-6U-6	FANNIE MAE-ACES		09/01/2024	PAYDOWN	XXX	7,531	7,531	7,720	7,593		(62)		(62)		7,531				155	04/01/2027	1.A
3136AN-SB-4	FANNIE MAE-ACES		09/01/2024	VARIOUS	XXX	175,009	175,009	182,420	175,093		(84)		(84)		175,009				3,548	01/01/2025	1.A
3136AT-PN-8	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	19,539	19,539	20,366	19,975		(436)		(436)		19,539				454	09/01/2043	1.A
3136AV-6R-5	FANNIE MAE GRANTOR TRUST 2017-T1		09/01/2024	PAYDOWN	XXX	5,417	5,417	5,417	5,417						5,417				107	06/01/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AX-C4-5	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	15,570	15,570	16,402	15,937		(367)		(367)		15,570				309	06/01/2046	1.A
3136B2-TU-6	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	10,745	10,745	11,164	10,871		(126)		(126)		10,745				251	01/01/2047	1.A
3136B4-KB-3	FANNIE MAE-ACES		09/01/2024	PAYDOWN	XXX	31,828	31,828	33,410	32,691		(863)		(863)		31,828				683	02/01/2029	1.A
3136BL-KF-6	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	49,290	49,290	48,455	48,795		495		495		49,290				491	02/01/2052	1.A
3136BL-KK-5	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	114,644	114,644	115,051	114,906		(263)		(263)		114,644				1,538	02/01/2052	1.A
3136BM-JF-6	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	84,272	84,272	84,407	84,367		(95)		(95)		84,272				1,112	01/01/2039	1.A
3136BR-TV-9	FANNIE MAE REMICS		09/01/2024	PAYDOWN	XXX	47,345	47,345	47,271			74		74		47,345				197	03/01/2044	1.A
3137A1-AV-5	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	33,948	33,948	34,918	33,978		(30)		(30)		33,948				1,007	08/01/2025	1.A
3137AM-Q5-9	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	56,178	56,178	61,340	58,592		(2,414)		(2,414)		56,178				1,299	01/01/2041	1.A
3137AP-JB-7	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	13,847	13,847	14,067	13,875		(28)		(28)		13,847				162	03/01/2027	1.A
3137AR-HS-8	FREDDIE MAC REMICS		07/01/2024	PAYDOWN	XXX	3,296	3,296	3,259	3,294		2		2		3,296				34	02/01/2027	1.A
3137BC-FT-0	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	6,354	6,354	6,397	6,378		(24)		(24)		6,354				51	01/01/2040	1.A
3137BF-E9-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN	XXX	310,547	310,547	324,812	311,730		(1,183)		(1,183)		310,547				7,013	10/01/2024	1.A
3137BH-CY-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN	XXX	32,602	32,602	33,611	32,613		(11)		(11)		32,602				660	01/01/2025	1.A FE
3137BJ-V4-2	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	220,177	220,177	221,553	220,480		(303)		(303)		220,177				2,925	03/01/2026	1.A
3137BP-VZ-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN	XXX	20,954	20,954	21,373	20,962		(8)		(8)		20,954				315	04/01/2025	1.A FE
3137BV-XR-2	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	14,105	14,105	14,609	14,308		(204)		(204)		14,105				286	05/01/2043	1.A
3137F6-6V-4	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	63,066	63,066	63,835	63,482		(415)		(415)		63,066				420	05/01/2041	1.A
3137F7-T2-1	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	185,154	185,154	180,901	182,181		2,972		2,972		185,154				1,241	07/01/2039	1.A
3137FC-5R-1	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	87,259	87,259	83,987			3,272		3,272		87,259				1,256	08/01/2045	1.A
3137FJ-X7-9	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	46,051	46,051	50,253	47,706		(1,655)		(1,655)		46,051				1,210	03/01/2036	1.A
3137FK-R3-2	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	23,629	23,629	25,194	24,219		(590)		(590)		23,629				650	11/01/2046	1.A
3137FK-UN-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		09/01/2024	PAYDOWN	XXX	54,376	54,376	55,462	54,572		(197)		(197)		54,376				1,300	10/01/2027	1.A
3137H5-WR-4	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	75,298	75,298	74,922	75,005		293		293		75,298				877	02/01/2052	1.A
3137HC-QG-0	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	243,568	243,568	231,313			12,254		12,254		243,568				1,702	03/01/2044	1.A
3137HD-2A-7	FREDDIE MAC REMICS		09/01/2024	PAYDOWN	XXX	62,362	62,362	62,260			102		102		62,362				260	01/01/2044	1.A
3138E2-MD-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	16,502	16,502	16,796	16,520		(18)		(18)		16,502				329	01/01/2027	1.A
3138EH-JU-7	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	42,083	42,083	44,562	42,184		(101)		(101)		42,083				1,116	11/01/2026	1.A
3138EK-NU-5	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	25,601	25,601	26,009	25,637		(36)		(36)		25,601				514	11/01/2027	1.A
3138ER-CB-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	24,303	24,303	24,713	24,365		(62)		(62)		24,303				489	09/01/2031	1.A
3138L8-YR-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	2,486	2,486	2,453			7		7		2,486				48	02/01/2025	1.A
3138L9-V4-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	5,453	5,453	5,339	5,428		25		25		5,453				91	05/01/2025	1.A
3138LA-GP-8	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	74,752	74,752	75,814	74,988		(237)		(237)		74,752				1,682	06/01/2030	1.A
3138LA-LZ-0	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	33,133	33,133	34,018	33,352		(219)		(219)		33,133				756	09/01/2030	1.A
3138LD-C2-7	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	15,606	15,606	15,989	15,609		(3)		(3)		15,606				310	02/01/2026	1.A
3138LG-G8-3	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	35,243	35,243	34,274	34,953		290		290		35,243				732	12/01/2031	1.A
3138LG-JW-7	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	9,757	9,757	9,908	9,806		(49)		(49)		9,757				228	03/01/2032	1.A
3138LH-HD-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	43,658	43,658	44,175	43,818		(159)		(159)		43,658				1,005	02/01/2032	1.A
3138LJ-3Y-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	1,568	1,568	1,569	1,568						1,568				32	07/01/2029	1.A
3138LJ-D9-8	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	1,210	1,210	1,209							1,210				25	07/01/2029	1.A
3138LJ-UN-8	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	6,002	6,002	5,998	6,001		1		1		6,002				121	07/01/2029	1.A
3138WB-B6-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	16,885	16,885	17,144	16,916		(31)		(31)		16,885				337	03/01/2029	1.A
3138WD-HS-3	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	40,556	40,556	41,765	40,842		(285)		(285)		40,556				810	11/01/2029	1.A
3138WH-P4-8	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	36,835	36,835	36,633	36,801		34		34		36,835				601	08/01/2031	1.A
3138WJ-CB-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	36,605	36,605	36,422	36,570		36		36		36,605				620	10/01/2031	1.A
3138WK-R8-0	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	151,671	151,671	156,387	152,661		(990)		(990)		151,671				3,033	04/01/2032	1.A
3138YD-4J-5	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	32,503	32,503	32,452	32,495		8		8		32,503				541	05/01/2030	1.A
3140GV-2P-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	16,685	16,685	16,594	16,674		11		11		16,685				279	12/01/2032	1.A
3140J5-XZ-7	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	48,633	48,633	48,671	48,640		(7)		(7)		48,633				807	03/01/2031	1.A
3140J7-MD-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	41,881	41,881	41,913	41,885		(4)		(4)		41,881				700	03/01/2029	1.A
3140J7-MF-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	20,201	20,201	20,567	20,264		(63)		(63)		20,201				404	09/01/2030	1.A
3140J7-SZ-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	22,249	22,249	22,628	22,325		(76)		(76)		22,249				448	02/01/2032	1.A
3140J9-GJ-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	17,092	17,092	16,626	17,047		45		45		17,092				285	06/01/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140KE-QH-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	23,008	23,008	23,576	23,216		(208)		(208)		23,008				232	09/01/2035	1.A
3140KG-5R-0	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	13,619	13,619	14,311	13,915		(296)		(296)		13,619				207	08/01/2050	1.A
3140KG-SF-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	14,072	14,072	14,595	14,182		(111)		(111)		14,072				189	06/01/2035	1.A
3140KP-JP-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	10,391	10,391	10,745	10,578		(187)		(187)		10,391				139	09/01/2050	1.A
3140KT-T9-6	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	149,121	149,121	152,942	151,131		(2,010)		(2,010)		149,121				2,002	03/01/2036	1.A
3140QF-S2-6	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	51,908	51,908	54,714	52,807		(899)		(899)		51,908				861	11/01/2050	1.A
3140X5-QP-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	67,650	67,650	68,945	68,032		(382)		(382)		67,650				1,126	01/01/2035	1.A
3140X6-4H-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	77,516	77,516	82,010	79,295		(1,779)		(1,779)		77,516				1,547	11/01/2034	1.A
3140X6-XZ-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	8,575	8,575	9,056	8,696		(121)		(121)		8,575				174	06/01/2050	1.A
3140X7-2Z-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	52,242	52,242	54,324	52,829		(587)		(587)		52,242				707	09/01/2035	1.A
3140X7-4F-3	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	41,166	41,166	43,044	41,996		(830)		(830)		41,166				543	10/01/2035	1.A
3140X7-JL-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	209,627	209,627	218,339	212,361		(2,734)		(2,734)		209,627				2,795	07/01/2035	1.A
3140X8-PQ-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	19,518	19,518	20,415	19,895		(377)		(377)		19,518				257	11/01/2035	1.A
3140X8-W4-5	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	8,232	8,232	8,764	8,384		(153)		(153)		8,232				165	12/01/2050	1.A
3140X9-V5-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	51,976	51,976	54,007	52,976		(1,000)		(1,000)		51,976				688	02/01/2036	1.A
3140XE-CK-8	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	171,230	171,230	170,428	170,622		608		608		171,230				3,585	10/01/2033	1.A
3140XF-XG-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	39,098	39,098	39,507	39,395		(297)		(297)		39,098				929	02/01/2052	1.A
3140XF-ZZ-7	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	169,127	169,127	176,183	173,765		(4,638)		(4,638)		169,127				4,140	02/01/2052	1.A
3140XM-3Z-7	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	449,845	449,845	447,736			2,109		2,109		449,845				7,920	10/01/2033	1.A
3140XP-G2-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	457,589	457,589	455,444			2,145		2,145		457,589				7,208	03/01/2034	1.A
3140XP-G3-7	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	318,023	318,023	322,743			(4,721)		(4,721)		318,023				4,072	02/01/2034	1.A
31410L-UG-5	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	83,933	83,933	84,602	84,066		(133)		(133)		83,933				1,414	06/01/2032	1.A
31410L-V5-8	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	36,623	36,623	36,773	36,638		(15)		(15)		36,623				852	11/01/2027	1.A
31417G-3W-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	16,179	16,179	15,711	16,108		71		71		16,179				267	07/01/2028	1.A
31418B-XS-0	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	19,371	19,371	20,276	19,382		(11)		(11)		19,371				386	12/01/2025	1.A
31418C-PK-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	27,102	27,102	27,508	27,153		(51)		(51)		27,102				546	09/01/2032	1.A
31418C-WA-8	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	43,971	43,971	44,733	44,067		(96)		(96)		43,971				1,027	04/01/2033	1.A
31418D-BA-9	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	11,157	11,157	11,399	11,162		(5)		(5)		11,157				259	04/01/2034	1.A
31418D-EH-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	15,651	15,651	16,032	15,672		(21)		(21)		15,651				316	08/01/2029	1.A
31418D-MD-1	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	93,263	93,263	95,084	93,346		(84)		(84)		93,263				1,552	03/01/2035	1.A
31418D-N6-5	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	25,090	25,090	25,894	25,197		(106)		(106)		25,090				336	05/01/2035	1.A
31418D-RR-5	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	130,439	130,439	134,846	131,229		(790)		(790)		130,439				1,733	08/01/2035	1.A
31418D-RW-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	32,365	32,365	33,550	32,786		(421)		(421)		32,365				433	08/01/2050	1.A
31418D-TM-4	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	61,492	61,492	63,769	62,084		(592)		(592)		61,492				817	10/01/2035	1.A
31418D-UD-2	FANNIE MAE POOL		09/01/2024	PAYDOWN	XXX	116,925	116,925	121,328	118,337		(1,413)		(1,413)		116,925				1,560	11/01/2035	1.A
342816-H8-1	FLORIDA MUNICIPAL POWER AGENCY		09/19/2024	BAIRD ROBERT W & CO	XXX	2,937,508	2,805,000	3,112,063	3,004,658		(51,030)		(51,030)		2,953,628		(16,120)	(16,120)	135,965	10/01/2026	1.F FE
349515-G8-3	CITY OF FORT WORTH TX WATER & SEWER SYST		09/19/2024	BNY/SUNTRUST CAPITAL	XXX	1,033,870	1,000,000	1,243,720	1,093,507		(31,608)		(31,608)		1,061,899		(28,029)	(28,029)	54,861	02/15/2026	1.B FE
542691-EC-0	LONG ISLAND POWER AUTHORITY		09/19/2024	JANNEY MONTGOMERY SC	XXX	1,534,785	1,500,000	1,773,840	1,616,704		(50,214)		(50,214)		1,566,490		(31,705)	(31,705)	78,958	09/01/2025	1.F FE
59334D-HZ-0	COUNTY OF MIAMI-DADE FL WATER & SEWER SY		09/19/2024	JPM SECURITIES-FIXED	XXX	2,130,078	2,085,000	2,303,258	2,195,152		(44,851)		(44,851)		2,150,302		(20,224)	(20,224)	101,065	10/01/2026	1.D FE
594695-2L-1	STATE OF MICHIGAN TRUNK LINE REVENUE		09/19/2024	PERSHING & COMPANY	XXX	1,539,870	1,500,000	1,799,250	1,632,879		(50,981)		(50,981)		1,581,898		(42,028)	(42,028)	63,542	11/15/2025	1.C FE
61075T-UM-8	MONROE COUNTY INDUSTRIAL DEVELOPMENT COR		07/01/2024	MATURITY	XXX	1,200,000	1,200,000	1,415,736	1,227,793		(27,793)		(27,793)		1,200,000				60,000	07/01/2024	1.D FE
64461X-CV-5	NEW HAMPSHIRE HEALTH AND EDUCATION FACIL		07/01/2024	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,250	07/01/2024	1.E FE
64990A-DS-1	NEW YORK STATE DORMITORY AUTHORITY		09/19/2024	PERSHING & COMPANY	XXX	1,803,921	1,785,000	2,091,163	1,885,851		(60,063)		(60,063)		1,825,788		(21,867)	(21,867)	90,490	03/15/2026	1.B FE
704612-EJ-5	PEACE RIVER MANASOTA REGIONAL WATER SUPP		09/19/2024	JANNEY MONTGOMERY SC	XXX	1,021,790	1,000,000	1,221,010	1,078,776		(32,298)		(32,298)		1,046,477		(24,687)	(24,687)	48,472	10/01/2025	1.C FE
73474T-AB-6	PORT OF MORROW OR		09/01/2024	MATURITY	XXX	1,000,000	1,000,000	1,024,890	1,002,410		(2,410)		(2,410)		1,000,000				32,210	09/01/2024	1.C FE
786091-AG-3	COUNTY OF SACRAMENTO CA		08/01/2024	CALL 100	XXX	120,000	120,000	140,794	124,573		(1,648)		(1,648)		122,925		(2,925)	(2,925)	8,700	08/01/2025	1.E FE
791638-D6-3	CITY OF ST LOUIS MO AIRPORT REVENUE		07/01/2024	MATURITY	XXX	3,000,000	3,000,000	3,375,600	3,068,995		(68,995)		(68,995)		3,000,000				150,000	07/01/2024	1.C FE
79574C-BR-3	SALT RIVER PROJECT AGRICULTURAL IMPROVEM		09/19/2024	BNY/SUNTRUST CAPITAL	XXX	2,697,974	2,615,000	3,154,291	2,849,325		(84,134)		(84,134)		2,765,192		(67,218)	(67,218)	159,442	01/01/2026	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
84247P-JE-2	SOUTHERN CALIFORNIA PUBLIC POWER AUTHORITY		08/30/2024	CALL 100	XXX	1,000,000	1,000,000	1,082,540	1,006,442		(6,442)		(6,442)		1,000,000				50,140	07/01/2029	1.D FE
89602N-VL-5	TRIBOROUGH BRIDGE & TUNNEL AUTHORITY		09/23/2024	CALL 103.295	XXX	1,032,950	1,000,000	1,278,520	1,199,742		(14,556)		(14,556)		1,185,186		(185,186)	(185,186)	79,578	11/15/2032	1.D FE
915115-5X-3	PERMANENT UNIVERSITY FUND - UNIVERSITY OF VIRGINIA		09/19/2024	MORGAN STANLEY & CO	XXX	2,673,264	2,630,000	3,180,275	2,815,668		(89,053)		(89,053)		2,726,615		(53,352)	(53,352)	160,357	07/01/2025	1.A FE
92778V-FG-8	VIRGINIA COLLEGE BUILDING AUTHORITY		09/19/2024	WELLS FARGO SECS LLC	XXX	4,268,084	3,940,000	4,523,081	4,376,540		(74,262)		(74,262)		4,302,279		(34,195)	(34,195)	223,814	02/01/2028	1.B FE
92818J-BF-3	VIRGINIA PUBLIC SCHOOL AUTHORITY		09/19/2024	PERSHING & COMPANY	XXX	2,667,226	2,635,000	3,213,751	2,789,704		(86,297)		(86,297)		2,703,408		(36,181)	(36,181)	122,601	04/15/2025	1.B FE
97709T-BR-6	STATE OF WISCONSIN ENVIRONMENTAL IMPROVEMENT		09/19/2024	RBC CAPITAL MARKETS	XXX	1,318,993	1,300,000	1,569,191	1,388,398		(44,858)		(44,858)		1,343,540		(24,547)	(24,547)	52,181	06/01/2025	1.A FE
97709T-CQ-7	STATE OF WISCONSIN ENVIRONMENTAL IMPROVEMENT		09/19/2024	JPM SECURITIES-FIXED	XXX	1,527,063	1,505,000	1,768,089	1,605,721		(51,101)		(51,101)		1,554,620		(27,557)	(27,557)	60,409	06/01/2025	1.A FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						71,254,134	70,366,758	76,639,743	62,654,261		(972,008)		(972,008)		71,837,005		(615,821)	(615,821)	2,582,198	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00218K-AA-1	ARI FLEET LEASE TRUST 2024-A		09/16/2024	PAYDOWN	XXX	626,408	626,408	626,408							626,408				17,401	03/17/2025	1.C FE
00912X-AN-4	AIR LEASE CORP		09/15/2024	MATURITY	XXX	257,000	257,000	274,149	259,923		(2,923)		(2,923)		257,000				10,923	09/15/2024	2.B FE
00914A-AP-7	AIR LEASE CORP		08/18/2024	MATURITY	XXX	1,050,000	1,050,000	1,042,913	1,048,493		1,507		1,507		1,050,000				8,400	08/18/2024	2.B FE
02008F-AB-0	ALLY AUTO RECEIVABLES TRUST 2024-1		09/15/2024	PAYDOWN	XXX	296,185	296,185	296,159			26		26		296,185				7,966	12/15/2026	1.A FE
02008J-AC-0	ALLY AUTO RECEIVABLES TRUST 2022-1		09/15/2024	PAYDOWN	XXX	102,987	102,987	101,535			1,452		1,452		102,987				1,701	11/15/2026	1.A FE
025816-BR-9	AMERICAN EXPRESS CO		09/30/2024	CALL 100	XXX	3,000,000	3,000,000	2,998,110	2,999,756		219		219		2,999,976		24	24	82,500	10/30/2024	1.F FE
025816-CG-2	AMERICAN EXPRESS CO		07/01/2024	CALL 100	XXX	895,000	895,000	926,976	900,727		(5,727)		(5,727)		895,000				20,573	07/30/2024	1.F FE
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES XI LL		09/20/2024	PAYDOWN	XXX	318,849	318,849	318,303			547		547		318,849				8,523	06/21/2028	1.A FE
048303-CF-6	ATLANTIC CITY ELECTRIC CO		09/01/2024	MATURITY	XXX	1,203,000	1,203,000	1,200,786	1,202,339		661		661		1,203,000				40,601	09/01/2024	1.F FE
05223H-AA-0	AUSTIN FAIRMONT HOTEL TRUST 2019-FAIR		07/15/2024	PAYDOWN	XXX	240,000	240,000	236,550	237,269		2,731		2,731		240,000				9,126	09/15/2032	1.A FE
05526D-AZ-8	BAT CAPITAL CORP		08/15/2024	MATURITY	XXX	2,285,000	2,285,000	2,236,750	2,274,813		10,187		10,187		2,285,000				73,623	08/15/2024	2.A FE
05608U-AA-6	BX TRUST 2022-GPA		07/15/2024	PAYDOWN	XXX	1,190	1,190	1,185	1,185		5		5		1,190				53	08/15/2039	1.A
05611U-AB-9	BMW VEHICLE LEASE TRUST 2024-1		09/25/2024	PAYDOWN	XXX	169,786	169,786	169,782			3		3		169,786				4,850	07/27/2026	1.A FE
06051G-JG-5	BANK OF AMERICA CORP		09/25/2024	CALL 100	XXX	2,270,000	2,270,000	2,228,874	2,250,351		8,234		8,234		2,258,585		11,415	11,415	22,269	09/25/2025	1.G FE
06054Y-AB-3	BANK OF AMERICA AUTO TRUST 2023-2		09/15/2024	PAYDOWN	XXX	575,219	575,219	577,016			(1,798)		(1,798)		575,219				16,905	08/17/2026	1.A FE
06406H-CX-5	BANK OF NEW YORK MELLON CORP/THE		09/11/2024	MATURITY	XXX	1,550,000	1,550,000	1,604,437	1,554,556		(4,556)		(4,556)		1,550,000				50,375	09/11/2024	1.F FE
08162C-AB-6	BENCHMARK 2018-B6 MORTGAGE TRUST		09/01/2024	PAYDOWN	XXX	17,564	17,564	17,642	17,636		(72)		(72)		17,564				530	10/01/2051	1.A
092113-AU-3	BLACK HILLS CORP		08/23/2024	MATURITY	XXX	3,790,000	3,790,000	3,790,000	3,790,000						3,790,000				39,302	08/23/2024	2.A FE
10103D-AB-2	BOSTON MEDICAL CENTER CORP		09/26/2024	WELLS FARGO SECS LLC	XXX	387,346	405,000	405,000	405,000						405,000		(17,654)	(17,654)	19,628	07/01/2028	2.B FE
117043-AS-8	BRUNSWICK CORP/DE		08/18/2024	MATURITY	XXX	250,000	250,000	249,705	249,937		63		63		250,000				2,125	08/18/2024	2.B FE
12511J-AB-1	CCG RECEIVABLES TRUST 2022-1		09/14/2024	PAYDOWN	XXX	204,948	204,948	204,945	204,946		2		2		204,948				5,329	07/16/2029	1.A FE
126408-HB-2	CSX CORP		08/01/2024	MATURITY	XXX	1,000,000	1,000,000	1,022,250	1,001,121		(1,121)		(1,121)		1,000,000				34,000	08/01/2024	1.G FE
12660D-AC-1	CNH EQUIPMENT TRUST 2022-A		09/15/2024	PAYDOWN	XXX	87,533	87,533	87,527	87,531		2		2		87,533				1,732	07/15/2027	1.A FE
126650-CF-5	CVS HEALTH CORP		08/12/2024	MATURITY	XXX	1,000,000	1,000,000	1,009,200	1,000,527		(527)		(527)		1,000,000				33,750	08/12/2024	2.B FE
126650-DE-7	CVS HEALTH CORP		08/15/2024	MATURITY	XXX	3,000,000	3,000,000	2,984,550	2,997,963		2,037		2,037		3,000,000				78,750	08/15/2024	2.B FE
14043G-AB-0	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST		07/15/2024	PAYDOWN	XXX	53,414	53,414	53,411	53,413		1		1		53,414				1,165	09/15/2025	1.A FE
14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST		09/15/2024	PAYDOWN	XXX	388,312	388,312	379,878			8,434		8,434		388,312				6,147	04/15/2027	1.A FE
14315F-AE-7	CARMAX AUTO OWNER TRUST 2020-3		07/15/2024	PAYDOWN	XXX	122,044	122,044	123,264	122,152		(108)		(108)		122,044				548	03/16/2026	1.A FE
14317D-AC-4	CARMAX AUTO OWNER TRUST 2021-3		09/15/2024	PAYDOWN	XXX	378,480	378,480	373,099	377,328		1,152		1,152		378,480				1,390	06/15/2026	1.A FE

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14317H-AC-5	CARMAX AUTO OWNER TRUST 2022-2		09/15/2024	PAYDOWN	XXX	489,190	489,190	489,116	489,167		23		23		489,190				11,404	02/16/2027	1.A FE
14317J-AD-9	CARMAX AUTO OWNER TRUST 2021-4		09/15/2024	PAYDOWN	XXX	64,360	64,360	64,353	64,359		1		1		64,360				241	09/15/2026	1.A FE
14318X-AB-1	CARMAX AUTO OWNER TRUST 2023-4		09/15/2024	PAYDOWN	XXX	542,508	542,508	545,305			(2,797)		(2,797)		542,508				16,539	12/15/2026	1.A FE
14687K-AC-0	CARVANA AUTO RECEIVABLES TRUST 2021-P4		09/10/2024	PAYDOWN	XXX	554,443	554,443	538,394			16,049		16,049		554,443				3,041	01/11/2027	1.A FE
15089Q-AR-5	CELANESE US HOLDINGS LLC		07/05/2024	MATURITY	XXX	1,000,000	1,000,000	999,870	999,965		35		35		1,000,000				59,000	07/05/2024	2.C FE
16144B-AB-4	CHASE AUTO OWNER TRUST 2024-1		09/25/2024	PAYDOWN	XXX	144,803	144,803	144,791			12		12		144,803				3,467	04/26/2027	1.A FE
16144C-AB-2	CHASE AUTO OWNER TRUST 2024-2		09/25/2024	PAYDOWN	XXX	1,292,749	1,292,749	1,292,702			47		47		1,292,749				28,402	05/26/2027	1.A FE
17331K-AB-5	CITIZENS AUTO RECEIVABLES TRUST 2023-1		09/15/2024	PAYDOWN	XXX	178,155	178,155	178,573			(418)		(418)		178,155				5,477	07/15/2026	1.A FE
23292G-AC-7	DLLST 2022-1 LLC		08/20/2024	PAYDOWN	XXX	279,573	279,573	279,533	279,567		7		7		279,573				5,546	01/21/2025	1.A FE
23312J-AC-7	DBJPM 2017-C6 MORTGAGE TRUST		09/01/2024	PAYDOWN	XXX	1,463,628	1,463,628	1,439,730	1,441,683		21,945		21,945		1,463,628				35,855	06/01/2050	1.A
233262-AC-8	DLLAD 2021-1 LLC		09/20/2024	PAYDOWN	XXX	351,995	351,995	333,075	344,885		7,110		7,110		351,995				1,501	09/21/2026	1.A FE
23345F-AC-6	DLLMT 2021-1 LLC		09/20/2024	PAYDOWN	XXX	553,532	553,532	526,656	546,121		7,411		7,411		553,532				3,689	07/21/2025	1.A FE
233868-AB-4	DAIMLER TRUCKS RETAIL TRUST 2023-1		09/15/2024	PAYDOWN	XXX	249,895	249,895	250,207			(312)		(312)		249,895				7,367	09/15/2025	1.A FE
233874-AB-2	DAIMLER TRUCKS RETAIL TRUST 2024-1		09/15/2024	PAYDOWN	XXX	164,844	164,844	164,841			4		4		164,844				3,616	04/15/2026	1.A FE
24702C-AE-4	DELL EQUIPMENT FINANCE TRUST 2022-2		09/22/2024	PAYDOWN	XXX	421,729	421,729	421,646	421,693		36		36		421,729				11,459	07/22/2027	1.A FE
254687-CX-2	WALT DISNEY CO/THE		07/15/2024	MATURITY	XXX	1,100,000	1,100,000	1,408,411	1,137,960		(37,960)		(37,960)		1,100,000				104,500	07/15/2024	1.G FE
254687-FK-7	WALT DISNEY CO/THE		08/30/2024	MATURITY	XXX	3,580,000	3,580,000	3,641,334	3,591,097		(11,097)		(11,097)		3,580,000				62,650	08/30/2024	1.G FE
256677-AJ-4	DOLLAR GENERAL CORP		09/20/2024	MATURITY	XXX	6,805,000	6,805,000	6,798,671	6,802,673		2,327		2,327		6,805,000				289,213	09/20/2024	2.B FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE TRUST 2022-		09/01/2024	PAYDOWN	XXX	65,143	65,143	64,872	64,931		212		212		65,143				1,846	04/01/2067	1.A FE
345286-AC-2	FORD CREDIT AUTO OWNER TRUST 2022-A		09/15/2024	PAYDOWN	XXX	367,262	367,262	365,738	366,916		346		346		367,262				3,164	06/15/2026	1.A FE
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST 2022-B		09/15/2024	PAYDOWN	XXX	617,630	617,630	617,597	617,619		11		11		617,630				15,431	09/15/2026	1.A FE
36169K-AA-4	GCAT 2022-NQM2 TRUST		09/01/2024	PAYDOWN	XXX	56,632	56,632	56,368	56,425		206		206		56,632				1,547	02/01/2067	1.A FE
362541-AD-6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		09/20/2024	PAYDOWN	XXX	91,629	91,629	91,446			183		183		91,629				2,475	04/20/2026	1.A FE
362585-AC-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		09/16/2024	PAYDOWN	XXX	389,065	389,065	381,724			7,341		7,341		389,065				6,021	02/16/2027	1.A FE
362590-AD-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		07/16/2024	PAYDOWN	XXX	1,255,742	1,255,742	1,255,728	1,255,741		1		1		1,255,742				4,249	01/16/2026	1.A FE
36260K-AD-6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		09/16/2024	PAYDOWN	XXX	726,166	726,166	725,970	726,148		18		18		726,166				2,582	02/17/2026	1.A FE
36265W-AD-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		09/16/2024	PAYDOWN	XXX	489,298	489,298	489,294	489,297		1		1		489,298				11,974	04/16/2027	1.A FE
36269F-AA-4	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		07/22/2024	PAYDOWN	XXX	139,990	139,990	139,990							139,990				3,388	02/20/2025	1.C FE
36269F-AB-2	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		09/20/2024	PAYDOWN	XXX	367,946	367,946	367,907			39		39		367,946				10,409	06/22/2026	1.A FE
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE		07/08/2024	MATURITY	XXX	1,500,000	1,500,000	1,603,840	1,504,078		(4,078)		(4,078)		1,500,000				57,750	07/08/2024	2.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		09/29/2024	CALL 100	XXX	4,000,000	4,000,000	3,873,560	3,925,476		31,082		31,082		3,956,558		43,442	43,442	130,880	09/29/2025	2.A FE
38141G-YE-8	GOLDMAN SACHS GROUP INC/THE		08/10/2024	CALL 100	XXX	1,825,000	1,825,000	1,825,000	1,825,000						1,825,000				72,179	09/10/2024	1.F FE
39573A-AB-8	GREENSTATE AUTO RECEIVABLES TRUST 2024-1		09/15/2024	PAYDOWN	XXX	896,814	896,814	896,768			46		46		896,814				22,934	08/16/2027	1.A FE
41284N-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-A		07/15/2024	PAYDOWN	XXX	89,694	89,694	89,673	89,693		1		1		89,694				194	04/15/2026	1.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
41285A-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-B		09/15/2024	PAYDOWN	XXX	30,704	30,704	30,700	30,704		1		1		30,704				114	11/16/2026	1.A FE
437918-AB-1	HONDA AUTO RECEIVABLES 2024-1 OWNER TRUS		09/15/2024	PAYDOWN	XXX	400,111	400,111	400,074			37		37		400,111				12,153	09/15/2026	1.A FE
43815P-AC-3	HONDA AUTO RECEIVABLES 2022-2 OWNER TRUS		09/18/2024	PAYDOWN	XXX	79,743	79,743	78,631			1,112		1,112		79,743				1,488	07/20/2026	1.A FE
446144-AA-5	HUNTINGTON AUTO TRUST 2024-1		07/15/2024	PAYDOWN	XXX	98,450	98,450	98,450							98,450				2,215	02/18/2025	1.D FE
446144-AC-1	HUNTINGTON AUTO TRUST 2024-1		09/15/2024	PAYDOWN	XXX	2,261,395	2,261,395	2,261,211			183		183		2,261,395				62,528	03/15/2027	1.A FE
44891R-AD-2	HYUNDAI AUTO RECEIVABLES TRUST 2020-C		09/15/2024	PAYDOWN	XXX	456,752	456,752	456,599	456,733		19		19		456,752				1,490	11/16/2026	1.A FE
448973-AB-3	HYUNDAI AUTO RECEIVABLES TRUST 2024-A		09/15/2024	PAYDOWN	XXX	46,940	46,940	46,939			1		1		46,940				1,207	04/15/2027	1.A FE
448973-AC-1	HYUNDAI AUTO RECEIVABLES TRUST 2024-A		09/16/2024	PAYDOWN	XXX	27,737	27,737	27,737							27,737				798	04/15/2027	1.A FE
448978-AD-8	HYUNDAI AUTO LEASE SECURITIZATION TRUST		09/15/2024	PAYDOWN	XXX	450,965	450,965	450,951	450,960		5		5		450,965				13,233	10/15/2025	1.A FE
44918M-AD-2	HYUNDAI AUTO RECEIVABLES TRUST 2022-B		09/15/2024	PAYDOWN	XXX	56,380	56,380	55,587			793		793		56,380				1,049	11/16/2026	1.A FE
44933L-AD-5	HYUNDAI AUTO RECEIVABLES TRUST 2021-A		09/15/2024	PAYDOWN	XXX	573,379	573,379	551,698			21,681		21,681		573,379				1,895	05/17/2027	1.A FE
458140-BL-3	INTEL CORP		07/03/2024	CITIBANK, NA	XXX	610,504	675,000	674,386	674,463		12		12		674,475		(63,971)	(63,971)	24,150	03/25/2040	1.G FE
46654U-BC-8	JP MORGAN MORTGAGE TRUST 2022-3		09/01/2024	PAYDOWN	XXX	71,982	71,982	67,708			4,274		4,274		71,982				879	08/01/2052	1.A FE
47787J-AC-2	JOHN DEERE OWNER TRUST 2022		09/15/2024	PAYDOWN	XXX	142,767	142,767	142,736	142,757		10		10		142,767				2,202	09/15/2026	1.A FE
47789Q-AC-4	JOHN DEERE OWNER TRUST 2021-B		09/15/2024	PAYDOWN	XXX	301,975	301,975	297,115	98,744		4,852		4,852		301,975				871	03/16/2026	1.A FE
50117B-AA-8	KUBOTA CREDIT OWNER TRUST 2024-1		09/16/2024	PAYDOWN	XXX	450,783	450,783	450,783							450,783				12,267	02/18/2025	1.D FE
50117E-AC-8	KUBOTA CREDIT OWNER TRUST 2022-1		09/15/2024	PAYDOWN	XXX	246,803	246,803	240,749			6,054		6,054		246,803				3,298	10/15/2026	1.A FE
501689-AB-9	LAD AUTO RECEIVABLES TRUST 2024-1		09/15/2024	PAYDOWN	XXX	350,074	350,074	350,060			15		15		350,074				9,591	11/16/2026	1.A FE
55286T-AB-1	M&T BANK AUTO RECEIVABLES TRUST 2024-1		09/15/2024	PAYDOWN	XXX	1,658,692	1,658,692	1,658,687			5		5		1,658,692				38,206	02/17/2032	1.A FE
579780-AM-9	MCCORMICK & CO INC/MD		08/15/2024	MATURITY	XXX	1,500,000	1,500,000	1,513,380	1,502,770		(2,770)		(2,770)		1,500,000				47,250	08/15/2024	2.B FE
58770A-AC-7	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202		09/15/2024	PAYDOWN	XXX	41,692	41,692	41,390			302		302		41,692				418	11/15/2027	1.A FE
61764P-BU-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		09/01/2024	PAYDOWN	XXX	191,302	191,302	189,374	189,537		1,765		1,765		191,302				4,953	12/01/2047	1.A
64831H-AM-5	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2023		09/01/2024	PAYDOWN	XXX	56,141	56,141	57,176			(1,035)		(1,035)		56,141				321	10/01/2063	1.A FE
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/01/2024	MATURITY	XXX	500,000	500,000	501,270	500,418		(418)		(418)		500,000				21,275	09/01/2024	2.A FE
65480J-AB-6	NISSAN AUTO RECEIVABLES 2022-B OWNER TRU		08/15/2024	PAYDOWN	XXX	936,710	936,710	936,678	936,702		9		9		936,710				25,961	08/15/2025	1.A FE
65480J-AC-4	NISSAN AUTO RECEIVABLES 2022-B OWNER TRU		09/15/2024	PAYDOWN	XXX	274,854	274,854	274,797	274,829		25		25		274,854				8,889	05/17/2027	1.A FE
65480L-AD-7	NISSAN AUTO LEASE TRUST 2022-A		07/15/2024	PAYDOWN	XXX	197,511	197,511	197,509	197,511						197,511				4,390	05/15/2025	1.A FE
65480L-AE-5	NISSAN AUTO LEASE TRUST 2022-A		09/15/2024	PAYDOWN	XXX	2,400,000	2,400,000	2,399,732	2,399,886		114		114		2,400,000				58,773	07/15/2027	1.A FE
67118T-AA-2	OBX 2024-NQM4 TRUST		09/01/2024	PAYDOWN	XXX	114,474	114,474	114,472			2		2		114,474				3,539	01/01/2064	1.A FE
693506-BQ-9	PPG INDUSTRIES INC		08/15/2024	MATURITY	XXX	1,600,000	1,600,000	1,578,656	1,594,271		5,729		5,729		1,600,000				38,400	08/15/2024	2.A FE
69371R-Q2-5	PACCAR FINANCIAL CORP		08/15/2024	MATURITY	XXX	5,000,000	5,000,000	4,988,950	4,998,559		1,441		1,441		5,000,000				107,500	08/15/2024	1.E FE
69371R-R4-0	PACCAR FINANCIAL CORP		08/09/2024	MATURITY	XXX	1,000,000	1,000,000	999,460	999,890		110		110		1,000,000				5,000	08/09/2024	1.E FE
714046-AL-3	REVVITY INC		09/15/2024	MATURITY	XXX	4,625,000	4,625,000	4,445,607	4,570,027		54,973		54,973		4,625,000				39,313	09/15/2024	2.B FE
78397X-AB-0	SFS AUTO RECEIVABLES SECURITIZATION TRUS		09/20/2024	PAYDOWN	XXX	250,503	250,503	250,497			6		6		250,503				4,688	10/20/2027	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78414S-AC-8	SBNA AUTO LEASE TRUST 2024-A SFS AUTO RECEIVABLES		09/20/2024	PAYDOWN	XXX	557,529	557,529	557,507			22		22		557,529				15,125	01/20/2026	1.A FE
78435V-AB-8	SECURITIZATION TRUS		09/20/2024	PAYDOWN	XXX	415,725	415,725	415,433			292		292		415,725				11,117	06/21/2027	1.A FE
78436T-AB-2	SBNA AUTO LEASE TRUST 2023-A		09/20/2024	PAYDOWN	XXX	105,573	105,573	106,146			(573)		(573)		105,573				3,340	04/20/2026	1.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		09/30/2024	CALL 100.199689	XXX	132,264	132,000	131,932			39		39		131,971		29	29	8,123	03/01/2025	2.A FE
79466L-AG-9	SALESFORCE INC		07/15/2024	MATURITY	XXX	895,000	895,000	894,544	894,918		82		82		895,000				5,594	07/15/2024	1.E FE
808513-BB-0	CHARLES SCHWAB CORP/THE		07/30/2024	BANC/AMERICA SECUR.L	XXX	2,580,500	2,600,000	2,571,296			9,829		9,829		2,581,125		(625)	(625)	38,523	03/24/2025	1.F FE
824348-BQ-8	SHERWIN-WILLIAMS CO/THE		08/08/2024	MATURITY	XXX	320,000	320,000	319,866	319,958		42		42		320,000				12,960	08/08/2024	2.B FE
88166V-AB-2	TESLA AUTO LEASE TRUST 2024-A TOWD POINT MORTGAGE TRUST 2017-1		09/20/2024	PAYDOWN	XXX	468,669	468,669	468,625			43		43		468,669				12,877	06/22/2026	1.A FE
89173F-AB-6	TOWD POINT MORTGAGE TRUST 2017-6		09/01/2024	PAYDOWN	XXX	334,956	334,956	326,844			8,112		8,112		334,956				4,811	10/01/2056	1.A FE
89175J-AA-8	TOWD POINT MORTGAGE TRUST 2018-3		09/01/2024	PAYDOWN	XXX	249,037	249,037	239,874			9,164		9,164		249,037				927	10/01/2057	1.A FE
89175M-AA-1	TOWD POINT MORTGAGE TRUST 2018-6		09/01/2024	PAYDOWN	XXX	112,208	112,208	108,087			4,120		4,120		112,208				1,755	05/01/2058	1.A FE
89176L-AA-2	TOWD POINT MORTGAGE TRUST 2020-2		09/01/2024	PAYDOWN	XXX	94,016	94,016	94,075	94,067		(51)		(51)		94,016				2,318	03/01/2058	1.A
89176U-AN-4	TOWD POINT MORTGAGE TRUST 2020-1		09/01/2024	PAYDOWN	XXX	78,336	78,336	69,303			9,033		9,033		78,336				541	04/01/2060	1.A FE
89178W-AU-2	TOYOTA AUTO RECEIVABLES 2022-C OWNER TRU		09/01/2024	PAYDOWN	XXX	175,745	175,745	164,404			11,341		11,341		175,745				753	01/01/2060	1.A FE
89231C-AB-3	TOYOTA AUTO RECEIVABLES 2022-C OWNER TRU		07/15/2024	PAYDOWN	XXX	102,652	102,652	102,642	102,650		2		2		102,652				2,293	08/15/2025	1.A FE
89231C-AD-9	TOYOTA AUTO RECEIVABLES 2022-C OWNER TRU		09/15/2024	PAYDOWN	XXX	318,851	318,851	318,797	318,829		22		22		318,851				8,361	04/15/2027	1.A FE
89236T-JN-6	TOYOTA MOTOR CREDIT CORP		09/13/2024	MATURITY	XXX	535,000	535,000	534,749	534,941		59		59		535,000				3,344	09/13/2024	1.E FE
89236T-KG-9	TOYOTA MOTOR CREDIT CORP		09/20/2024	MATURITY	XXX	2,750,000	2,750,000	2,749,890	2,749,960		40		40		2,750,000				121,000	09/20/2024	1.E FE
89236X-AD-8	TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU		09/15/2024	PAYDOWN	XXX	228,584	228,584	228,526	228,579		5		5		228,584				750	01/15/2026	1.A FE
89238G-AB-7	TOYOTA LEASE OWNER TRUST 2024-A		09/20/2024	PAYDOWN	XXX	517,742	517,742	517,698			44		44		517,742				13,623	07/20/2026	1.A FE
89238J-AC-9	TOYOTA AUTO RECEIVABLES 2021-D OWNER TRU		09/15/2024	PAYDOWN	XXX	578,358	578,358	563,944			14,414		14,414		578,358				2,055	04/15/2026	1.A FE
89239K-AC-5	TOYOTA AUTO RECEIVABLES 2022-A OWNER TRU		09/15/2024	PAYDOWN	XXX	233,582	233,582	233,543	233,573		9		9		233,582				1,916	06/15/2026	1.A FE
92538C-AA-9	VERUS SECURITIZATION TRUST 2020-5		09/01/2024	PAYDOWN	XXX	85,093	85,093	82,433	83,210		1,882		1,882		85,093				705	05/01/2065	1.A FE
92538N-AA-5	VERUS SECURITIZATION TRUST 2022-4		09/01/2024	PAYDOWN	XXX	73,957	73,957	73,957	73,957						73,957				2,204	04/01/2067	1.A FE
928563-AH-8	VMWARE LLC		08/15/2024	MATURITY	XXX	5,865,000	5,865,000	5,862,185	5,864,416		584		584		5,865,000				58,650	08/15/2024	2.C FE
92866E-AA-7	VOLKSWAGEN AUTO LEASE TRUST 2024-A		09/20/2024	PAYDOWN	XXX	1,135,507	1,135,507	1,135,507							1,135,507				25,929	03/20/2025	1.C FE
92868A-AC-9	VOLKSWAGEN AUTO LEASE TRUST 2022-A		09/20/2024	PAYDOWN	XXX	778,773	778,773	778,711	778,758		14		14		778,773				17,829	07/21/2025	1.A FE
94974B-GA-2	WELLS FARGO & CO		09/09/2024	MATURITY	XXX	1,000,000	1,000,000	1,003,520	1,000,346		(346)		(346)		1,000,000				33,000	09/09/2024	2.A FE
960413-AX-0	WESTLAKE CORP		08/15/2024	MATURITY	XXX	250,000	250,000	249,633	249,923		77		77		250,000				2,188	08/15/2024	2.B FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING 1 LLC		09/18/2024	PAYDOWN	XXX	332,595	332,595	333,261			(666)		(666)		332,595				8,144	04/18/2038	1.A FE
98163C-AF-7	WORLD OMNI AUTO RECEIVABLES TRUST 2020-C		09/15/2024	PAYDOWN	XXX	1,096,065	1,096,065	1,095,928	1,096,050		15		15		1,096,065				4,461	10/15/2026	1.A FE
98163Q-AD-1	WORLD OMNI AUTO RECEIVABLES TRUST 2022-B		09/15/2024	PAYDOWN	XXX	395,979	395,979	395,931	395,962		17		17		395,979				8,568	07/15/2027	1.A FE
98163T-AB-9	WORLD OMNI AUTO RECEIVABLES TRUST 2022-C		09/15/2024	PAYDOWN	XXX	310,812	310,812	310,780	310,804		9		9		310,812				7,688	03/16/2026	1.A FE
98164C-AC-3	WORLD OMNI AUTO RECEIVABLES TRUST 2021-C		09/15/2024	PAYDOWN	XXX	38,413	38,413	38,411	38,413						38,413				113	08/17/2026	1.A FE
98164E-AC-9	WORLD OMNI AUTO RECEIVABLES TRUST 2021-A		09/15/2024	PAYDOWN	XXX	17,054	17,054	17,053	17,054						17,054				34	01/15/2026	1.A FE
06367W-MQ-3	BANK OF MONTREAL	A	06/28/2024	MATURITY	XXX														34,375	06/28/2024	1.F FE
06367W-YQ-0	BANK OF MONTREAL	A	07/09/2024	MATURITY	XXX	1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				80,686	07/09/2024	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06368L-AP-1	BANK OF MONTREAL	A	09/14/2024	MATURITY	XXX	5,250,000	5,250,000	5,246,693	5,248,812		1,188		1,188		5,250,000				223,125	09/14/2024	1.F FE
064159-6E-1	BANK OF NOVA SCOTIA/THE	A	07/31/2024	MATURITY	XXX	4,000,000	4,000,000	3,996,440	3,999,303		697		697		4,000,000				26,000	07/31/2024	1.F FE
064159-6F-8	BANK OF NOVA SCOTIA/THE	A	07/31/2024	MATURITY	XXX	650,000	650,000	650,000	650,000						650,000				28,591	07/31/2024	1.F FE
63307A-2P-9	NATIONAL BANK OF CANADA	A	08/06/2024	MATURITY	XXX	1,000,000	1,000,000	999,530	999,905		95		95		1,000,000				7,500	08/06/2024	1.G FE
63307A-2Q-7	NATIONAL BANK OF CANADA	A	08/06/2024	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				89,013	08/06/2024	1.G FE
78016E-ZH-3	ROYAL BANK OF CANADA	A	07/26/2024	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				79,400	07/26/2024	1.E FE
884903-BT-1	THOMSON REUTERS CORP.	A	09/29/2024	MATURITY	XXX	250,000	250,000	272,265	253,447		(3,447)		(3,447)		250,000				9,197	09/29/2024	2.A FE
89114T-ZE-5	TORONTO-DOMINION BANK/THE	A	09/10/2024	MATURITY	XXX	1,475,000	1,475,000	1,473,820	1,474,727		273		273		1,475,000				10,325	09/10/2024	1.E FE
00217G-AA-1	APTIV PLC / APTIV CORP.	D	09/19/2024	CALL 100	XXX	5,555,000	5,555,000	5,376,720	2,885,984		72,966		72,966		5,505,830		49,170	49,170	113,112	02/18/2025	2.B FE
05971K-AK-5	BANCO SANTANDER SA	D	06/30/2024	MATURITY	XXX	600,000	600,000	600,000	600,000						600,000				34,452	06/30/2024	1.F FE
12481X-AN-0	CBAM 2018-6 LTD	D	07/15/2024	PAYDOWN	XXX	216,739	216,739	214,463	215,237		1,501		1,501		216,739				11,304	01/15/2031	1.A FE
12547D-AA-4	CIFC FUNDING 2021-IV LTD	D	08/09/2024	PAYDOWN	XXX	2,240,000	2,240,000	2,200,800	2,211,410		28,590		28,590		2,240,000				123,373	07/15/2033	1.A FE
12549B-AY-4	CIFC FUNDING 2013-II LTD	D	07/18/2024	PAYDOWN	XXX	120,602	120,602	119,601	119,953		649		649		120,602				6,060	10/18/2030	1.A FE
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	D	07/17/2024	PAYDOWN	XXX	227,881	227,881	224,987	225,812		2,069		2,069		227,881				11,408	04/17/2031	1.A FE
14311D-BN-5	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	D	07/22/2024	PAYDOWN	XXX	311,760	311,760	307,707	309,006		2,755		2,755		311,760				15,763	07/20/2031	1.A FE
21688A-AU-6	COOPERATIEVE RABOBANK UA/NY	D	08/22/2024	MATURITY	XXX	2,000,000	2,000,000	1,999,080	1,999,698		302		302		2,000,000				77,500	08/22/2024	1.D FE
22546Q-AP-2	UBS AG/STAMFORD CT	D	09/09/2024	MATURITY	XXX	3,900,000	3,900,000	3,950,849	3,905,276		(5,276)		(5,276)		3,900,000				141,375	09/09/2024	1.E FE
38136R-AC-1	GOLDENTREE LOAN MANAGEMENT US CLO 14 LTD	D	07/22/2024	PAYDOWN	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				81,114	07/20/2035	1.A FE
38138D-AN-6	GOLDENTREE LOAN MANAGEMENT US CLO 5 LTD	D	08/05/2024	PAYDOWN	XXX	2,000,000	2,000,000	2,004,400			(4,400)		(4,400)		2,000,000				72,411	10/20/2032	1.A FE
50184N-AR-3	LCM XV LP	D	07/22/2024	PAYDOWN	XXX	362,192	362,192	357,483	359,139		3,053		3,053		362,192				18,369	07/20/2030	1.A FE
53944Y-AL-7	LLOYDS BANKING GROUP PLC	D	07/09/2024	CALL 100	XXX	2,865,000	2,865,000	3,036,098	2,897,640		(32,640)		(32,640)		2,865,000				110,876	07/09/2025	1.G FE
606822-CH-5	mitsubishi ufj financial group inc	D	07/18/2024	CALL 100	XXX	4,190,000	4,190,000	4,190,000	4,190,000						4,190,000				200,617	07/18/2025	1.G FE
606822-CQ-5	mitsubishi ufj financial group inc	D	09/12/2024	CALL 100	XXX	720,000	720,000	720,000	720,000						720,000				36,454	09/12/2025	1.G FE
62954W-AH-8	NTT FINANCE CORP	D	07/26/2024	MATURITY	XXX	3,575,000	3,575,000	3,575,000	3,575,000						3,575,000				148,077	07/26/2024	1.F FE
64129K-BE-6	NEUBERGER BERMAN CLO XV	D	07/15/2024	PAYDOWN	XXX	106,157	106,157	105,360	105,674		483		483		106,157				5,255	10/15/2029	1.A FE
74982L-AY-6	RACE POINT VIII CLO LTD	D	07/19/2024	PAYDOWN	XXX	565,846	565,846	561,149	562,907		2,939		2,939		565,846				25,259	02/20/2030	1.A FE
86562M-BM-1	SUMITOMO MITSUI FINANCIAL GROUP INC	D	07/16/2024	MATURITY	XXX	2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				74,140	07/16/2024	1.G FE
87231B-AL-7	TCI-FLATIRON CLO 2017-1 LTD	D	08/19/2024	PAYDOWN	XXX	159,671	159,671	157,159	157,513		2,159		2,159		159,671				8,032	11/18/2030	1.A FE
892331-AF-6	TOYOTA MOTOR CORP	D	07/02/2024	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				47,160	07/02/2024	1.E FE
902613-AR-9	UBS GROUP AG	D	08/05/2024	CALL 100	XXX	6,225,000	6,225,000	6,225,000	6,225,000						6,225,000				279,503	08/05/2025	1.G FE
92857W-BJ-8	VODAFONE GROUP PLC	D	07/08/2024	CA_CASH_CLOSE	XXX	791,872	800,000	792,232	798,246		632		632		798,878		(7,006)	(7,006)	19,983	05/30/2025	2.B FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						169,285,298	169,394,812	169,309,707	142,297,278		299,834		299,834		169,270,210		14,824	14,824	4,851,907	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						388,791,732	387,825,683	400,975,596	343,836,853		(1,668,215)		(1,668,215)		389,873,651		(1,115,134)	(1,115,134)	11,394,445	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 – Subtotals - Bonds						388,791,732	387,825,683	400,975,596	343,836,853		(1,668,215)		(1,668,215)		389,873,651		(1,115,134)	(1,115,134)	11,394,445	XXX	XXX
6009999999 – Totals						388,791,732	XXX	400,975,596	343,836,853		(1,668,215)		(1,668,215)		389,873,651		(1,115,134)	(1,115,134)	11,394,445	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
Citizens Return Items - 1018 – J.P. Morgan		–	–	–	10,717	42,496	8,818	XXX
PLA BC Dep Rtn Items - 7331 – J.P. Morgan		–	–	–	–	–	–	XXX
CLA BC Dep Rtn Items - 5596 – J.P. Morgan		–	–	–	–	–	–	XXX
CST BC Dep Rtn Items - 2657 – J.P. Morgan		–	–	–	–	–	–	XXX
Flexible Spending - 8016 – J.P. Morgan		–	–	–	18,639	20,967	6,938	XXX
Blocked Policy - 0852 – J.P. Morgan		–	–	–	214	214	214	XXX
Payroll - 1058 – J.P. Morgan		–	–	–	–	–	–	XXX
PLA Agent Contract - 1363 – J.P. Morgan		–	–	–	435	7,933	8,422	XXX
CITIZENS Master - 0556 – J.P. Morgan		–	–	–	14,693,227	7,678,186	8,134,577	XXX
PLA Master - 1975 – J.P. Morgan		–	–	–	–	–	–	XXX
PLA Operating - 3385 – J.P. Morgan		–	–	–	(2,330,926)	(1,283,672)	(926,052)	XXX
PLA Field Claims - 5257 – J.P. Morgan		–	–	–	–	–	(37,150)	XXX
Citizens Return Premium - 0697 – J.P. Morgan		–	–	–	(26,579,081)	(28,463,101)	(27,727,684)	XXX
PLA BC Return Premium - 5638 – J.P. Morgan		–	–	–	(5,198,526)	(4,147,261)	(3,272,028)	XXX
CLA BC Return Premium - 8626 – J.P. Morgan		–	–	–	(49,386)	(49,386)	(32,115)	XXX
CST BC Return Premium - 7618 – J.P. Morgan		–	–	–	(2,322,879)	(1,842,111)	(1,495,378)	XXX
CITIZENS Depository - 0622 – J.P. Morgan		–	–	–	6,806,016	9,014,073	6,085,641	XXX
PLA BC Depository - 2126 – J.P. Morgan		–	–	–	11,240	11,240	11,240	XXX
CLA BC Depository - 0761 – J.P. Morgan		–	–	–	–	–	–	XXX
CST BC Depository - 1667 – J.P. Morgan		–	–	–	31,243	31,243	31,243	XXX
BC Commissions - 6693 – J.P. Morgan		–	–	–	(422,498)	(410,581)	(394,553)	XXX
Self-Funded Health Ins Plan - 7758 – J.P. Morgan		–	–	–	17,615	–	156	XXX
CITIZENS Indenity - 0820 – J.P. Morgan		–	–	–	(128,623,063)	(127,876,375)	(120,268,461)	XXX
PLA CC Indemnity - 8715 – J.P. Morgan		–	–	–	(8,710,031)	(6,295,505)	(4,409,173)	XXX
CLA CC Indemnity - 0936 – J.P. Morgan		–	–	–	–	–	–	XXX
CST CC Indemnity - 1980 – J.P. Morgan		–	–	–	(2,105,999)	(1,874,736)	(751,890)	XXX
Citizens LAE - 0930 – J.P. Morgan		–	–	–	(6,627,231)	(5,579,683)	(9,252,743)	XXX
PLA CC LAE - 0257 – J.P. Morgan		–	–	–	(132,092)	(98,684)	(65,448)	XXX
CLA CC LAE - 1207 – J.P. Morgan		–	–	–	(14,089)	(54)	(54)	XXX
CST CC LAE - 2186 – J.P. Morgan		–	–	–	(22,656)	(12,548)	(10,596)	XXX
Emergency Assessments - 5925 – J.P. Morgan		–	–	–	–	–	–	XXX
JPM PLA EMERGENCY 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					50,047	180,078	85,015	XXX
0199998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			–	–	(161,499,066)	(160,947,266)	(154,271,061)	XXX
0299998 – Deposits in ... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			–	–	(161,499,066)	(160,947,266)	(154,271,061)	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			–	–	(161,499,066)	(160,947,266)	(154,271,061)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Bonds, U.S. Governments, Issuer Obligations								
XXX	UNITED STATES TREASURY BILL		08/28/2024		10/03/2024	51,883,706		286,994
XXX	UNITED STATES TREASURY BILL		07/11/2024		10/10/2024	78,147,762		931,505
XXX	UNITED STATES TREASURY BILL		07/26/2024		10/24/2024	24,917,663		229,111
XXX	UNITED STATES TREASURY BILL		08/07/2024		11/07/2024	37,304,112		285,891
XXX	UNITED STATES TREASURY BILL		09/23/2024		12/19/2024	8,415,661		7,473
XXX	UNITED STATES TREASURY BILL		08/26/2024		10/08/2024	35,963,942		191,362
XXX	UNITED STATES TREASURY BILL		08/26/2024		10/22/2024	24,925,333		124,444
XXX	UNITED STATES TREASURY BILL		09/23/2024		11/19/2024	24,841,941		22,580
XXX	UNITED STATES TREASURY NOTE/BOND		09/25/2024	4.500	11/30/2024	13,996,466	211,721	294
0019999999 – Bonds, U.S. Governments, Issuer Obligations						300,396,586	211,721	2,079,654
0109999999 – Subtotals – Bonds, U.S. Governments						300,396,586	211,721	2,079,654
Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations								
XXX	FEDERAL HOME LOAN BANK DISCOUNT NOTES		09/13/2024		11/01/2024	14,935,869		31,031
0819999999 – Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						14,935,869		31,031
0909999999 – Subtotals – Bonds, U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,935,869		31,031
2419999999 – Subtotals – Bonds, Issuer Obligations						315,332,455	211,721	2,110,685
2509999999 – Subtotals – Total Bonds						315,332,455	211,721	2,110,685
Exempt Money Market Mutual Funds – as Identified by SVO								
262006-20-8	DREYFUS GOVT CASH MGMT-I		09/30/2024		XXX	361,907,200	1,030,176	475,169
316175-10-8	FIDELITY INV MMKT GOVT-I		08/30/2024		XXX	200,000,000	829,950	57,016
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						561,907,200	1,860,126	532,185
All Other Money Market Mutual Funds								
25160K-20-7	DWS GOVT MMKT SER-INST		08/09/2024		XXX	200,000,000	835,447	2,977,807
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		09/25/2024		XXX	19,400,000	73,345	
4812A0-36-7	JPM PRIME MMKT-CAPITAL		05/16/2024		XXX	100,060,000	435,018	3,145,540
4812C0-66-2	JPMORGAN US GOVT MMKT-AGNCY		09/27/2024		XXX		28,399	
60934N-20-3	FH INST PRIME OBLIGATION-IS		07/10/2024		XXX	100,070,000	422,402	2,306,309
61747C-70-7	MSILF GOVERNMENT-INST		09/03/2024		XXX	200,000,000	771,302	
61747C-71-5	MSILF PRIME PORT-INST		04/18/2024		XXX	100,060,000	423,820	3,721,031
761056-37-3	RESERVE PRIMARY FUND		11/03/2008		XXX	159		
825252-88-5	INVESCO GVT & AGNCY-INST		09/20/2024		XXX	200,000,000	756,061	509,591
94975P-40-5	WELLS FARGO GOVERNMENT MONEY MARKET FUND		08/01/2019		XXX			
999579-77-4	DREYFUS TAX EXEMPT CASH MGMT		09/04/2024	0.445	XXX		32	
8309999999 – All Other Money Market Mutual Funds						919,590,159	3,745,826	12,660,278
8609999999 – Total Cash Equivalents						1,796,829,814	5,817,673	15,303,148