

# 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  
June 30, 2024

2024

Property and Casualty

2024

QUARTERLY STATEMENT
AS OF JUNE 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..... Brian Newman, Chief Legal Officer and General Counsel.....
..... Jennifer Montero, CPA, Chief Financial Officer.....

DIRECTORS OR TRUSTEES

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

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

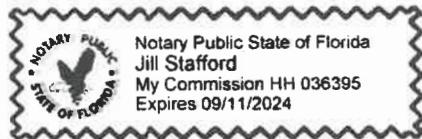
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

Handwritten signatures of Timothy M. Cerio, Jennifer Montero, and Brian Newman with their respective titles: President/CEO and Executive Director, Chief Financial Officer, and Chief Legal Officer and General Counsel.

Subscribed and sworn to before me
this 1st day of August, 2024

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

x Handwritten signature of Jill Stafford



**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.....	7,718,456,365		7,718,456,365	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 (\$.....(175,299,397)), cash equivalents (\$.....1,413,953,966) and short-term investments (\$.....1,817,918,288).....	3,056,572,856		3,056,572,856	2,326,519,277
6. Contract loans (including \$..... premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....	11,020,909		11,020,909	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).....	10,786,050,131		10,786,050,131	9,866,309,497
13. Title plants less \$..... charged off (for Title insurers only).....				
14. Investment income due and accrued.....	64,022,245		64,022,245	58,505,964
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	317,829,013	1,947,337	315,881,676	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.....	115,054,834		115,054,834	65,721,794
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....	9,461,665		9,461,665	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.....	335,812		335,812	-
21. Furniture and equipment, including health care delivery assets (\$.....).....	360,049	360,049	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	58,149		58,149	38,442
24. Health care (\$.....) and other amounts receivable.....				
25. Aggregate write-ins for other-than-invested assets.....	13,710,174	13,710,174	-	-
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	11,306,882,071	16,017,559	11,290,864,511	10,298,963,484
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	11,306,882,071	16,017,559	11,290,864,511	10,298,963,484
<b>Details of Write-Ins</b>				
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.....	6,579	6,579	-	-
2502. OTHER ASSETS NONADMITTED.....	13,703,595	13,703,595	-	-
2503.....				
2598. Summary of remaining write-ins for Line 25 from overflow page.....				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	13,710,174	13,710,174	-	-

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$.....336,850,845).....	1,421,893,891	1,441,569,330
2. Reinsurance payable on paid losses and loss adjustment expenses .....		
3. Loss adjustment expenses.....	929,584,633	907,133,733
4. Commissions payable, contingent commissions and other similar charges.....	40,988,754	33,249,186
5. Other expenses (excluding taxes, licenses and fees).....	54,703,155	47,650,179
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	(7,299,917)	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 \$.....597,222.....	597,222	638,889
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....1,052,414,150 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).....	1,563,389,149	2,130,986,470
10. Advance premium.....	117,489,576	68,667,384
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,008,010,999	426,474,584
13. Funds held by company under reinsurance treaties.....	117,836	117,836
14. Amounts withheld or retained by company for account of others.....	155,635,029	158,791,712
15. Remittances and items not allocated.....	15,772,693	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.....	5,830,548	
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.....	38,237,270	33,801,889
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	5,349,877,225	5,275,496,604
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	5,349,877,225	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).....	5,940,987,286	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).....	5,940,987,286	5,023,466,880
38. Totals (Page 2, Line 28, Col. 3).....	11,290,864,511	10,298,963,484
<b>Details of Write-Ins</b>		
2501. ESHEAT FUNDS.....	39,905,933	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).....	38,237,270	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
<b>Underwriting Income</b>			
1. Premiums earned:			
1.1. Direct (written \$.....2,592,506,597).....	2,544,286,257	1,816,026,447	4,218,126,836
1.2. Assumed (written \$.....)			
1.3. Ceded (written \$.....1,287,401,048).....	671,583,386	200,856,646	1,336,719,383
1.4. Net (written \$.....1,305,105,550).....	1,872,702,871	1,615,169,802	2,881,407,452
<b>Deductions:</b>			
2. Losses incurred (current accident year \$493,320,148):			
2.1. Direct.....	494,001,135	529,710,024	1,355,352,858
2.2. Assumed.....			
2.3. Ceded.....	1,818,430	13,877,249	93,950,277
2.4. Net.....	492,182,705	515,832,774	1,261,402,581
3. Loss adjustment expenses incurred.....	262,549,950	254,562,161	453,802,606
4. Other underwriting expenses incurred.....	375,460,804	366,797,787	699,658,497
5. Aggregate write-ins for underwriting deductions.....			
6. Total underwriting deductions (Lines 2 through 5).....	1,130,193,459	1,137,192,723	2,414,863,684
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	742,509,412	477,977,079	466,543,769
<b>Investment Income</b>			
9. Net investment income earned.....	171,647,493	126,222,794	292,701,838
10. Net realized capital gains (losses) less capital gains tax of \$.....	(165,014)	(7,604,316)	(16,759,279)
11. Net investment gain (loss) (Lines 9 + 10).....	171,482,480	118,618,478	275,942,559
<b>Other Income</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....83,316 amount charged off \$.....21,312).....	62,005	3,080	(2,522,775)
13. Finance and service charges not included in premiums.....	3,646,757	2,768,716	6,679,693
14. Aggregate write-ins for miscellaneous income.....	287,829	140,076	(190,166)
15. Total other income (Lines 12 through 14).....	3,996,591	2,911,871	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).....	917,988,483	599,507,428	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).....	917,988,483	599,507,428	746,453,080
19. Federal and foreign income taxes incurred.....			
20. Net income (Line 18 minus Line 19) (to Line 22).....	917,988,483	599,507,428	746,453,080
<b>Capital and Surplus Account</b>			
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).....	917,988,483	599,507,428	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 \$.....	(165,101)	(311,362)	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.....	(302,976)	(2,193,749)	(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).....	917,520,406	597,002,318	743,943,090
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,940,987,286	4,876,526,107	5,023,466,880
<b>Details of Write-Ins</b>			
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).....	273,669	140,076	(191,141)
1402. GAIN(LOSS) FIXED ASSET DISPOSAL.....	14,160	-	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).....	287,829	140,076	(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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	1,924,577,347	2,499,200,336	3,557,272,906
2. Net investment income.....	172,637,772	135,588,132	298,911,582
3. Miscellaneous income.....	3,226,281	2,528,551	4,211,485
4. Total (Lines 1 to 3).....	2,100,441,400	2,637,317,019	3,860,395,973
5. Benefit and loss related payments.....	556,631,624	864,868,016	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.....	619,568,667	621,229,320	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).....	1,176,200,291	1,486,097,336	2,717,719,871
11. Net cash from operations (Line 4 minus Line 10).....	924,241,109	1,151,219,682	1,142,676,101
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	9,221,118,496	517,130,295	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.....	(165,014)	(594)	(7,434,486)
12.7 Miscellaneous proceeds.....	32,190,271	74,178,719	111,841,663
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	9,253,143,753	591,308,421	1,122,656,451
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	9,447,658,816	85,914,068	121,986,165
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	(5,925,067)	2,506,368	42,643
13.7 Total investments acquired (Lines 13.1 to 13.6).....	9,441,733,749	88,420,436	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).....	(188,589,996)	502,887,985	1,000,627,643
<b>Cash from Financing and Miscellaneous Sources</b>			
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).....	(5,597,534)	15,552,224	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).....	(5,597,534)	15,552,224	(272,292,365)
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	730,053,579	1,669,659,892	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).....	3,056,572,856	2,125,167,789	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 #	06/30/2024	12/31/2023
<b>Net Income</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 917,988,483	\$ 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>\$ 917,988,483</u>	<u>\$ 746,453,080</u>
<b>Surplus</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 5,940,987,286	\$ 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>\$ 5,940,987,286</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 June 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 June 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.....	\$..... 445,962
2. 12 months or longer.....	30,650,539
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months.....	\$..... 234,607,263
2. 12 months or longer.....	321,490,936

- (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 June 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)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	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							Total Current Year Admitted Restricted	(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Debt service reserves	\$	\$	\$	\$	\$	\$ 62,196	\$ (62,196)	\$	%	%
Total	\$	\$	\$	\$	\$	\$ 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 20 securities called through the quarter ended June 30, 2024, one of which included prepayment penalties or acceleration fees totaling \$5,482.

	General Account	Protected Cell
(1) Number of CUSIPs	1	
(2) Aggregate amount of investment income	\$ 5,482	\$

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.....	\$ 64,022,245
2. Nonadmitted.....	\$ .....
3. Admitted.....	\$ 64,022,245

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 June 30, 2024 Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of \$58,149. 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 two quarters ended June 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 June 30, 2024, no new contributions were made to the plan. At June 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					
Bonds/Notes	\$	\$	\$	\$	\$
Money-market mutual funds	887,766,330	429,157,356			1,316,923,687
Total assets at fair value/NAV	<u>\$ 887,766,330</u>	<u>\$ 429,157,356</u>	<u>\$</u>	<u>\$</u>	<u>\$ 1,316,923,687</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 June 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	\$ 7,057,908,772	\$ 7,718,456,365	\$ 1,350,970,437	\$ 5,706,938,335	\$	\$	\$
Short-term investments	1,817,381,751	1,817,918,288	1,572,906,540	244,475,211			
Cash and cash equivalents	910,897,920	1,238,654,568	451,740,564	459,157,356			
Investment income due and accrued	55,486,946	55,486,946		55,486,946			
Bonds payable		—					
Interest payable	625,000	625,000		625,000			

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

**21. Other Items**

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

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
--	-------------------------------------	----------------------------

Management of Risk Related To:

1. Directly Written Insurance Risks

a. ILS Contracts as Issuer		\$
b. ILS Contracts as Ceding Insurer	2	1,650,000,000
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		

**Notes to the Financial Statements**

**21. Other Items (Continued)**

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

**22. Events Subsequent**

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

**23. Reinsurance**

A. Unsecured Reinsurance Recoverables

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

B. Reinsurance Recoverable in Dispute

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

C. Reinsurance Assumed and 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 \$40.7 million, net of reinsurance, during the quarter ended June 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	386,986	216,225	603,211	566,821	36,390
Fire and Allied Lines	105,197	46,325	151,522	147,256	4,266
<b>Totals</b>	<b>492,183</b>	<b>262,550</b>	<b>754,733</b>	<b>714,078</b>	<b>40,655</b>

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES
  - (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? .....

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 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	F88SLSBEMHN5FUSNR091	SEC	NO
106595	Wellington Management	549300YHP12TEZNLX41	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
<b>U.S. Insurers</b>						
12944	20-8490865	Homeowners Choice P&C	FL	Authorized		
17360	88-3316135	Loggerhead	FL	Authorized		
15341	46-3943172	Safepoint Insurance Company	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		
<b>All Other Insurers</b>						
	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		
	AA-3191293	Everglades Re II 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-3191530	Lightning Re Ltd	BMU	Unauthorized		

**SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			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
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	2,592,506,597	2,651,897,657	611,845,958	915,495,718	2,239,191,781	2,294,591,086
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	2,592,506,597	2,651,897,657	611,845,958	915,495,718	2,239,191,781	2,294,591,086
<b>Details of Write-Ins</b>								
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	-
2. R - Registered - Non-domiciled RRGs	-	5. D - Domestic Surplus Lines Insurer (DSL) - Reporting entities 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 DSL)	-	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**

Line of Business	Current Year to Date			4
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire	63,924,613	32,773,531	51.269	31.742
2.1. Allied lines	886,647,478	73,671,540	8.309	14.338
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	1,593,714,166	387,556,063	24.318	35.627
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	2,544,286,257	494,001,134	19.416	29.169
<b>Details of Write-Ins</b>				
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**

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	46,308,732	73,610,761	69,684,408
2.1	Allied lines	674,283,617	1,059,265,007	975,582,222
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	780,720,133	1,459,630,829	1,606,631,027
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	1,501,312,482	2,592,506,597	2,651,897,657
<b>Details of Write-Ins</b>				
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
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2021 + Prior.....	189,636	342,485	532,121	106,384	32,555	138,939	131,384	12,112	250,910	394,406	48,131	(46,907)	1,224
2. 2022.....	119,932	599,081	719,013	164,635	3,376	168,012	32,067	48,159	481,394	561,621	76,770	(66,151)	10,619
3. Subtotals 2022 + prior.....	309,568	941,566	1,251,134	271,019	35,932	306,951	163,451	60,271	732,304	956,027	124,902	(113,058)	11,843
4. 2023.....	119,690	977,879	1,097,569	209,019	40,678	249,697	52,545	45,405	778,734	876,684	141,873	(113,061)	28,812
5. Subtotals 2023 + prior.....	429,259	1,919,444	2,348,703	480,038	76,610	556,648	215,996	105,676	1,511,038	1,832,711	266,775	(226,120)	40,655
6. 2024.....	XXX	XXX	XXX	XXX	195,309	195,309	XXX	64,667	454,101	518,768	XXX	XXX	XXX
7. Totals.....	429,259	1,919,444	2,348,703	480,038	271,919	751,957	215,996	170,343	1,965,140	2,351,479	266,775	(226,120)	40,655
8. Prior Year-End Surplus As Regards Policyholders.....	5,023,467										Col. 11, Line 7 As % of Col. 1, Line 7 62.148 %	Col. 12, Line 7 As % of Col. 2, Line 7 (11.780)%	Col. 13, Line 7 As % of Col. 3, Line 7 1.731 % Col. 13, Line 7 / Line 8 0.809 %

**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.....	NO.....
---	---------

**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. No Internal Control Related Matters were noted in the Company's audit.....

**BARCODES:**

1.   
1 0 0 6 4 2 0 2 4 4 9 0 0 0 0 0 2
2.   
1 0 0 6 4 2 0 2 4 4 5 0 0 0 0 0 2
3.   
1 0 0 6 4 2 0 2 4 3 6 5 0 0 0 0 2
4.   
1 0 0 6 4 2 0 2 4 5 0 5 0 0 0 0 2
5.   
1 0 0 6 4 2 0 2 3 2 2 2 0 0 0 0 0

**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).....		

**NONE**

**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 comm. interest 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).....		

**NONE**

**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).....		

**NONE**

**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.....	921,394,809	121,986,168
3. Accrual of discount.....	5,375,738	9,708,138
4. Unrealized valuation increase / (decrease).....	-	-
5. Total gain (loss) on disposals.....	822,210	(9,324,794)
6. Deduct consideration for bonds and stocks disposed of.....	692,682,250	1,018,249,274
7. Deduct amortization of premium.....	11,923,964	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.....	5,482	42,643
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	7,718,456,291	7,495,464,266
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	7,718,456,291	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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
<b>Bonds</b>								
1. NAIC 1 (a)	6,989,602,895	1,756,927,779	1,666,972,139	17,389,294	6,989,602,895	7,096,947,829		6,472,808,161
2. NAIC 2 (a)	2,525,111,897	77,996,565	70,147,334	3,495,977	2,525,111,897	2,536,457,105		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	9,514,714,792	1,834,924,344	1,737,119,473	20,885,271	9,514,714,792	9,633,404,934		8,925,634,107
<b>Preferred Stock</b>								
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	9,514,714,792	1,834,924,344	1,737,119,473	20,885,271	9,514,714,792	9,633,404,934		8,925,634,107

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ 1,762,187,777; NAIC 2 \$ 152,760,790; 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
770999999 Total .....	1,817,918,287	XXX	1,797,920,827	1,137,228	1,371,900

**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 .....	2,184,558,285	1,908,744,264
3. Accrual of discount .....	41,009,947	29,765,032
4. Unrealized valuation increase / (decrease) .....		
5. Total gain (loss) on disposals .....	641	868
6. Deduct consideration received on disposals .....	1,774,711,997	884,070,222
7. Deduct amortization of premium .....	(350,888)	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) .....	1,817,918,287	1,366,710,523
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	1,817,918,287	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.....	8,700,738,233	25,248,119,704
3. Accrual of discount.....	4,662,652	5,568,759
4. Unrealized valuation increase / (decrease).....	(165,101)	124,735
5. Total gain (loss) on disposals.....	126,833	51,255
6. Deduct consideration received on disposals.....	8,439,604,933	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).....	1,413,953,967	1,148,196,283
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,413,953,967	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
<b>Bonds: U.S. Governments</b>									
38383Y-KX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/25/2024	MISCHLER FINANCIAL G	XXX	3,997,280	4,076,907	13,760	1.A
38384D-ET-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		05/30/2024	JPM SECURITIES-FIXED	XXX	2,971,498	2,965,475	14,827	1.A
38384D-GG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		05/20/2024	JPM SECURITIES-FIXED	XXX	3,958,694	3,966,286	13,331	1.A
38384K-LK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		04/22/2024	CITIGROUP GLOBAL MKT	XXX	1,587,169	1,607,515	4,287	1.A
912828-4M-9	UNITED STATES TREASURY NOTE/BOND		04/02/2024	MERRILL LYNCH PIERCE	XXX	14,666,602	15,000,000	183,637	1.A
912828-4R-8	UNITED STATES TREASURY NOTE/BOND		05/28/2024	VARIOUS	XXX	23,893,877	24,450,000	343,896	1.A
91282C-EQ-0	UNITED STATES TREASURY NOTE/BOND		04/17/2024	MERRILL LYNCH PIERCE	XXX	24,375,977	25,000,000	292,754	1.A
91282C-EY-3	UNITED STATES TREASURY NOTE/BOND		06/25/2024	PERSHING & COMPANY	XXX	9,793,750	10,000,000	134,341	1.A
91282C-GX-3	UNITED STATES TREASURY NOTE/BOND		04/11/2024	MERRILL LYNCH PIERCE	XXX	14,807,227	15,000,000	261,882	1.A
91282C-HL-8	UNITED STATES TREASURY NOTE/BOND		06/05/2024	BMOCM/BONDS	XXX	29,862,891	30,000,000	602,266	1.A
91282C-JB-8	UNITED STATES TREASURY NOTE/BOND		05/28/2024	J.P. MORGAN SECURITI	XXX	9,985,938	10,000,000	80,601	1.A
91282C-KB-6	UNITED STATES TREASURY NOTE/BOND		05/28/2024	MORGAN STANLEY & CO	XXX	9,939,453	10,000,000	113,111	1.A
91282C-KE-0	UNITED STATES TREASURY NOTE/BOND		04/01/2024	BANK OF MONTREAL LON	XXX	6,451,272	6,500,000	13,512	1.A
91282C-KH-3	UNITED STATES TREASURY NOTE/BOND		04/01/2024	BANK OF MONTREAL LON	XXX	6,473,616	6,500,000	1,598	1.A
91282C-KJ-9	UNITED STATES TREASURY NOTE/BOND		06/10/2024	BK OF NOVA SCOTIA NY	XXX	9,950,000	10,000,000	70,082	1.A
91282C-KK-6	UNITED STATES TREASURY NOTE/BOND		05/17/2024	HSBC SECURITIES INC.	XXX	7,756,660	7,750,000	21,560	1.A
91282C-KR-1	UNITED STATES TREASURY NOTE/BOND		06/10/2024	VARIOUS	XXX	49,110,550	49,300,000	115,068	1.A
91282C-KV-2	UNITED STATES TREASURY NOTE/BOND		06/25/2024	MORGAN STANLEY & CO	XXX	4,017,826	4,000,000	5,560	1.A FE
0109999999 – Bonds: U.S. Governments						233,600,280	236,116,182	2,286,073	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
3136AK-S4-6	FANNIE MAE REMICS		04/18/2024	GOLDMAN SACHS & CO	XXX	2,247,542	2,291,401	4,901	1.A
3137HC-QG-0	FREDDIE MAC REMICS		05/17/2024	PERSHING & COMPANY	XXX	4,644,518	4,890,576	8,559	1.A
3140XM-3Z-7	FANNIE MAE POOL		04/17/2024	WELLS FARGO SECS LLC	XXX	6,204,154	6,233,373	14,718	1.A
3140XP-G2-9	FANNIE MAE POOL		04/17/2024	WELLS FARGO SECS LLC	XXX	6,749,974	6,781,763	16,013	1.A
3140XP-G3-7	FANNIE MAE POOL		05/16/2024	WELLS FARGO SECS LLC	XXX	4,867,153	4,795,963	11,723	1.A
64971X-HT-8	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		06/11/2024	JPM SECURITIES-FIXED	XXX	200,000	200,000	107	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						24,913,341	25,193,076	56,021	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
001084-AR-3	AGCO CORP		06/27/2024	MORGAN STANLEY & CO	XXX	2,207,744	2,200,000	32,306	2.C FE
025816-CF-4	AMERICAN EXPRESS CO		04/08/2024	MORGAN STANLEY & CO	XXX	2,852,490	2,975,000	36,155	1.F FE
02665W-FD-8	AMERICAN HONDA FINANCE CORP		05/02/2024	VARIOUS	XXX	3,969,860	4,000,000	24,228	1.G FE
04033H-AB-1	ARI FLEET LEASE TRUST 2024-B		06/04/2024	J.P. MORGAN SECURITI	XXX	284,972	285,000		1.A FE
04636N-AK-9	ASTRAZENECA FINANCE LLC		05/28/2024	JPM SECURITIES-FIXED	XXX	2,481,225	2,500,000	31,000	1.F FE
05335F-AB-7	AUXILIOR TERM FUNDING 2024-1 LLC		06/25/2024	DEUTSCHE BANC/ALEX B	XXX	813,952	814,000		1.A FE
05522R-DJ-4	BA CREDIT CARD TRUST		06/06/2024	BANC/AMERICA SECUR.L	XXX	3,288,815	3,289,000		1.A FE
06051G-HT-9	BANK OF AMERICA CORP		04/29/2024	GOLDMAN SACHS & CO	XXX	1,922,640	2,000,000	1,582	1.E FE
096919-AB-1	BMW VEHICLE OWNER TRUST 2024-A		06/04/2024	JPM SECURITIES-FIXED	XXX	3,999,919	4,000,000		1.A FE
096919-AD-7	BMW VEHICLE OWNER TRUST 2024-A		06/04/2024	JPM SECURITIES-FIXED	XXX	1,965,701	1,966,000		1.A FE
101137-AZ-0	BOSTON SCIENTIFIC CORP		05/16/2024	BANC/AMERICA SECUR.L	XXX	1,542,768	1,600,000	14,271	2.A FE
10921U-2J-6	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		04/04/2024	JPM SECURITIES-FIXED	XXX	3,214,036	3,215,000		1.G FE
14041N-GA-3	CAPITAL ONE MULTI-ASSET EXECUTION TRUST		04/08/2024	JPM SECURITIES-FIXED	XXX	7,985,727	8,150,000	19,752	1.A FE

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**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
16144C-AB-2	CHASE AUTO OWNER TRUST 2024-2		04/18/2024	VARIOUS	XXX	10,999,603	11,000,000		1.A FE
16144C-AC-0	CHASE AUTO OWNER TRUST 2024-2		04/18/2024	J.P. MORGAN SECURITI	XXX	3,999,512	4,000,000		1.A FE
17331X-AB-7	CITIZENS AUTO RECEIVABLES TRUST 2024-2		04/02/2024	J.P. MORGAN SECURITI	XXX	8,244,434	8,245,000		1.A FE
18978F-AC-0	CNH EQUIPMENT TRUST 2024-A		05/30/2024	MITSUBISHI UFJ SECS	XXX	839,641	850,000	1,802	1.A FE
18978J-AD-0	CNH EQUIPMENT TRUST 2024-B		05/14/2024	CITIGROUP GLOBAL MKT	XXX	2,952,870	2,953,131		1.A FE
198280-AF-6	COLUMBIA PIPELINE GROUP INC		05/17/2024	BANC/AMERICA SECUR.L	XXX	1,530,610	1,550,000	32,938	2.A FE
23346M-AC-0	DLLAD 2024-1 LLC		05/07/2024	WELLS FARGO SECS LLC	XXX	769,849	770,000		1.A FE
233874-AB-2	DAIMLER TRUCKS RETAIL TRUST 2024-1		04/15/2024	J.P. MORGAN SECURITI	XXX	9,049,794	9,050,000		1.A FE
233874-AC-0	DAIMLER TRUCKS RETAIL TRUST 2024-1		04/15/2024	J.P. MORGAN SECURITI	XXX	1,999,822	2,000,000		1.A FE
24422E-XR-5	JOHN DEERE CAPITAL CORP		06/06/2024	JPM SECURITIES-FIXED	XXX	3,995,040	4,000,000		1.E FE
24702G-AE-5	DELL EQUIPMENT FINANCE TRUST 2024-1		04/08/2024	BARCLAYS CAPITAL INC	XXX	649,984	650,000		1.A FE
25278X-AX-7	DIAMONDBACK ENERGY INC		04/09/2024	CITIGROUP GLOBAL MKT	XXX	3,213,585	3,215,000		2.B FE
26441C-AS-4	DUKE ENERGY CORP		06/05/2024	GOLDMAN SACHS & CO	XXX	1,088,728	1,150,000	8,042	2.B FE
26444H-AC-5	DUKE ENERGY FLORIDA LLC		06/26/2024	BARCLAYS CAPITAL FIX	XXX	1,910,760	2,000,000	28,800	1.F FE
29278N-AN-3	ENERGY TRANSFER LP		06/05/2024	DEUTSCHE BANC/ALEX B	XXX	3,016,560	3,000,000	2,292	2.B FE
29375R-AB-2	ENTERPRISE FLEET FINANCING 2024-2 LLC		04/23/2024	MITSUBISHI UFJ SECS	XXX	1,249,919	1,250,000		1.A FE
30161N-AN-1	EXELON CORP		05/16/2024	MARKETAXESS CORP	XXX	1,549,013	1,575,000	26,959	2.B FE
345287-AE-6	FORD CREDIT AUTO LEASE TRUST 2023-A		05/16/2024	LLOYDS SECS INC	XXX	1,008,577	1,015,000	681	1.A FE
34531Q-AD-1	FORD CREDIT AUTO OWNER TRUST 2024-B		06/18/2024	BNP PARIBAS SEC CORP	XXX	2,924,973	2,925,000		1.A FE
36269W-AB-5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		05/07/2024	BMO CAPITAL MARKETS	XXX	10,499,503	10,500,000		1.A FE
36269W-AD-1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		05/07/2024	BMOCM/BONDS	XXX	4,749,724	4,750,000		1.A FE
379931-AB-4	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		04/04/2024	BNP PARIBAS SEC CORP	XXX	9,549,369	9,550,000		1.A FE
40444M-AE-1	HPEFS EQUIPMENT TRUST 2024-2		06/18/2024	BANC/AMERICA SECUR.L	XXX	638,980	639,000		1.A FE
412922-AC-0	HARLEY-DAVIDSON MOTORCYCLE TRUST 2024-A		05/14/2024	WELLS FARGO SECS LLC	XXX	3,981,793	3,982,000		1.A FE
42217K-BF-2	WELLTOWER OP LLC		05/16/2024	JANE STREET EXECUTIO	XXX	1,548,619	1,575,000	29,750	2.A FE
437930-AC-4	HONDA AUTO RECEIVABLES 2024-2 OWNER TRUS		05/14/2024	CITIGROUP GLOBAL MKT	XXX	5,167,372	5,168,000		1.A FE
448988-AE-5	HYUNDAI AUTO LEASE SECURITIZATION TRUST		05/30/2024	TORONTO DOMINION SEC	XXX	4,965,703	5,000,000	7,887	1.A FE
44934K-AD-6	HYUNDAI AUTO RECEIVABLES TRUST 2021-B		05/16/2024	RBC CAPITAL MARKETS	XXX	671,672	700,000	58	1.A FE
458140-AX-8	INTEL CORP		05/15/2024	PERSHING & COMPANY	XXX	2,376,000	2,500,000	1,313	1.G FE
46647P-CB-0	JPMORGAN CHASE & CO		06/27/2024	CITIGROUP GLOBAL MKT	XXX	2,240,976	2,400,000	6,943	1.E FE
47786W-AB-6	JOHN DEERE OWNER TRUST 2024-B		06/11/2024	RBC CAPITAL MARKETS	XXX	8,499,507	8,500,000		1.A FE
47786W-AD-2	JOHN DEERE OWNER TRUST 2024-B		06/11/2024	RBC CAPITAL MARKETS	XXX	2,138,582	2,139,000		1.A FE
50117D-AC-0	KUBOTA CREDIT OWNER TRUST 2024-2		06/18/2024	MITSUBISHI UFJ SECS	XXX	2,014,952	2,015,000		1.A FE
505920-AD-0	LAD AUTO RECEIVABLES TRUST 2024-2		06/11/2024	BK OF NY/MIZUHO SECU	XXX	1,061,907	1,062,000		1.A FE
55279H-AV-2	MANUFACTURERS & TRADERS TRUST CO		04/08/2024	GOLDMAN SACHS & CO	XXX	2,930,160	3,000,000	28,288	1.G FE
55336V-AJ-9	MPLX LP		05/16/2024	JANE STREET EXECUTIO	XXX	1,538,406	1,550,000	35,682	2.B FE
594918-CS-1	MICROSOFT CORP		06/06/2024	EXCHANGE OFFER	XXX	3,186,220	3,900,000	11,846	1.A FE
61746B-DZ-6	MORGAN STANLEY		04/08/2024	CITIGROUP GLOBAL MKT	XXX	1,322,006	1,355,000	10,647	1.G FE
61772B-AB-9	MORGAN STANLEY		04/17/2024	BANC/AMERICA SECUR.L	XXX	1,840,700	2,000,000	14,603	1.E FE
65479U-AD-0	NISSAN AUTO RECEIVABLES 2024-A OWNER TRU		05/14/2024	BK OF NY/MIZUHO SECU	XXX	5,068,527	5,069,000		1.A FE
67103H-AM-9	O'REILLY AUTOMOTIVE INC		06/27/2024	BARCLAYS CAPITAL FIX	XXX	2,222,572	2,200,000	13,353	2.B FE
693475-BL-8	PNC FINANCIAL SERVICES GROUP INC/THE		06/27/2024	MORGAN STANLEY & CO	XXX	2,174,040	2,200,000	44,197	1.G FE
69433B-AB-3	PEAC SOLUTIONS RECEIVABLES 2024-1 LLC		06/18/2024	BNP PARIBAS SEC CORP	XXX	1,794,806	1,795,000		1.A FE

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**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
756109-AV-6	REALTY INCOME CORP		04/04/2024	JANE STREET EXECUTIO	XXX	1,527,944	1,550,000	28,863	1.G FE
78397X-AB-0	SFS AUTO RECEIVABLES SECURITIZATION TRUS		05/14/2024	DEUTSCHE BANK ALEX B	XXX	4,999,873	5,000,000		1.A FE
78437V-AC-4	SBNA AUTO LEASE TRUST 2024-B		05/14/2024	RBC CAPITAL MARKETS	XXX	9,999,951	10,000,000		1.A FE
78437V-AG-5	SBNA AUTO LEASE TRUST 2024-B		05/29/2024	RBC CAPITAL MARKETS	XXX	999,492	1,000,000	1,233	1.A FE
824348-AW-6	SHERWIN-WILLIAMS CO/THE		06/05/2024	U.S. BANCORP INVESTM	XXX	1,196,500	1,250,000	599	2.B FE
89172H-AE-7	TOWD POINT MORTGAGE TRUST 2015-3		04/29/2024	WELLS FARGO SECS LLC	XXX	2,872,266	3,000,000		1.A FE
89178W-AU-2	TOWD POINT MORTGAGE TRUST 2020-1		06/25/2024	WELLS FARGO SECS LLC	XXX	2,359,497	2,522,262	4,747	1.A FE
89237N-AB-3	TOYOTA AUTO RECEIVABLES 2024-B OWNER TRU		04/23/2024	VARIOUS	XXX	17,058,773	17,060,000		1.A FE
89237N-AD-9	TOYOTA AUTO RECEIVABLES 2024-B OWNER TRU		04/23/2024	VARIOUS	XXX	7,498,931	7,500,000		1.A FE
949746-RW-3	WELLS FARGO & CO		04/08/2024	GOLDMAN SACHS & CO	XXX	684,427	715,000	10,010	2.A FE
06368D-3S-1	BANK OF MONTREAL	A	05/16/2024	RBC CAPITAL MARKETS	XXX	1,546,571	1,575,000	26,548	1.F FE
06418G-AC-1	BANK OF NOVA SCOTIA/THE	A	05/16/2024	JANE STREET EXECUTIO	XXX	1,524,710	1,525,000	36,708	1.F FE
29250N-CA-1	ENBRIDGE INC	A	04/02/2024	DEUTSCHE BANC/ALEX B	XXX	3,213,135	3,215,000		2.A FE
89115A-2V-3	TORONTO-DOMINION BANK/THE	A	06/27/2024	TORONTO DOMINION SEC	XXX	2,199,670	2,200,000	5,469	1.E FE
00774M-BG-9	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	D	06/27/2024	BARCLAYS CAPITAL INC	XXX	2,253,174	2,200,000	28,774	2.B FE
06738E-CF-0	BARCLAYS PLC	D	06/27/2024	JPM SECURITIES-FIXED	XXX	2,203,938	2,200,000	17,455	2.A FE
06762C-AQ-1	BARINGS CLO LTD 2020-III	D	02/22/2024	MORGAN STANLEY & CO	XXX	(1,593)	(1,590)	(12)	1.A FE
22534P-AE-3	CREDIT AGRICOLE SA	D	04/08/2024	SG AMERICAS SECURITI	XXX	2,851,443	2,835,000	41,813	1.D FE
45115A-AA-2	ICON INVESTMENTS SIX DAC	D	04/30/2024	JPM SECURITIES-FIXED	XXX	1,619,000	1,619,000		2.C FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						246,312,921	248,705,804	667,582	XXX
2509999997 – Subtotals - Bonds - Part 3						504,826,542	510,015,062	3,009,676	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						504,826,542	510,015,062	3,009,676	XXX
6009999999 – Totals						504,826,542	XXX	3,009,676	XXX

E04.2

Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
<b>Bonds: U.S. Governments</b>																					
36179U-Q7-0	GINNIE MAE II POOL		06/01/2024	PAYDOWN	XXX	47,841	47,841	51,369	48,276		(436)		(436)		47,841				1,008	04/01/2049	1.A
3622A2-TU-6	GINNIE MAE I POOL		06/01/2024	PAYDOWN	XXX	47,808	47,808	50,363	47,834		(26)		(26)		47,808				785	04/01/2025	1.A
38376M-6Y-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2024	PAYDOWN	XXX	182,521	182,521	174,763		7,757		7,757		182,521				1,143	02/01/2045	1.A	
38378M-WF-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2024	PAYDOWN	XXX	9,592	9,592	9,619	9,592					9,592				59	08/01/2025	1.A	
38380C-EJ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2024	PAYDOWN	XXX	15,253	15,253	16,216	15,733		(480)		(480)		15,253			161	03/01/2039	1.A	
38380W-ZN-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2024	PAYDOWN	XXX	3,426	3,426	3,524	3,465		(39)		(39)		3,426			36	09/01/2046	1.A	
38384D-ET-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2024	PAYDOWN	XXX	249,653	249,653	250,160		(507)		(507)		249,653				1,248	02/01/2059	1.A	
38384D-GG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2024	PAYDOWN	XXX	27,357	27,357	27,305		52		52		27,357				125	09/01/2047	1.A	
38384K-LK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2024	PAYDOWN	XXX	227,273	227,273	224,397		2,876		2,876		227,273				1,128	12/01/2031	1.A	
912828-W7-1	UNITED STATES TREASURY NOTE/BOND		03/31/2024	MATURITY	XXX	1,000,000	1,000,000	1,068,047	1,004,768		(4,768)		(4,768)		1,000,000			10,625	03/31/2024	1.A	
912828-X7-0	UNITED STATES TREASURY NOTE/BOND		04/30/2024	MATURITY	XXX	4,300,000	4,300,000	4,273,696	4,298,667		1,334		1,334		4,300,000			43,000	04/30/2024	1.A	
91282C-BV-2	UNITED STATES TREASURY NOTE/BOND		04/15/2024	MATURITY	XXX	25,000,000	25,000,000	24,619,922	24,938,293		61,707		61,707		25,000,000			46,875	04/15/2024	1.A	
91282C-CC-3	UNITED STATES TREASURY NOTE/BOND		05/15/2024	MATURITY	XXX	1,500,000	1,500,000	1,496,016	1,499,489		511		511		1,500,000			1,875	05/15/2024	1.A	
91282C-CG-4	UNITED STATES TREASURY NOTE/BOND		06/15/2024	MATURITY	XXX	17,020,000	17,020,000	16,736,062	16,967,146		52,854		52,854		17,020,000			21,275	06/15/2024	1.A	
91282C-EG-2	UNITED STATES TREASURY NOTE/BOND		03/31/2024	MATURITY	XXX	5,000,000	5,000,000	4,855,078	4,967,756		32,244		32,244		5,000,000			56,250	03/31/2024	1.A	
91282C-EK-3	UNITED STATES TREASURY NOTE/BOND		04/30/2024	MATURITY	XXX	16,500,000	16,500,000	16,469,118	16,494,648		5,352		5,352		16,500,000			206,250	04/30/2024	1.A	
0109999999 - Bonds: U.S. Governments						71,130,724	71,130,724	70,325,655	70,295,667		158,431		158,431		71,130,724			391,843	XXX	XXX	
<b>Bonds: U.S. States, Territories and Possessions</b>																					
13063D-KZ-0	STATE OF CALIFORNIA		04/01/2024	MATURITY	XXX	1,500,000	1,500,000	1,733,715	1,511,973		(11,973)		(11,973)		1,500,000			37,500	04/01/2024	1.C FE	
13063D-VN-5	STATE OF CALIFORNIA		06/03/2024	PNC BANK NA/PNC CAP	XXX	1,005,180	1,000,000	1,191,150	1,038,616		(19,699)		(19,699)		1,018,917		(13,737)	(13,737)	29,583	11/01/2024	1.C FE
34153P-7K-8	STATE OF FLORIDA		06/01/2024	MATURITY	XXX	2,500,000	2,500,000	2,959,500	2,548,502		(48,502)		(48,502)		2,500,000			62,500	06/01/2024	1.A FE	
452151-LF-8	STATE OF ILLINOIS		06/01/2024	SINKING PAYMENT	XXX	174,412	174,412	201,789	197,494		(871)		(871)		196,623		(22,211)	(22,211)	4,448	06/01/2033	1.G FE
677523-AL-6	OHIO ST 5.0 01AUG25		06/05/2024	STIFEL NICHOLAUS & C	XXX	5,038	5,000	5,845	5,348		(94)		(94)		5,253		(215)	(215)	212	08/01/2025	1.B FE
70914P-D8-2	COMMONWEALTH OF PENNSYLVANIA		06/05/2024	WELLS FARGO SECS LLC	XXX	2,713,872	2,705,000	2,839,898	2,752,943		(29,203)		(29,203)		2,723,740		(9,867)	(9,867)	98,056	09/15/2024	1.D FE
0509999999 - Bonds: U.S. States, Territories and Possessions						7,898,502	7,884,412	8,931,897	8,054,876		(110,342)		(110,342)		7,944,533		(46,030)	(46,030)	232,299	XXX	XXX
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions</b>																					
052397-TG-1	CITY OF AUSTIN TX		06/03/2024	JPM SECURITIES-FIXED	XXX	1,018,700	1,000,000	1,226,380	1,077,282		(19,600)		(19,600)		1,057,682		(38,982)	(38,982)	37,917	09/01/2025	1.B FE
194740-NL-6	COUNTY OF COLLIN TX		06/03/2024	RBC CAPITAL MARKETS	XXX	1,615,472	1,600,000	1,921,504	1,680,061		(30,238)		(30,238)		1,649,823		(34,351)	(34,351)	64,222	02/15/2025	1.A FE
232769-EF-2	CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS		06/03/2024	BNY/SUNTRUST CAPITAL	XXX	1,010,470	1,000,000	1,170,300	1,033,455		(12,585)		(12,585)		1,020,869		(10,399)	(10,399)	40,139	02/15/2025	1.A FE
232769-GU-7	CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS		06/03/2024	BNY/SUNTRUST CAPITAL	XXX	1,010,460	1,000,000	1,082,080	1,036,856		(13,876)		(13,876)		1,022,980		(12,520)	(12,520)	40,139	02/15/2025	1.A FE
442403-LY-5	HOUSTON INDEPENDENT SCHOOL DISTRICT		06/03/2024	BNY/SUNTRUST CAPITAL	XXX	2,020,920	2,000,000	2,353,900	2,070,937		(26,699)		(26,699)		2,044,238		(23,318)	(23,318)	80,278	02/15/2025	1.A FE
47844P-MB-8	COUNTY OF JOHNSON KS		06/03/2024	UBS FINANCIAL SERVIC	XXX	2,245,800	2,255,000	2,496,804	2,295,076		(25,495)		(25,495)		2,269,581		(23,782)	(23,782)	51,301	09/01/2024	1.A FE
566897-WQ-3	MARICOPA COUNTY UNIFIED SCHOOL DISTRICT		06/05/2024	MORGAN STANLEY & CO	XXX	1,296,688	1,275,000	1,390,273	1,329,453		(15,508)		(15,508)		1,313,945		(17,257)	(17,257)	59,323	07/01/2025	1.D FE
66702R-YE-6	NORTHSIDE INDEPENDENT SCHOOL DISTRICT		06/05/2024	PERSHING & COMPANY	XXX	508,645	500,000	613,310	536,101		(9,786)		(9,786)		526,315		(17,670)	(17,670)	21,181	08/01/2025	1.A FE
717813-WM-7	CITY OF PHILADELPHIA PA		06/05/2024	WELLS FARGO SECS LLC	XXX	1,376,829	1,375,000	1,584,853	1,399,529		(18,063)		(18,063)		1,381,466		(4,637)	(4,637)	58,247	08/01/2024	1.F FE
736688-JZ-6	PORTLAND COMMUNITY COLLEGE DISTRICT		06/15/2024	MATURITY	XXX	2,000,000	2,000,000	2,274,280	2,023,297		(23,297)		(23,297)		2,000,000				50,000	06/15/2024	1.B FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						14,103,984	14,005,000	16,113,684	14,482,047		(195,147)		(195,147)		14,286,899		(182,916)	(182,916)	502,747	XXX	XXX

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Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
010573-AE-3	ALABAMA HIGHWAY FINANCE CORP		06/03/2024	BNY/SUNTRUST CAPITAL	XXX	1,526,820	1,500,000	1,849,650	1,612,307		(30,079)		(30,079)		1,582,228		(55,408)	(55,408)	63,125	08/01/2025	1.C FE
13032U-QX-9	CALIFORNIA HEALTH FACILITIES FINANCING A		06/03/2024	MORGAN STANLEY & CO	XXX	1,507,920	1,500,000	1,561,470	1,525,415		(12,356)		(12,356)		1,513,060		(5,140)	(5,140)	41,458	11/15/2024	1.E FE
155048-CW-9	CENTRAL PUGET SOUND REGIONAL TRANSIT AUT		06/03/2024	MERRILL LYNCH PIERCE	XXX	1,121,177	1,115,000	1,274,824	1,138,727		(12,076)		(12,076)		1,126,651		(5,474)	(5,474)	32,985	11/01/2024	1.B FE
235036-5A-4	DALLAS FORT WORTH INTERNATIONAL AIRPORT		06/03/2024	JPM SECURITIES-FIXED	XXX	1,020,370	1,000,000	1,213,440	1,075,657		(17,453)		(17,453)		1,058,203		(37,833)	(37,833)	29,583	11/01/2025	1.E FE
235036-5R-7	DALLAS FORT WORTH INTERNATIONAL AIRPORT		06/03/2024	JPM SECURITIES-FIXED	XXX	1,260,936	1,255,000	1,490,488	1,301,835		(23,888)		(23,888)		1,277,947		(17,011)	(17,011)	37,127	11/01/2024	1.E FE
3128MD-AD-5	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	19,696	19,696	19,936	19,711		(15)		(15)		19,696				287	11/01/2026	1.A
3128MD-KL-6	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	29,692	29,692	29,720	29,695		(2)		(2)		29,692				306	11/01/2027	1.A
3128MF-E7-9	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	13,131	13,131	13,055	13,116		14		14		13,131				140	06/01/2032	1.A
3128MF-EM-6	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	12,857	12,857	13,058	12,887		(30)		(30)		12,857				163	08/01/2030	1.A
3128MF-GN-2	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	14,132	14,132	14,353	14,160		(28)		(28)		14,132				175	06/01/2029	1.A
3128MF-J9-0	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	14,333	14,333	14,559	14,375		(41)		(41)		14,333				181	12/01/2031	1.A
3128MF-QP-6	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	43,234	43,234	43,639	43,291		(57)		(57)		43,234				641	08/01/2033	1.A
3128MM-SR-5	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	17,461	17,461	17,755	17,498		(38)		(38)		17,461				216	10/01/2029	1.A
3128MM-TP-8	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	21,476	21,476	21,839	21,530		(54)		(54)		21,476				269	06/01/2030	1.A
3128MM-U3-5	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	13,369	13,369	13,599	13,403		(33)		(33)		13,369				167	05/01/2031	1.A
3128MM-VG-5	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	26,231	26,231	26,096	26,208		23		23		26,231				275	10/01/2031	1.A
3128MM-VM-2	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	11,166	11,166	11,101	11,154		11		11		11,166				117	11/01/2031	1.A
3128MM-W8-2	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	22,351	22,351	22,662	22,390		(39)		(39)		22,351				283	12/01/2032	1.A
3128MM-XF-5	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	23,050	23,050	23,254	23,073		(24)		(24)		23,050				289	02/01/2033	1.A
31307B-SM-8	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	36,281	36,281	36,315	36,284		(3)		(3)		36,281				363	05/01/2028	1.A
31307V-D3-7	FREDDIE MAC GOLD POOL		06/01/2024	PAYDOWN	XXX	21,957	21,957	22,267	22,005		(49)		(49)		21,957				281	12/01/2032	1.A
3132A8-MU-0	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	111,681	111,681	113,443	112,106		(425)		(425)		111,681				1,389	04/01/2031	1.A
3132A8-NT-2	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	42,753	42,753	43,443	42,932		(179)		(179)		42,753				530	08/01/2031	1.A
3132A8-Q8-5	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	62,046	62,046	63,020	62,294		(248)		(248)		62,046				749	03/01/2032	1.A
3132CJ-BR-3	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	837,952	837,952	848,950	837,952		(10,998)		(10,998)		837,952				7,649	08/01/2033	1.A
3132CJ-BZ-5	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	728,497	728,497	738,058	728,497		(9,562)		(9,562)		728,497				5,973	11/01/2033	1.A
3132DM-KC-8	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	49,232	49,232	53,348	49,938		(705)		(705)		49,232				1,012	03/01/2050	1.A
3132DV-LC-7	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	100,203	100,203	106,606	103,259		(3,056)		(3,056)		100,203				1,059	08/01/2050	1.A
3132DV-LF-0	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	74,811	74,811	79,534	77,193		(2,382)		(2,382)		74,811				795	10/01/2050	1.A
3133A4-BS-4	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	4,163	4,163	4,398	4,234		(71)		(71)		4,163				51	04/01/2050	1.A
3133A4-ST-4	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	31,475	31,475	32,623	31,726		(251)		(251)		31,475				342	05/01/2050	1.A
3133G9-AX-7	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	91,095	91,095	95,009	92,627		(1,532)		(1,532)		91,095				707	07/01/2035	1.A
3133GD-ZW-3	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	124,975	124,975	129,759	127,865		(2,890)		(2,890)		124,975				1,077	07/01/2036	1.A
3133GE-X4-5	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	33,750	33,750	34,821	34,314		(563)		(563)		33,750				281	09/01/2036	1.A
3133KG-6M-5	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	34,643	34,643	35,628	35,396		(753)		(753)		34,643				446	12/01/2049	1.A
3133KJ-4M-1	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	86,222	86,222	92,419	90,441		(4,219)		(4,219)		86,222				878	09/01/2050	1.A
3133KJ-MH-2	FREDDIE MAC POOL		06/01/2024	PAYDOWN	XXX	3,508	3,508	3,715	3,544		(37)		(37)		3,508				42	07/01/2050	1.A
3134GX-BD-5	FEDERAL HOME LOAN MORTGAGE CORP		05/15/2024	MATURITY	XXX	4,000,000	4,000,000	3,998,400	3,999,827		173		173		4,000,000				7,200	05/15/2024	1.B FE
3136A9-V9-6	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	10,132	10,132	10,048	10,114		19		19		10,132				63	11/01/2042	1.A
3136AK-S4-6	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	226,834	226,834	222,492	222,492		4,342		4,342		226,834				974	01/01/2035	1.A
3136AN-6U-6	FANNIE MAE-ACES		06/01/2024	PAYDOWN	XXX	7,450	7,450	7,637	7,511		(61)		(61)		7,450				96	04/01/2027	1.A
3136AN-SB-4	FANNIE MAE-ACES		06/01/2024	VARIOUS	XXX	7,299	7,299	7,608	7,303		(4)		(4)		7,299				83	01/01/2025	1.A
3136AT-PN-8	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	20,480	20,480	21,347	20,937		(457)		(457)		20,480				277	09/01/2043	1.A
3136AV-6R-5	FANNIE MAE GRANTOR TRUST 2017-T1		05/01/2024	PAYDOWN	XXX	3,578	3,578	3,578	3,578						3,578				37	06/01/2027	1.A
3136AX-C4-5	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	13,973	13,973	14,719	14,302		(329)		(329)		13,973				180	06/01/2046	1.A
3136B2-TU-6	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	8,447	8,447	8,776	8,546		(99)		(99)		8,447				124	01/01/2047	1.A
3136B4-KB-3	FANNIE MAE-ACES		06/01/2024	PAYDOWN	XXX	5,185	5,185	5,442	5,325		(141)		(141)		5,185				71	02/01/2049	1.A
3136BL-KF-6	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	40,038	40,038	39,359	39,636		402		402		40,038				258	02/01/2052	1.A
3136BL-KK-5	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	112,663	112,663	113,064	112,921		(258)		(258)		112,663				978	02/01/2052	1.A

E05.1

Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
3136BM-JF-6	FANNIE MAE REMICS		06/01/2024	PAYDOWN	XXX	100,388	100,388	100,549	100,501		(113)		(113)		100,388				885	01/01/2039	1.A
3137A1-AV-5	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	42,103	42,103	43,305	42,140		(37)		(37)		42,103				779	08/01/2025	1.A
3137AM-Q5-9	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	41,981	41,981	45,838	43,785		(1,804)		(1,804)		41,981				612	01/01/2041	1.A
3137AP-JB-7	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	15,836	15,836	16,089	15,868		(32)		(32)		15,836				115	04/01/2027	1.A
3137AR-HS-8	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	22,970	22,970	22,710	22,954		16		16		22,970				167	02/01/2027	1.A
3137BC-FT-0	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	12,253	12,253	12,335	12,299		(46)		(46)		12,253				65	01/01/2040	1.A
3137BF-E9-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2024	PAYDOWN	XXX	17,902	17,902	18,724	17,970		(68)		(68)		17,902				258	10/01/2024	1.A FE
3137BH-CY-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2024	PAYDOWN	XXX	11,188	11,188	11,534	11,192		(4)		(4)		11,188				131	01/01/2025	1.A FE
3137BJ-V4-2	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	258,751	258,751	260,369	259,107		(356)		(356)		258,751				2,173	03/01/2026	1.A
3137BL-MY-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		04/01/2024	PAYDOWN	XXX	13,228	13,228	13,598	13,234		(6)		(6)		13,228				109	03/01/2025	1.A
3137BP-VZ-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2024	PAYDOWN	XXX	20,724	20,724	21,138	20,732		(8)		(8)		20,724				196	04/01/2025	1.A FE
3137BV-XR-2	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	14,520	14,520	15,040	14,730		(210)		(210)		14,520				180	05/01/2043	1.A
3137F6-6V-4	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	67,202	67,202	68,021	67,645		(443)		(443)		67,202				281	05/01/2041	1.A
3137F7-T2-1	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	188,288	188,288	183,964	185,266		3,023		3,023		188,288				783	07/01/2039	1.A
3137FC-5R-1	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	75,894	75,894	73,048			2,846		2,846		75,894				613	08/01/2045	1.A
3137FJ-X7-9	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	32,361	32,361	35,314	33,524		(1,163)		(1,163)		32,361				569	03/01/2036	1.A
3137FK-R3-2	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	35,280	35,280	37,617	36,162		(882)		(882)		35,280				607	11/01/2046	1.A
3137FK-UN-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2024	PAYDOWN	XXX	12,822	12,822	13,078	12,868		(46)		(46)		12,822				192	10/01/2027	1.A
3137H5-WR-4	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	74,905	74,905	74,530	74,613		291		291		74,905				549	02/01/2052	1.A
3137HC-QG-0	FREDDIE MAC REMICS		06/01/2024	PAYDOWN	XXX	59,368	59,368	56,381			2,987		2,987		59,368				148	03/01/2044	1.A
3138E2-MD-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	17,202	17,202	17,509	17,221		(19)		(19)		17,202				214	01/01/2027	1.A
3138EH-JU-7	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	51,598	51,598	54,638	51,722		(124)		(124)		51,598				846	11/01/2026	1.A
3138EK-NU-5	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	23,419	23,419	23,792	23,452		(33)		(33)		23,419				289	11/01/2027	1.A
3138ER-CB-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	27,779	27,779	28,248			(71)		(71)		27,779				341	09/01/2031	1.A
3138L8-YR-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	2,461	2,461	2,429	2,454		7		7		2,461				30	02/01/2025	1.A
3138L9-V4-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	5,406	5,406	5,293	5,382		24		24		5,406				57	05/01/2025	1.A
3138LA-GP-8	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	73,919	73,919	74,970	74,153		(234)		(234)		73,919				1,042	06/01/2030	1.A
3138LA-LZ-0	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	32,718	32,718	33,592	32,934		(216)		(216)		32,718				468	09/01/2030	1.A
3138LD-C2-7	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	15,432	15,432	15,811	15,434		(3)		(3)		15,432				192	02/01/2026	1.A
3138LG-G8-3	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	34,870	34,870	33,911	34,583		287		287		34,870				453	12/01/2031	1.A
3138LG-JW-7	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	9,637	9,637	9,786	9,685		(48)		(48)		9,637				141	03/01/2032	1.A
3138LH-HD-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	43,186	43,186	43,697	43,344		(158)		(158)		43,186				623	02/01/2032	1.A
3138LJ-3Y-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	1,548	1,548	1,549							1,548				20	07/01/2029	1.A
3138LJ-D9-8	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	1,196	1,196	1,195	1,196						1,196				15	07/01/2029	1.A
3138LJ-UN-8	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	5,935	5,935	5,931	5,934		1		1		5,935				75	07/01/2029	1.A
3138WB-B6-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	25,651	25,651	26,044	25,698		(46)		(46)		25,651				321	03/01/2029	1.A
3138WD-HS-3	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	53,199	53,199	54,785	53,574		(374)		(374)		53,199				619	11/01/2029	1.A
3138WH-P4-8	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	32,973	32,973	32,793	32,943		30		30		32,973				346	08/01/2031	1.A
3138WJ-C8-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	41,514	41,514	41,306	41,473		40		40		41,514				428	10/01/2031	1.A
3138WK-R8-0	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	142,325	142,325	146,751	143,255		(929)		(929)		142,325				1,778	04/01/2032	1.A
3138YD-4J-5	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	40,076	40,076	40,014	40,067		9		9		40,076				428	05/01/2030	1.A
3140GV-2P-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	25,957	25,957	25,815	25,940		17		17		25,957				284	12/01/2032	1.A
3140J5-XZ-7	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	48,453	48,453	48,491	48,460		(7)		(7)		48,453				501	03/01/2031	1.A
3140J7-MD-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	48,107	48,107	48,144	48,112		(5)		(5)		48,107				497	03/01/2029	1.A
3140J7-MF-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	21,510	21,510	21,899	21,577		(67)		(67)		21,510				270	09/01/2030	1.A
3140J7-SZ-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	22,751	22,751	23,139	22,829		(78)		(78)		22,751				286	02/01/2032	1.A
3140J9-GJ-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	17,825	17,825	17,338	17,777		47		47		17,825				185	06/01/2028	1.A
3140KE-QH-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	24,899	24,899	25,514	25,124		(225)		(225)		24,899				155	09/01/2035	1.A
3140KG-5R-0	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	11,570	11,570	12,157	11,821		(251)		(251)		11,570				136	08/01/2050	1.A
3140KG-SF-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	15,237	15,237	15,803	15,356		(120)		(120)		15,237				126	06/01/2035	1.A
3140KP-JP-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	14,571	14,571	15,067	14,833		(263)		(263)		14,571				115	09/01/2050	1.A
3140KT-T9-6	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	157,926	157,926	161,973	160,054		(2,128)		(2,128)		157,926				1,362	03/01/2036	1.A

E05.2

Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
3140QF-S2-6	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	51,791	51,791	54,591	52,688		(897)		(897)		51,791				561	11/01/2050	1.A
3140X5-QP-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	70,502	70,502	71,851	70,899		(398)		(398)		70,502				737	01/01/2035	1.A
3140X6-4H-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	82,425	82,425	87,203	84,317		(1,892)		(1,892)		82,425				1,036	11/01/2034	1.A
3140X6-XZ-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	6,339	6,339	6,695	6,429		(90)		(90)		6,339				83	06/01/2050	1.A
3140X7-2Z-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	111,611	111,611	116,058	112,864		(1,254)		(1,254)		111,611				968	09/01/2035	1.A
3140X7-4F-3	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	85,134	85,134	89,018	86,851		(1,717)		(1,717)		85,134				712	10/01/2035	1.A
3140X7-JL-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	161,268	161,268	167,971	163,372		(2,103)		(2,103)		139,268				1,392	07/01/2035	1.A
3140X8-PQ-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	20,139	20,139	21,065	20,528		(389)		(389)		20,139				172	11/01/2035	1.A
3140X8-W4-5	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	5,612	5,612	5,974	5,716		(104)		(104)		5,612				75	12/01/2050	1.A
3140X9-V5-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	57,687	57,687	59,940	58,797		(1,110)		(1,110)		466				466	02/01/2036	1.A
3140XE-CK-8	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	240,617	240,617	239,489	239,762		855		855		240,617				2,924	08/01/2051	1.A
3140XF-XG-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	43,123	43,123	43,574	43,450		(328)		(328)		43,123				620	02/01/2052	1.A
3140XF-ZZ-7	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	96,992	96,992	101,039	99,652		(2,660)		(2,660)		1,353				1,353	02/01/2036	1.A
3140XM-3Z-7	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	320,595	320,595	319,093		1,503		1,503		320,595				1,855	10/01/2033	1.A	
3140XP-G2-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	180,247	180,247	179,402		845		845		180,247				1,076	03/01/2034	1.A	
3140XP-G3-7	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	110,117	110,117	111,751		(1,635)		(1,635)		110,117				505	02/01/2034	1.A	
31410L-UG-5	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	77,589	77,589	78,207	77,711		(123)		(123)		77,589				797	06/01/2032	1.A
31410L-V5-8	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	39,949	39,949	40,113	39,965		(16)		(16)		39,949				582	11/01/2027	1.A
31417G-3W-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	17,303	17,303	16,803	17,227		76		76		17,303				179	07/01/2028	1.A
31418B-XS-0	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	22,177	22,177	23,214	22,190		(13)		(13)		22,177				277	12/01/2025	1.A
31418C-PK-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	25,747	25,747	26,133	25,796		(49)		(49)		25,747				324	09/01/2032	1.A
31418C-WA-8	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	42,150	42,150	42,881	42,243		(92)		(92)		42,150				632	04/01/2033	1.A
31418D-BA-9	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	12,040	12,040	12,301	12,045		(5)		(5)		12,040				175	04/01/2034	1.A
31418D-EH-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	20,330	20,330	20,825	20,357		(27)		(27)		20,330				264	08/01/2029	1.A
31418D-MD-1	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	98,392	98,392	100,314	98,480		(88)		(88)		98,392				1,035	03/01/2035	1.A
31418D-N6-5	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	25,377	25,377	26,189	25,484		(108)		(108)		25,377				214	05/01/2035	1.A
31418D-RR-5	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	137,698	137,698	142,350	138,531		(834)		(834)		137,698				1,147	08/01/2035	1.A
31418D-RW-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	29,877	29,877	30,970	30,266		(389)		(389)		29,877				251	08/01/2050	1.A
31418D-TM-4	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	58,077	58,077	60,228	58,636		(559)		(559)		58,077				491	10/01/2035	1.A
31418D-UD-2	FANNIE MAE POOL		06/01/2024	PAYDOWN	XXX	113,736	113,736	118,019	115,111		(1,374)		(1,374)		113,736				954	11/01/2035	1.A
358082-HX-6	CITY OF FRESNO CA		06/01/2024	CALL 100	XXX	155,000	155,000	180,749	168,532		(923)		(923)		167,609		(12,609)	(12,609)	5,076	06/01/2029	1.E FE
414009-PN-4	HARRIS COUNTY CULTURAL EDUCATION FACILIT		06/03/2024	MORGAN STANLEY & CO	XXX	2,009,720	2,000,000	2,376,740	2,080,648		(37,226)		(37,226)		2,043,422		(33,702)	(33,702)	50,833	06/01/2032	1.E FE
41422E-HV-8	METROPOLITAN TRANSIT AUTHORITY OF HARRIS CITY OF HOUSTON TX COMBINED		06/03/2024	WELLS FARGO SECS LLC	XXX	2,009,900	2,000,000	2,289,860	2,043,553		(22,168)		(22,168)		2,021,385		(11,485)	(11,485)	59,167	11/01/2024	1.B FE
442435-4N-0	UTILITY SYST		05/15/2024	MATURITY	XXX	1,000,000	1,000,000	1,127,040	1,009,005		(9,005)		(9,005)		1,000,000				25,000	05/15/2024	1.C FE
455168-BZ-6	INDIANA UNIVERSITY CITY OF INDIANAPOLIS		06/03/2024	JPM SECURITIES-FIXED	XXX	1,165,318	1,150,000	1,347,743	1,225,605		(22,590)		(22,590)		1,203,015		(37,697)	(37,697)	29,229	06/01/2026	1.A FE
455398-NT-0	DEPARTMENT OF PUBLI		06/03/2024	PERSHING & COMPANY	XXX	3,004,650	3,000,000	3,547,620	3,084,102		(57,362)		(57,362)		3,026,740		(22,090)	(22,090)	120,417	08/15/2024	1.D FE
542691-CU-2	LONG ISLAND POWER AUTHORITY		06/03/2024	WELLS FARGO SECS LLC	XXX	1,102,893	1,100,000	1,307,944	1,134,442		(21,911)		(21,911)		1,112,531		(9,638)	(9,638)	41,708	09/01/2024	1.F FE
542691-CV-0	LONG ISLAND POWER AUTHORITY		06/03/2024	PERSHING & COMPANY	XXX	1,019,490	1,000,000	1,229,980	1,076,564		(19,414)		(19,414)		1,057,150		(37,660)	(37,660)	37,917	09/01/2025	1.F FE
56678P-AU-1	MARICOPA COUNTY INDUSTRIAL DEVELOPMENT A		06/05/2024	ICE SECS EXECUTION &	XXX	2,996,130	3,000,000	3,349,830	3,310,363		(3,804)		(3,804)		3,306,559		(310,429)	(310,429)	114,583	09/01/2045	1.F FE
59164G-EG-3	METRO WASTEWATER RECLAMATION DISTRICT		04/01/2024	MATURITY	XXX	2,250,000	2,250,000	2,599,133	2,268,463		(18,463)		(18,463)		2,250,000				56,250	04/01/2024	1.B FE
64986D-EG-6	NEW YORK STATE ENVIRONMENTAL FACILITIES		06/15/2024	MATURITY	XXX	1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				17,663	06/15/2024	1.A FE
66285W-PD-2	OHIO STATE UNIVERSITY/THE		06/05/2024	MERRILL LYNCH PIERCE	XXX	1,592,577	1,580,000	1,843,038	1,649,138		(29,781)		(29,781)		1,619,357		(26,780)	(26,780)	73,514	01/01/2025	1.D FE
677632-L2-5	PORT AUTHORITY OF NEW YORK & NEW JERSEY		06/05/2024	WELLS FARGO SECS LLC	XXX	2,396,946	2,380,000	2,738,285	2,483,738		(48,597)		(48,597)		2,435,141		(38,196)	(38,196)	61,153	12/01/2024	1.B FE
73358W-SS-4	CITY OF SOUTH MIAMI HEALTH FACILITIES AU		06/05/2024	PERSHING & COMPANY	XXX	1,178,701	1,175,000	1,348,877	1,212,251		(24,003)		(24,003)		1,188,248		(9,547)	(9,547)	44,878	09/01/2025	1.D FE
838810-DM-8	TARRANT COUNTY CULTURAL EDUCATION FACILI		06/05/2024	MORGAN STANLEY & CO	XXX	1,628,088	1,625,000	1,863,420	1,651,420		(18,245)		(18,245)		1,633,175		(5,088)	(5,088)	65,677	08/15/2024	1.E FE
87638Q-EW-5			06/05/2024	NATL FINANCIAL SERVI	XXX	200,000	200,000	200,000	200,000						200,000				3,233	11/15/2050	1.D FE

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Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
89658H-VU-1	TRINITY RIVER AUTHORITY CENTRAL REGIONAL		06/05/2024	MERRILL LYNCH PIERCE	XXX	1,001,700	1,000,000	1,154,960	1,016,269		(11,980)		(11,980)		1,004,289		(2,589)	(2,589)	42,361	08/01/2024	1.A FE
91417K-C4-1	UNIVERSITY OF COLORADO		06/01/2024	CALL 100	XXX	1,230,000	1,230,000	1,397,526	1,243,223		(13,223)		(13,223)		1,230,000				30,750	06/01/2035	1.B FE
91514A-HF-5	BOARD OF REGENTS OF THE UNIVERSITY OF TE		06/05/2024	MERRILL LYNCH PIERCE	XXX	1,002,240	1,000,000	1,133,860	1,015,323		(10,581)		(10,581)		1,004,742		(2,502)	(2,502)	40,417	08/15/2024	1.A FE
92818P-GK-3	VIRGINIA RESOURCES AUTHORITY		06/05/2024	WELLS FARGO SECS LLC	XXX	1,005,720	1,000,000	1,135,330	1,038,264		(19,769)		(19,769)		1,018,496		(12,776)	(12,776)	29,861	11/01/2024	1.A FE
940157-V8-0	WASHINGTON SUBURBAN SANITARY COMMISSION		05/15/2024	DAVIDSON D.A & CO IN	XXX	2,680,750	2,680,000	3,076,533	2,711,816		(28,677)		(28,677)		2,683,140		(2,389)	(2,389)	61,789	06/01/2024	1.A FE
977100-ER-3	STATE OF WISCONSIN		05/01/2024	MATURITY	XXX	1,000,000	1,000,000	1,135,890	1,008,571		(8,571)		(8,571)		1,000,000				25,000	05/01/2024	1.C FE
090999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						51,104,003	50,931,957	56,940,509	49,823,622		(572,761)		(572,761)		51,800,045		(696,043)	(696,043)	1,322,140	XXX	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																					
001084-AR-3	AGCO CORP		05/15/2024	PERSHING & COMPANY	XXX	1,749,352	1,746,000	1,744,621			66		66		1,744,687		4,665	4,665	14,802	03/21/2027	2.C FE
00218K-AA-1	ARI FLEET LEASE TRUST 2024-A		06/17/2024	PAYDOWN	XXX	1,499,450	1,499,450	1,499,450							1,499,450				16,723	03/17/2025	1.C FE
02008J-AC-0	ALLY AUTO RECEIVABLES TRUST 2022-1		06/15/2024	PAYDOWN	XXX	113,981	113,981	112,374			1,607		1,607		113,981				939	11/15/2026	1.A FE
023135-BW-5	AMAZON.COM INC		05/12/2024	MATURITY	XXX	715,000	715,000	713,956			127		127		715,000				1,609	05/12/2024	1.D FE
023135-CD-6	AMAZON.COM INC		04/13/2024	MATURITY	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				40,950	04/13/2024	1.D FE
025816-CV-9	AMERICAN EXPRESS CO		05/03/2024	MATURITY	XXX	1,475,000	1,475,000	1,474,853	1,474,974		26		26		1,475,000				24,891	05/03/2024	1.F FE
02665W-CZ-2	AMERICAN HONDA FINANCE CORP		06/27/2024	MATURITY	XXX	1,500,000	1,500,000	1,496,625	1,499,653		347		347		1,500,000				18,000	06/27/2024	1.G FE
031162-BV-1	AMGEN INC		05/22/2024	MATURITY	XXX	750,000	750,000	764,910			(344)		(344)		750,000				13,594	05/22/2024	2.A FE
032095-AG-6	AMPHENOL CORP		04/01/2024	MATURITY	XXX	600,000	600,000	599,328	599,974		26		26		600,000				9,600	04/01/2024	1.G FE
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES XI LL		06/20/2024	PAYDOWN	XXX	321,626	321,626	321,074			552		552		321,626				4,239	06/21/2028	1.A FE
03740M-AA-8	AON NORTH AMERICA INC		05/15/2024	DEUTSCHE BANC/ALEX B	XXX	1,457,689	1,456,000	1,453,161			186		186		1,453,346		4,343	4,343	15,753	03/01/2027	2.A FE
04636N-AC-7	ASTRAZENECA FINANCE LLC		05/28/2024	MATURITY	XXX	2,750,000	2,750,000	2,749,753	2,749,966		34		34		2,750,000				9,625	05/28/2024	1.F FE
049560-AZ-8	ATMOS ENERGY CORP		05/28/2024	JEFFERIES & COMPANY,	XXX	1,257,466	1,205,000	1,203,434	1,203,460		48		48		1,203,508		53,958	53,958	45,224	11/15/2033	1.E FE
05223H-AA-0	AUSTIN FAIRMONT HOTEL TRUST 2019-FAIR		05/20/2024	MORGAN STANLEY & CO	XXX	4,154,351	4,155,000	4,095,272	4,107,713		3,365		3,365		4,111,078		43,273	43,273	117,976	09/15/2032	1.A FE
05601X-AD-1	BMW VEHICLE LEASE TRUST 2022-1		05/25/2024	PAYDOWN	XXX	176,321	176,321	176,310	176,319		2		2		176,321				821	05/27/2025	1.A FE
05608U-AA-6	BX TRUST 2022-GPA		05/20/2024	VARIOUS	XXX	2,693,458	2,681,298	2,671,243	2,670,770		478		478		2,671,248		22,209	22,209	88,616	08/15/2039	1.A
05610M-AA-0	BX COMMERCIAL MORTGAGE TRUST 2022-CSMO		05/20/2024	JP MORGAN CHASE/JP M	XXX	2,764,609	2,750,000	2,738,975	2,743,273		1,305		1,305		2,744,577		20,032	20,032	90,440	06/15/2027	1.A
06051G-JY-6	BANK OF AMERICA CORP		05/14/2024	CALL 100	XXX	3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				75,363	06/14/2024	1.G FE
06051G-KS-7	BANK OF AMERICA CORP		04/25/2024	CALL 100	XXX	4,475,000	4,475,000	4,475,000	4,475,000						4,475,000				85,942	04/25/2025	1.G FE
06054Y-AB-3	BANK OF AMERICA AUTO TRUST 2023-2		06/15/2024	PAYDOWN	XXX	135,822	135,822	136,246			(424)		(424)		135,822				2,649	08/17/2026	1.A FE
08162C-AB-6	BENCHMARK 2018-B6 MORTGAGE TRUST		06/01/2024	PAYDOWN	XXX	6,433	6,433	6,462	6,460		(27)		(27)		6,433				113	10/01/2051	1.A
09661R-AE-1	BMW VEHICLE OWNER TRUST 2020-A		04/25/2024	PAYDOWN	XXX	1,210,903	1,210,903	1,188,435	1,204,772		6,131		6,131		1,210,903				2,503	04/26/2027	1.A FE
124857-AR-4	PARAMOUNT GLOBAL		06/03/2024	BARCLAYS CAPITAL INC	XXX	2,311,075	2,500,000	2,333,550	2,441,749		7,787		7,787		2,449,535		(138,460)	(138,460)	64,243	01/15/2027	2.C FE
12511J-AB-1	CCG RECEIVABLES TRUST 2022-1		06/14/2024	PAYDOWN	XXX	233,062	233,062	233,059	233,060		2		2		233,062				3,692	07/16/2029	1.A FE
12660D-AC-1	CNH EQUIPMENT TRUST 2022-A		06/15/2024	PAYDOWN	XXX	82,388	82,388	82,382	82,386		2		2		82,388				983	07/15/2027	1.A FE
12663J-AB-7	CNH EQUIPMENT TRUST 2022-B		06/15/2024	PAYDOWN	XXX	197,354	197,354	197,349	197,353		1		1		197,354				3,131	12/15/2025	1.A FE
14040H-CQ-6	CAPITAL ONE FINANCIAL CORP		05/09/2024	CALL 100	XXX	6,780,000	6,780,000	6,780,000	6,780,000						6,780,000				141,227	05/09/2025	2.A FE
14043G-AB-0	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST		06/15/2024	PAYDOWN	XXX	493,960	493,960	493,935	493,954		6		6		493,960				7,671	09/15/2025	1.A FE
14043Q-AC-6	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST		06/15/2024	PAYDOWN	XXX	417,989	417,989	408,910			9,078		9,078		417,989				3,297	04/15/2027	1.A FE
14315F-AE-7	CARMAX AUTO OWNER TRUST 2020-3		06/15/2024	PAYDOWN	XXX	235,275	235,275	237,627	235,482		(208)		(208)		235,275				749	03/16/2026	1.A FE
14315V-AE-2	CARMAX AUTO OWNER TRUST 2020-2		04/15/2024	PAYDOWN	XXX	83,630	83,630	82,153	83,323		307		307		83,630				571	05/15/2025	1.A FE
14317D-AC-4	CARMAX AUTO OWNER TRUST 2021-3		06/15/2024	PAYDOWN	XXX	410,517	410,517	404,680	409,267		1,250		1,250		410,517				939	06/15/2026	1.A FE
14317H-AC-5	CARMAX AUTO OWNER TRUST 2022-2		06/15/2024	PAYDOWN	XXX	524,358	524,358	524,279	524,333		25		25		524,358				7,599	02/16/2027	1.A FE

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Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
14317J-AD-9	CARMAX AUTO OWNER TRUST 2021-4		06/15/2024	PAYDOWN	XXX	67,223	67,223	67,215	67,221		1		1		67,223				156	09/15/2026	1.A FE
14318X-AB-1	CARMAX AUTO OWNER TRUST 2023-4		06/15/2024	PAYDOWN	XXX	383,423	383,423	385,400			(1,977)		(1,977)		383,423				6,822	12/15/2026	1.A FE
14687K-AC-0	CARVANA AUTO RECEIVABLES TRUST 2021-P4		06/10/2024	PAYDOWN	XXX	590,936	590,936	573,831			17,105		17,105		590,936				1,271	01/11/2027	1.A FE
14913R-2M-8	CATERPILLAR FINANCIAL SERVICES CORP		05/17/2024	MATURITY	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,307	05/17/2024	1.F FE
15189T-AZ-0	CENTERPOINT ENERGY INC		05/13/2024	MATURITY	XXX	1,496,000	1,496,000	1,496,000	1,496,000						1,496,000				45,412	05/13/2024	2.B FE
16144J-AB-7	CHASE AUTO OWNER TRUST 2022-A		04/25/2024	PAYDOWN	XXX	89,034	89,034	89,030	89,033		1		1		89,034				1,146	10/27/2025	1.A FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		04/04/2024	CALL 100.1754092	XXX	3,130,482	3,125,000	3,479,625	3,221,023		(32,850)		(32,850)		3,188,173		(63,173)	(63,173)	145,217	03/31/2025	2.B FE
172967-MX-6	CITIGROUP INC		05/01/2024	CALL 100	XXX	5,649,000	5,649,000	5,564,390	5,609,290		9,787		9,787		5,619,076		29,924	29,924	27,708	05/01/2025	1.G FE
172967-NQ-0	CITIGROUP INC		05/24/2024	CALL 100	XXX	4,045,000	4,045,000	4,045,000	4,045,000						4,045,000				83,732	05/24/2025	1.G FE
17331K-AB-5	CITIZENS AUTO RECEIVABLES TRUST 2023-1		06/15/2024	PAYDOWN	XXX	191,207	191,207	191,655			(448)		(448)		191,207				2,935	07/15/2026	1.A FE
20030N-CX-7	COMCAST CORP		04/15/2024	MATURITY	XXX	4,750,000	4,750,000	4,808,568	4,750,000						4,750,000				150,020	04/15/2024	1.G FE
205887-CA-8	CONAGRA BRANDS INC		05/01/2024	MATURITY	XXX	1,130,000	1,130,000	1,213,847	1,138,123		(8,123)		(8,123)		1,130,000				24,295	05/01/2024	2.C FE
21036P-BM-9	CONSTELLATION BRANDS INC		05/09/2024	MATURITY	XXX	4,350,000	4,350,000	4,347,434	4,349,533		467		467		4,350,000				78,300	05/09/2024	2.C FE
23292G-AC-7	DLLST 2022-1 LLC		06/20/2024	PAYDOWN	XXX	1,015,862	1,015,862	1,015,714	1,015,838		24		24		1,015,862				14,323	01/21/2025	1.A FE
23312J-AC-7	DBJPM 2017-C6 MORTGAGE TRUST		06/01/2024	PAYDOWN	XXX	286,451	286,451	281,774	282,156		4,295		4,295		286,451				4,167	06/01/2050	1.A
233262-AC-8	DLLAD 2021-1 LLC		06/20/2024	PAYDOWN	XXX	401,433	401,433	379,856	393,324		8,108		8,108		401,433				1,071	09/21/2026	1.A FE
23345F-AC-6	DLLMT 2021-1 LLC		06/20/2024	PAYDOWN	XXX	663,177	663,177	630,977	654,298		8,879		8,879		663,177				2,745	07/21/2025	1.A FE
233868-AB-4	DAIMLER TRUCKS RETAIL TRUST 2023-1		06/15/2024	PAYDOWN	XXX	213,145	213,145	213,411			(266)		(266)		213,145				3,262	09/15/2025	1.A FE
24422E-TT-6	JOHN DEERE CAPITAL CORP		06/24/2024	MATURITY	XXX	5,550,000	5,550,000	5,495,144	5,544,924		5,076		5,076		5,550,000				73,538	06/24/2024	1.E FE
24702C-AC-8	DELL EQUIPMENT FINANCE TRUST 2022-2		05/22/2024	PAYDOWN	XXX	153,340	153,340	153,338	153,339		1		1		153,340				2,076	07/22/2027	1.A FE
24702C-AE-4	DELL EQUIPMENT FINANCE TRUST 2022-2		06/22/2024	PAYDOWN	XXX	273,373	273,373	273,319	273,350		24		24		273,373				5,041	07/22/2027	1.A FE
26441C-AN-5	DUKE ENERGY CORP		04/15/2024	MATURITY	XXX	1,500,000	1,500,000	1,562,835	1,500,398		(398)		(398)		1,500,000				28,125	04/15/2024	2.B FE
29375R-AB-2	ENTERPRISE FLEET FINANCING 2024-2 LLC		05/15/2024	SG AMERICAS SECURITI	XXX	1,253,027	1,250,000	1,249,919			3		3		1,249,922		3,106	3,106	3,388	12/20/2026	1.A FE
30040W-AS-7	EVERSOURCE ENERGY		06/27/2024	MATURITY	XXX	3,830,000	3,830,000	3,828,621	3,829,654		346		346		3,830,000				80,430	06/27/2024	2.B FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE TRUST 2022-		06/01/2024	PAYDOWN	XXX	102,892	102,892	102,464	102,557		334		334		102,892				1,808	04/01/2026	1.A FE
316773-DK-3	FIFTH THIRD BANCORP		05/28/2024	PERSHING & COMPANY	XXX	1,025,180	1,000,000	1,000,000	1,000,000						1,000,000		25,180	25,180	53,177	07/27/2029	2.A FE
345286-AC-2	FORD CREDIT AUTO OWNER TRUST 2022-A		06/15/2024	PAYDOWN	XXX	408,124	408,124	406,430	407,739		385		385		408,124				2,192	06/15/2026	1.A FE
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST 2022-B		06/15/2024	PAYDOWN	XXX	676,371	676,371	676,335	676,359		12		12		676,371				10,557	09/15/2026	1.A FE
34535A-AB-6	FORD CREDIT AUTO OWNER TRUST 2022-C		04/15/2024	PAYDOWN	XXX	71,912	71,912	71,910	71,912						71,912				1,083	04/15/2025	1.A FE
36169K-AA-4	GCAT 2022-NQM2 TRUST		06/01/2024	PAYDOWN	XXX	94,963	94,963	94,521	94,617		346		346		94,963				1,667	02/01/2067	1.A FE
362585-AC-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		06/16/2024	PAYDOWN	XXX	420,933	420,933	412,991			7,942		7,942		420,933				3,249	02/16/2027	1.A FE
362590-AD-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		06/16/2024	PAYDOWN	XXX	893,968	893,968	893,959	893,967		1		1		893,968				2,153	01/16/2026	1.A FE
36260K-AC-8	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		04/16/2024	PAYDOWN	XXX	91,083	91,083	90,713	91,053		30		30		91,083				115	08/18/2025	1.A FE
36260K-AD-6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		06/16/2024	PAYDOWN	XXX	263,834	263,834	263,763	263,828		6		6		263,834				595	02/17/2026	1.A FE
36265W-AD-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		06/16/2024	PAYDOWN	XXX	121,237	121,237	121,237	121,237						121,237				2,207	04/16/2027	1.A FE
36266F-AC-3	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		06/20/2024	PAYDOWN	XXX	2,072,173	2,072,173	2,071,957	2,072,130		43		43		2,072,173				29,418	06/20/2025	1.A FE
36269F-AA-4	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		06/20/2024	PAYDOWN	XXX	591,185	591,185	591,185							591,185				8,876	02/20/2025	1.C FE

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Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
375558-AW-3	GILEAD SCIENCES INC		04/01/2024	MATURITY	XXX	370,000	370,000	365,538	369,074		926		926		370,000				6,845	04/01/2024	2.A FE
40428H-TA-0	HSBC USA INC		05/24/2024	MATURITY	XXX	2,160,000	2,160,000	2,159,914	2,159,982		18		18		2,160,000				40,500	05/24/2024	1.F FE
40441T-AB-5	HPEFS EQUIPMENT TRUST 2022-2		04/20/2024	PAYDOWN	XXX	4	4	4	4						4					09/20/2029	1.A FE
41284N-AC-4	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-A		06/15/2024	PAYDOWN	XXX	396,169	396,169	396,076	396,164		5		5		396,169				607	04/15/2026	1.A FE
41285A-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-B		06/15/2024	PAYDOWN	XXX	35,111	35,111	35,106	35,110		1		1		35,111				81	11/16/2026	1.A FE
43815P-AC-3	HONDA AUTO RECEIVABLES 2022-2 OWNER TRUS		06/18/2024	PAYDOWN	XXX	44,581	44,581	43,959			622		622		44,581				503	07/20/2026	1.A FE
440452-AG-5	HORMEL FOODS CORP		06/03/2024	MATURITY	XXX	925,000	925,000	924,834	924,976		24		24		925,000				3,006	06/03/2024	1.G FE
446144-AA-5	HUNTINGTON AUTO TRUST 2024-1		06/17/2024	PAYDOWN	XXX	585,951	585,951	585,951							585,951				7,669	02/18/2025	1.D FE
44644M-AD-3	HUNTINGTON NATIONAL BANK/THE		05/16/2024	CALL 100	XXX	1,280,000	1,280,000	1,280,000	1,280,000						1,280,000				25,651	05/16/2025	1.G FE
44891R-AD-2	HYUNDAI AUTO RECEIVABLES TRUST 2020-C		06/15/2024	PAYDOWN	XXX	521,382	521,382	521,207	521,360		22		22		521,382				1,058	11/16/2026	1.A FE
448978-AB-2	HYUNDAI AUTO LEASE SECURITIZATION TRUST		04/15/2024	PAYDOWN	XXX	483,169	483,169	483,162	483,168		1		1		483,169				6,990	01/15/2025	1.A FE
448978-AD-8	HYUNDAI AUTO LEASE SECURITIZATION TRUST		06/15/2024	PAYDOWN	XXX	418,023	418,023	418,010	418,019		4		4		418,023				8,085	10/15/2025	1.A FE
44918M-AD-2	HYUNDAI AUTO RECEIVABLES TRUST 2022-B		06/15/2024	PAYDOWN	XXX	41,029	41,029	40,452			577		577		41,029				437	11/16/2026	1.A FE
44933F-AD-8	HYUNDAI AUTO RECEIVABLES TRUST 2020-B		04/15/2024	PAYDOWN	XXX	186,698	186,698	186,666	186,695		2		2		186,698				386	12/15/2025	1.A FE
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		05/15/2024	MATURITY	XXX	3,000,000	3,000,000	2,988,540	2,999,090		910		910		3,000,000				45,000	05/15/2024	1.G FE
465685-AJ-4	ITC HOLDINGS CORP		06/15/2024	MATURITY	XXX	1,000,000	1,000,000	1,011,960	1,000,390		(390)		(390)		1,000,000				18,250	06/15/2024	2.B FE
465979-AA-0	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SE		05/20/2024	SG AMERICAS SECURITI	XXX	3,468,463	3,450,000	3,441,375	3,442,123		243		243		3,442,366		26,097	26,097	114,439	09/15/2039	1.A FE
46647P-CK-0	JPMORGAN CHASE & CO		06/23/2024	CALL 100	XXX	335,000	335,000	335,000							335,000				1,623	06/23/2025	1.E FE
46647P-DE-3	JPMORGAN CHASE & CO		06/14/2024	CALL 100	XXX	5,430,000	5,430,000	5,430,000	5,430,000						5,430,000				104,392	06/14/2025	1.E FE
46654U-BC-8	JP MORGAN MORTGAGE TRUST 2022-3		06/01/2024	PAYDOWN	XXX	105,259	105,259	99,009			6,250		6,250		105,259				473	08/01/2052	1.A FE
47787J-AC-2	JOHN DEERE OWNER TRUST 2022		06/15/2024	PAYDOWN	XXX	153,961	153,961	153,926	153,950		11		11		153,961				1,472	09/15/2026	1.A FE
47789Q-AC-4	JOHN DEERE OWNER TRUST 2021-B		06/15/2024	PAYDOWN	XXX	567,118	567,118	557,992	185,445		9,113		9,113		567,118				887	03/16/2026	1.A FE
49327M-3C-6	KEYBANK NA/CLEVELAND OH		06/14/2024	MATURITY	XXX	1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				36,050	06/14/2024	2.A FE
50117B-AA-8	KUBOTA CREDIT OWNER TRUST 2024-1		06/17/2024	PAYDOWN	XXX	461,145	461,145	461,145							461,145				6,079	02/18/2025	1.D FE
50117E-AC-8	KUBOTA CREDIT OWNER TRUST 2022-1		06/15/2024	PAYDOWN	XXX	246,326	246,326	240,284			6,043		6,043		246,326				1,662	10/15/2026	1.A FE
501689-AA-1	LAD AUTO RECEIVABLES TRUST 2024-1		06/17/2024	PAYDOWN	XXX	253,688	253,688	253,688							253,688				3,423	02/18/2025	1.D FE
501689-AB-9	LAD AUTO RECEIVABLES TRUST 2024-1		06/15/2024	PAYDOWN	XXX	30,777	30,777	30,776			1		1		30,777				563	11/16/2026	1.A FE
59156R-BH-0	METLIFE INC		04/10/2024	MATURITY	XXX	500,000	500,000	517,275	500,710		(710)		(710)		500,000				9,000	04/10/2024	1.G FE
594918-CJ-1	MICROSOFT CORP		06/06/2024	EXCHANGE OFFER	XXX	3,186,220	3,900,000	3,129,594	3,144,411		41,809		41,809		3,186,220				38,171	09/15/2030	1.A FE
605417-CC-6	MISSISSIPPI POWER CO		06/28/2024	MATURITY	XXX	2,305,000	2,305,000	2,305,000	2,305,000						2,305,000				66,243	06/28/2024	1.G FE
61746B-DQ-6	MORGAN STANLEY		04/29/2024	MATURITY	XXX	1,000,000	1,000,000	1,020,810	1,001,404		(1,404)		(1,404)		1,000,000				19,375	04/29/2024	1.G FE
61747Y-EQ-4	MORGAN STANLEY		04/17/2024	CALL 100	XXX	1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				27,693	04/17/2025	1.E FE
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING NEXTERA ENERGY CAPITAL HOLDINGS INC		06/06/2024	MATURITY	XXX	1,000,000	1,000,000	999,190	999,822		178		178		1,000,000				15,750	06/06/2024	1.A FE
65339K-CF-5	NISSAN AUTO RECEIVABLES 2022-B OWNER TRU		06/20/2024	MATURITY	XXX	1,000,000	1,000,000	999,980	999,995		5		5		1,000,000				21,000	06/20/2024	2.A FE
65480J-AB-6	NISSAN AUTO LEASE TRUST 2022-A		06/15/2024	PAYDOWN	XXX	1,895,529	1,895,529	1,895,464	1,895,512		17		17		1,895,529				35,518	08/15/2025	1.A FE
65480L-AD-7	NISSAN AUTO LEASE TRUST 2022-A		06/15/2024	PAYDOWN	XXX	2,605,349	2,605,349	2,605,326	2,605,344		5		5		2,605,349				41,279	05/15/2025	1.A FE
66989H-AG-3	NOVARTIS CAPITAL CORP		05/06/2024	MATURITY	XXX	5,000,000	5,000,000	5,452,700	5,022,106		(22,106)		(22,106)		5,000,000				85,000	05/06/2024	1.D FE
67066G-AL-8	NVIDIA CORP		06/14/2024	MATURITY	XXX	1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				4,818	06/14/2024	1.E FE

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Quarterly Statement as of June 30, 2024 of the Citizens Property Insurance Corporation

**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
67118T-AA-2	OBX 2024-NQM4 TRUST		06/01/2024	PAYDOWN	XXX	102,057	102,057	102,055			2		2		102,057				1,634	01/01/2064	1.A FE
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC/THE		05/28/2024	BNP PARIBAS SEC CORP	XXX	2,174,380	2,000,000	2,000,000	2,000,000						2,000,000		174,380	174,380	83,646	10/20/2034	1.G FE
69371R-R8-1	PACCAR FINANCIAL CORP		06/13/2024	MATURITY	XXX	1,315,000	1,315,000	1,314,698	1,314,931		69		69		1,315,000				20,711	06/13/2024	1.E FE
701094-AQ-7	PARKER-HANNIFIN CORP		06/15/2024	MATURITY	XXX	11,850,000	11,850,000	11,841,824	11,848,095		1,905		1,905		11,850,000				216,263	06/15/2024	2.A FE
717081-DM-2	PFIZER INC		05/15/2024	MATURITY	XXX	1,688,000	1,688,000	1,780,317	1,693,436		(5,436)		(5,436)		1,688,000				28,696	05/15/2024	1.F FE
744573-AX-4	PUBLIC SERVICE ENTERPRISE GROUP INC		05/28/2024	MORGAN STANLEY & CO	XXX	1,864,332	1,800,000	1,795,014	1,795,103		152		152		1,795,255		69,077	69,077	71,969	10/15/2033	2.B FE
74460W-AB-3	PUBLIC STORAGE OPERATING CO		04/23/2024	MATURITY	XXX	940,000	940,000	940,000	940,000						940,000				27,831	04/23/2024	1.F FE
75524K-NQ-3	CITIZENS BANK NA/PROVIDENCE RI		05/23/2024	CALL 100	XXX	4,500,000	4,500,000	4,493,850	4,496,876		864		864		4,497,740		2,260	2,260	92,678	05/23/2025	2.A FE
78355H-LA-5	RYDER SYSTEM INC		05/15/2024	MITSUBISHI UFJ SECS	XXX	1,805,512	1,799,000	1,797,039			128		128		1,797,167		8,345	8,345	20,659	03/15/2027	2.A FE
78414S-AC-8	SBNA AUTO LEASE TRUST 2024-A		06/20/2024	PAYDOWN	XXX	172,955	172,955	172,949			7		7		172,955				3,142	01/20/2026	1.A FE
78435V-AB-8	SFS AUTO RECEIVABLES SECURITIZATION TRUS		06/20/2024	PAYDOWN	XXX	258,533	258,533	258,351			182		182		258,533				4,152	06/21/2027	1.A FE
78436T-AB-2	SBNA AUTO LEASE TRUST 2023-A		06/20/2024	PAYDOWN	XXX	114,014	114,014	114,633			(619)		(619)		114,014				1,797	04/20/2026	1.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		06/07/2024	CALL 100	XXX	1,050,000	1,050,000	1,049,370			167		167		1,049,537		463	463	45,281	03/01/2025	2.A FE
80282K-BD-7	SANTANDER HOLDINGS USA INC		06/09/2024	CALL 100	XXX	5,850,000	5,850,000	5,850,000	5,850,000						5,850,000				124,605	06/09/2025	2.A FE
842400-JB-0	SOUTHERN CALIFORNIA EDISON CO		05/15/2024	CITIGROUP GLOBAL MKT	XXX	2,248,570	2,245,000	2,245,000							2,245,000		3,570	3,570	25,356	03/01/2026	1.G FE
879360-AB-1	TELEDYNE TECHNOLOGIES INC		04/01/2024	MATURITY	XXX	375,000	375,000	374,565	374,964		36		36		375,000				1,781	04/01/2024	2.B FE
882508-BB-9	TEXAS INSTRUMENTS INC		05/15/2024	MATURITY	XXX	175,000	175,000	173,654	174,923		77		77		175,000				2,297	05/15/2024	1.D FE
89173F-AB-6	TOWD POINT MORTGAGE TRUST 2017-1		06/01/2024	PAYDOWN	XXX	281,796	281,796	274,972			6,825		6,825		281,796				1,886	10/01/2056	1.A FE
89175M-AA-1	TOWD POINT MORTGAGE TRUST 2018-3		06/01/2024	PAYDOWN	XXX	109,249	109,249	105,238			4,011		4,011		109,249				745	05/01/2058	1.A FE
89176L-AA-2	TOWD POINT MORTGAGE TRUST 2018-6		06/01/2024	PAYDOWN	XXX	120,609	120,609	120,684	120,675		(66)		(66)		120,609				1,843	03/01/2058	1.A
89176U-AN-4	TOWD POINT MORTGAGE TRUST 2020-2		06/01/2024	PAYDOWN	XXX	79,895	79,895	70,682			9,213		9,213		79,895				215	04/01/2060	1.A FE
89231C-AB-3	TOYOTA AUTO RECEIVABLES 2022-C OWNER TRU		06/15/2024	PAYDOWN	XXX	440,083	440,083	440,041	440,073		10		10		440,083				6,999	08/15/2025	1.A FE
89236T-DW-2	TOYOTA MOTOR CREDIT CORP		04/17/2024	MATURITY	XXX	2,850,000	2,850,000	2,848,575	2,849,935		65		65		2,850,000				41,325	04/17/2024	1.E FE
89236X-AD-8	TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU		06/15/2024	PAYDOWN	XXX	173,874	173,874	173,830	173,870		4		4		173,874				338	01/15/2026	1.A FE
89238J-AC-9	TOYOTA AUTO RECEIVABLES 2021-D OWNER TRU		06/15/2024	PAYDOWN	XXX	641,521	641,521	625,533			15,988		15,988		641,521				1,131	04/15/2026	1.A FE
89238L-AC-4	TOYOTA LEASE OWNER TRUST 2022-A		06/20/2024	PAYDOWN	XXX	318,389	318,389	312,183	317,446		943		943		318,389				2,391	02/20/2025	1.A FE
89239K-AC-5	TOYOTA AUTO RECEIVABLES 2022-A OWNER TRU		06/15/2024	PAYDOWN	XXX	259,944	259,944	259,900	259,934		10		10		259,944				1,327	06/15/2026	1.A FE
904764-AX-5	UNILEVER CAPITAL CORP		05/05/2024	MATURITY	XXX	1,250,000	1,250,000	1,237,588	1,249,336		664		664		1,250,000				16,250	05/05/2024	1.E FE
91324P-EB-4	UNITEDHEALTH GROUP INC		05/15/2024	MATURITY	XXX	1,825,000	1,825,000	1,823,102	1,824,763		237		237		1,825,000				5,019	05/15/2024	1.F FE
92538C-AA-9	VERUS SECURITIZATION TRUST 2020-5		06/01/2024	PAYDOWN	XXX	56,453	56,453	54,689	55,205		1,249		1,249		56,453				283	05/01/2065	1.A FE
92538N-AA-5	VERUS SECURITIZATION TRUST 2022-4		06/01/2024	PAYDOWN	XXX	106,688	106,688	106,687	106,688						106,688				1,883	04/01/2067	1.A FE
92866E-AA-7	VOLKSWAGEN AUTO LEASE TRUST 2024-A		06/20/2024	PAYDOWN	XXX	1,755,960	1,755,960	1,755,960							1,755,960				12,085	03/20/2025	1.C FE
92868A-AC-9	VOLKSWAGEN AUTO LEASE TRUST 2022-A		06/20/2024	PAYDOWN	XXX	913,412	913,412	913,339	913,395		17		17		913,412				13,118	07/21/2025	1.A FE
92890F-AU-0	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C20		04/01/2024	PAYDOWN	XXX	1,960,390	1,960,390	1,962,917	1,962,610		(2,221)		(2,221)		1,960,390				26,106	05/01/2047	1.A
95000U-3H-4	WELLS FARGO & CO		05/28/2024	WELLS FARGO SECS LLC	XXX	5,317,650	5,000,000	5,000,000	5,000,000						5,000,000		317,650	317,650	194,730	10/23/2034	1.E FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING 1 LLC		06/18/2024	PAYDOWN	XXX	177,233	177,233	177,510			(277)		(277)		177,233				2,998	04/18/2038	1.A FE
98163C-AF-7	WORLD OMNI AUTO RECEIVABLES TRUST 2020-C		06/15/2024	PAYDOWN	XXX	70,542	70,542	70,533	70,541		1		1		70,542				215	10/15/2026	1.A FE

E05.7

**SCHEDULE D - PART 4**

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

E058

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
98163Q-AB-5	WORLD OMNI AUTO RECEIVABLES TRUST 2022-B		05/15/2024	PAYDOWN	XXX	82,967	82,967	82,960	82,966			1		1	82,967			815	10/15/2025	1.A FE	
98163Q-AD-1	WORLD OMNI AUTO RECEIVABLES TRUST 2022-B		06/15/2024	PAYDOWN	XXX	238,019	238,019	237,990	238,009			10		10	238,019			3,600	07/15/2027	1.A FE	
98163T-AB-9	WORLD OMNI AUTO RECEIVABLES TRUST 2022-C		06/15/2024	PAYDOWN	XXX	366,360	366,360	366,322	366,350			10		10	366,360			5,705	03/16/2026	1.A FE	
98164C-AC-3	WORLD OMNI AUTO RECEIVABLES TRUST 2021-C		06/15/2024	PAYDOWN	XXX	41,337	41,337	41,336	41,337						41,337			76	08/17/2026	1.A FE	
98164E-AC-9	WORLD OMNI AUTO RECEIVABLES TRUST 2021-A		06/15/2024	PAYDOWN	XXX	18,996	18,996	18,995	18,996						18,996			24	01/15/2026	1.A FE	
06367W-MQ-3	BANK OF MONTREAL	A	06/28/2024	MATURITY	XXX	2,750,000	2,750,000	2,749,615	2,749,960			40		40	2,750,000				06/28/2024	1.F FE	
064159-3W-4	BANK OF NOVA SCOTIA/THE	A	04/15/2024	MATURITY	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000			175,912	04/15/2024	1.F FE	
29250N-AH-8	ENBRIDGE INC	A	06/10/2024	MATURITY	XXX	300,000	300,000	322,272	301,502		(1,502)		(1,502)		300,000			5,250	06/10/2024	2.B FE	
63307A-2S-3	NATIONAL BANK OF CANADA	A	06/10/2024	CALL 100	XXX	8,750,000	8,750,000	8,743,350	8,746,711		997		997		8,747,708	2,292	2,292	164,063	06/09/2025	1.G FE	
00141U-AC-7	CLOVER CLO 2018-1 LLC	D	04/22/2024	PAYDOWN	XXX	1,265,000	1,265,000	1,266,898			(1,898)		(1,898)		1,265,000			21,422	04/20/2032	1.A FE	
03330A-AA-0	ANCHORAGE CAPITAL CLO 3-R LTD	D	06/20/2024	PAYDOWN	XXX	699,560	699,560	692,215	694,669		4,892		4,892		699,560			28,574	01/28/2031	1.A FE	
05971K-AD-1	BANCO SANTANDER SA	D	06/27/2024	MATURITY	XXX	4,400,000	4,400,000	4,400,000	4,400,000						4,400,000			59,532	06/27/2024	1.F FE	
06738E-BH-7	BARCLAYS PLC	D	05/07/2024	CALL 100	XXX	3,255,000	3,255,000	3,299,105	3,260,928		(5,928)		(5,928)		3,255,000			63,993	05/07/2025	2.A FE	
06762C-AQ-1	BARINGS CLO LTD 2020-III	D	06/20/2024	PAYDOWN	XXX	2,186,182	2,186,182	2,190,555			(4,372)		(4,372)		2,186,182			61,465	10/15/2033	1.A FE	
12481X-AN-0	CBAM 2018-6 LTD	D	04/15/2024	PAYDOWN	XXX	86,413	86,413	85,505	85,814		598		598		86,413			3,008	01/15/2031	1.A FE	
12549B-AY-4	CIFC FUNDING 2013-II LTD	D	04/18/2024	PAYDOWN	XXX	88,225	88,225	87,493	87,750		475		475		88,225			2,964	10/18/2030	1.A FE	
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	D	04/17/2024	PAYDOWN	XXX	172,015	172,015	169,831	170,453		1,562		1,562		172,015			5,764	04/17/2031	1.A FE	
14311D-BN-5	CARLYLE GLOBAL MARKET STRATEGIES CLO 201	D	04/22/2024	PAYDOWN	XXX	231,773	231,773	228,760	229,725		2,048		2,048		231,773			7,872	07/20/2031	1.A FE	
251526-CJ-6	DEUTSCHE BANK AG/NEW YORK NY	D	05/28/2024	MATURITY	XXX	445,000	445,000	445,000	445,000						445,000			1,998	05/28/2024	1.F FE	
404280-AW-9	HSBC HOLDINGS PLC	D	05/17/2024	CA_CASH_CLOSE	XXX	1,234,288	1,250,000	1,311,050	1,265,547		(2,590)		(2,590)		1,262,957		(28,670)	37,177	03/08/2026	1.G FE	
404280-BB-4	HSBC HOLDINGS PLC	D	05/17/2024	CA_CASH_CLOSE	XXX	1,565,568	1,600,000	1,673,536	1,622,263		(3,386)		(3,386)		1,618,877		(53,309)	29,813	05/25/2026	1.G FE	
404280-CS-6	HSBC HOLDINGS PLC	D	05/24/2024	CALL 100	XXX	4,750,000	4,750,000	4,407,430	4,567,031		50,968		50,968		4,617,999		132,001	23,180	05/24/2025	1.G FE	
45115A-AA-2	ICON INVESTMENTS SIX DAC	D	05/15/2024	JPM SECURITIES-FIXED	XXX	1,638,525	1,619,000	1,619,000						1,619,000		19,525	19,525	2,351	05/08/2027	2.C FE	
50184N-AR-3	LCM XV LP	D	04/22/2024	PAYDOWN	XXX	428,706	428,706	423,133	425,092		3,614		3,614		428,706			14,605	07/20/2030	1.A FE	
55820R-AJ-1	MADISON PARK FUNDING XXV LTD	D	04/30/2024	PAYDOWN	XXX	1,378,196	1,378,196	1,362,347	1,368,792		9,404		9,404		1,378,196			46,771	04/25/2029	1.A FE	
64129K-BE-6	NEUBERGER BERMAN CLO XV	D	04/15/2024	PAYDOWN	XXX	295,222	295,222	293,008	293,879		1,343		1,343		295,222			9,755	10/15/2029	1.A FE	
64131J-AL-0	NEUBERGER BERMAN LOAN ADVISERS CLO 25 LT	D	06/27/2024	PAYDOWN	XXX	1,844,150	1,844,150	1,845,441			(1,291)		(1,291)		1,844,150			51,243	10/18/2029	1.A FE	
74982L-AY-6	RACE POINT VIII CLO LTD	D	05/20/2024	PAYDOWN	XXX	203,751	203,751	202,060	202,693		1,058		1,058		203,751			6,845	02/20/2030	1.A FE	
75888M-AE-0	REGATTA XIV FUNDING LTD	D	06/13/2024	PAYDOWN	XXX	1,927,352	1,927,352	1,931,207			(3,855)		(3,855)		1,927,352			48,843	10/25/2031	1.A FE	
83611L-AA-8	SOUND POINT CLO III-R LTD	D	04/15/2024	PAYDOWN	XXX	214,573	214,573	212,964	213,635		938		938		214,573			7,123	04/15/2029	1.A FE	
87231B-AL-7	TCI-FLATIRON CLO 2017-1 LTD	D	05/17/2024	PAYDOWN	XXX	127,866	127,866	125,855	126,138		1,729		1,729		127,866			4,245	11/18/2030	1.A FE	
92914N-AJ-0	VOYA CLO 2015-1 LTD	D	04/18/2024	PAYDOWN	XXX	214,965	214,965	212,966	213,818		1,147		1,147		214,965			7,112	01/18/2029	1.A FE	
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						244,335,039	244,566,140	244,129,168	214,443,072		183,305		183,305		243,650,818		678,738	678,738	4,649,521	XXX	XXX
2509999997 - Subtotals - Bonds - Part 4						388,572,252	388,518,233	396,440,913	357,099,284		(536,514)		(536,514)		388,813,019		(246,251)	(246,251)	7,098,550	XXX	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 - Subtotals - Bonds						388,572,252	388,518,233	396,440,913	357,099,284		(536,514)		(536,514)		388,813,019		(246,251)	(246,251)	7,098,550	XXX	XXX
6009999999 - Totals						388,572,252	XXX	396,440,913	357,099,284		(536,514)		(536,514)		388,813,019		(246,251)	(246,251)	7,098,550	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 First Month	7 Second Month	8 Third Month	
Citizens Return Items - 1018 - J.P. Morgan		-	-	-	26,972	94,401	10,791	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		-	-	-	560	-	-	XXX
Flexible Spending - 8016 - J.P. Morgan		-	-	-	11,544	24,119	14,022	XXX
Blocked Policy - 0852 - J.P. Morgan		-	-	-	214	214	214	XXX
Payroll - 1058 - J.P. Morgan		-	-	-	-	(260)	-	XXX
PLA Agent Contract - 1363 - J.P. Morgan		-	-	-	3,754	3,014	3,218	XXX
CITIZENS Master - 0556 - J.P. Morgan		-	-	-	10,719,897	50,792,088	10,649,274	XXX
PLA Master - 1975 - J.P. Morgan		-	-	-	-	-	-	XXX
PLA Operating - 3385 - J.P. Morgan		-	-	-	(1,444,493)	(342,018)	(445,882)	XXX
PLA Field Claims - 5257 - J.P. Morgan		-	-	-	-	-	-	XXX
Citizens Return Premium - 0697 - J.P. Morgan		-	-	-	(20,426,438)	(22,851,336)	(25,804,604)	XXX
PLA BC Return Premium - 5638 - J.P. Morgan		-	-	-	(8,450,479)	(7,336,003)	(6,335,579)	XXX
CLA BC Return Premium - 8626 - J.P. Morgan		-	-	-	(64,368)	(64,368)	(52,748)	XXX
CST BC Return Premium - 7618 - J.P. Morgan		-	-	-	(3,769,393)	(3,233,987)	(2,824,736)	XXX
CITIZENS Depository - 0622 - J.P. Morgan		-	-	-	14,112,417	10,126,863	13,538,744	XXX
PLA BC Depository - 2126 - J.P. Morgan		-	-	-	11,240	11,240	11,240	XXX
CLA BC Depository - 0761 - J.P. Morgan		-	-	-	847	-	-	XXX
CST BC Depository - 1667 - J.P. Morgan		-	-	-	31,243	31,243	31,243	XXX
BC Commissions - 6693 - J.P. Morgan		-	-	-	(389,400)	(379,806)	(449,553)	XXX
Self-Funded Health Ins Plan - 7758 - J.P. Morgan		-	-	-	412,466	-	769,268	XXX
CITIZENS Indemity - 0820 - J.P. Morgan		-	-	-	(141,204,704)	(139,608,435)	(142,353,873)	XXX
PLA CC Indemnity - 8715 - J.P. Morgan		-	-	-	(21,186,534)	(15,884,591)	(11,978,996)	XXX
CLA CC Indemnity - 0936 - J.P. Morgan		-	-	-	(29,376)	(29,376)	-	XXX
CST CC Indemnity - 1980 - J.P. Morgan		-	-	-	(4,417,198)	(3,459,873)	(2,646,366)	XXX
Citizens LAE - 0930 - J.P. Morgan		-	-	-	(11,390,741)	(7,695,233)	(9,970,845)	XXX
PLA CC LAE - 0257 - J.P. Morgan		-	-	-	(251,803)	(229,711)	(173,308)	XXX
CLA CC LAE - 1207 - J.P. Morgan		-	-	-	(15,214)	(14,089)	(14,089)	XXX
CST CC LAE - 2186 - J.P. Morgan		-	-	-	(47,800)	(45,510)	(26,653)	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		-	-	-	2,255	3,603	2,749,821	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					(187,754,532)	(140,087,810)	(175,299,398)	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					(187,754,532)	(140,087,810)	(175,299,398)	XXX
0499999 - Cash in Company's Office			XXX	XXX				XXX
0599999 - Total					(187,754,532)	(140,087,810)	(175,299,398)	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
<b>Bonds, U.S. Governments, Issuer Obligations</b>								
XXX	UNITED STATES TREASURY BILL		04/05/2024		07/05/2024	24,985,528		303,917
XXX	UNITED STATES TREASURY BILL		06/10/2024		07/18/2024	9,975,130		30,721
XXX	UNITED STATES TREASURY BILL		06/10/2024		07/25/2024	9,964,920		30,695
XXX	UNITED STATES TREASURY BILL		06/18/2024		08/01/2024	14,484,466		23,254
XXX	UNITED STATES TREASURY BILL		05/29/2024		07/02/2024	17,497,441		100,868
XXX	UNITED STATES TREASURY BILL		06/13/2024		08/06/2024	9,947,505		26,248
XXX	UNITED STATES TREASURY BILL		06/25/2024		08/20/2024	10,175,289		5,977
0019999999	– Bonds, U.S. Governments, Issuer Obligations					97,030,279		521,680
0109999999	– Subtotals – Bonds, U.S. Governments					97,030,279		521,680
2419999999	– Subtotals – Bonds, Issuer Obligations					97,030,279		521,680
2509999999	– Subtotals – Total Bonds					97,030,279		521,680
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
262006-20-8	DREYFUS GOVT CASH MGMT-I		06/28/2024		XXX	429,146,953	1,655,970	1,543,247
8209999999	– Exempt Money Market Mutual Funds – as Identified by SVO					429,146,953	1,655,970	1,543,247
<b>All Other Money Market Mutual Funds</b>								
25160K-20-7	DWS GOVT MMKT SER-INST		06/17/2024		XXX	200,000,000	770,010	547,955
4812A0-36-7	JPM PRIME MMKT-CAPITAL		05/16/2024		XXX	199,986,889	905,161	886,202
4812C0-66-2	JPMORGAN US GOVT MMKT-AGNCY		06/27/2024		XXX		47,837	
60934N-20-3	FED HER INSTIT PRIME OBLG-IN		05/30/2024		XXX	158,939,807	696,490	188,797
61747C-71-5	MSILF PRIME PORT-INST		04/18/2024		XXX	199,964,310	878,462	1,372,648
761056-37-3	RESERVE PRIMARY FUND		11/03/2008		XXX	159		
825252-88-5	INVESCO GVT & AGNCY-INST		06/28/2024		XXX	128,875,165	147,531	
94975P-40-5	WELLS FARGO GOVERNMENT MONEY MARKET FUND		08/01/2019		XXX			
999579-77-4	DREYFUS TAX EXEMPT CASH MGMT		06/12/2024	0.445	XXX	10,403	204	
8309999999	– All Other Money Market Mutual Funds					887,776,733	3,445,695	2,995,602
8609999999	– Total Cash Equivalents					1,413,953,965	5,101,665	5,060,529