



QUARTERLY STATEMENT
AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE
HARVARD PILGRIM HEALTH CARE, INC.

NAIC Group Code 4742 (Current) (Prior) NAIC Company Code 96911 Employer's ID Number 04-2452600
Organized under the Laws of MA State of Domicile or Port of Entry MA
Country of Domicile US
Licensed as business type HEALTH MAINTENANCE ORGANIZATION Is HMO Federally Qualified? YES
Incorporated/Organized 02/11/1969 Commenced Business 02/11/1969
Statutory Home Office ONE WELLNESS WAY CANTON, MA, US 02021-1166
Main Administrative Office ONE WELLNESS WAY CANTON, MA, US 02021-1166 617-972-9400-84518 (Telephone Number)
Mail Address ONE WELLNESS WAY CANTON, MA, US 02021-1166
Primary Location of Books and Records ONE WELLNESS WAY CANTON, MA, US 02021-1166 617-972-9400-84518 (Telephone Number)
Internet Website Address WWW.HPHC.ORG
Statutory Statement Contact RUCHI JAISWAL 952-393-6319 (Telephone Number)
RUCHI.JAISWAL@POINT32HEALTH.ORG 617-972-9067 (E-Mail Address) (Fax Number)

OFFICERS

CAIN-ATEN HAYES, PRESIDENT AND CEO SUSAN AHN KEE ESQ., CLERK/SECRETARY
MARK OTIS PORTER, TREASURER

OTHER

ROBERT SCOTT WALKER, CHIEF FINANCIAL OFFICER EILEEN O'SHEA AUEN, CHAIR
GREG ALLEN SHELL, SR, VICE CHAIR

DIRECTORS OR TRUSTEES

CAIN-ATEN HAYES EILEEN O'SHEA AUEN
MICHAEL JOSEPH MCCOLGAN GAUROV DAYAL MD#
BERTRAM LEE SCOTT RAYMOND PAWLICKI
MICHAEL JOSEPH SHEA GREG ALLEN SHELL SR
ELIZABETH DIANE BIERBOWER# GREGORY DAVISON TRANTER
HEDWIG VEITH WHITNEY, ESQ. TODD WESLEY WHITBECK
PETER LAWRENCE SLAVIN, MD

State of MASSACHUSETTS
County of NORFOLK SS

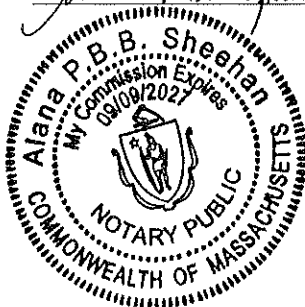
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

Signed by: Mark Porter (Treasurer) Signed by: Scott Walker (Chief Financial Officer)
MARK OTIS PORTER ROBERT SCOTT WALKER
TREASURER CHIEF FINANCIAL OFFICER

Subscribed and sworn to before me
this 14 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 Alana P. B. B. Sheehan



**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.....	207,118,057		207,118,057	206,126,958
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....	446,522,113	1,499,210	445,022,903	407,990,043
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).....	18,251,832		18,251,832	18,882,913
4.2 Properties held for the production of income (less \$..... encumbrances).....				
4.3 Properties held for sale (less \$..... encumbrances).....				
5. Cash (\$.....15,183,943), cash equivalents (\$.....58,649,180) and short-term investments (\$.....14,704,456).....	88,537,579		88,537,579	18,785,814
6. Contract loans (including \$..... premium notes).....				
7. Derivatives.....				
8. Other invested assets.....	201,746,809		201,746,809	204,495,783
9. Receivables for securities.....	216,449		216,449	456,020
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....	402,847		402,847	402,847
12. Subtotals, cash and invested assets (Lines 1 to 11).....	962,795,685	1,499,210	961,296,475	857,140,379
13. Title plants less \$..... charged off (for Title insurers only).....				
14. Investment income due and accrued.....	1,233,330		1,233,330	1,331,527
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	12,907,357	163,963	12,743,394	9,244,425
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 (\$.....96,245,055).....	96,285,658		96,285,658	68,689,311
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	5,857,638		5,857,638	20,642,345
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	44,484,780	513,632	43,971,148	48,303,039
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.....	62,077,461	60,586,669	1,490,792	2,234,108
21. Furniture and equipment, including health care delivery assets (\$.....).....	5,647,202	5,647,202	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	8,075,967		8,075,967	10,365,541
24. Health care (\$.....63,575,978) and other amounts receivable.....	89,360,679	3,331,000	86,029,679	87,540,019
25. Aggregate write-ins for other-than-invested assets.....	18,073,711	12,134,819	5,938,892	6,186,641
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	1,306,799,468	83,876,495	1,222,922,973	1,111,677,335
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	1,306,799,468	83,876,495	1,222,922,973	1,111,677,335
<b>Details of Write-Ins</b>				
1101. DEPOSITS.....	402,847		402,847	402,847
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).....	402,847		402,847	402,847
2501. PREPAID EXPENSES AND OTHER ASSETS.....	18,073,711	12,134,819	5,938,892	6,186,641
2502.....				
2503.....				
2598. Summary of remaining write-ins for Line 25 from overflow page.....				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	18,073,711	12,134,819	5,938,892	6,186,641

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....1,266,663 reinsurance ceded)	164,883,887		164,883,887	176,374,631
2. Accrued medical incentive pool and bonus amounts	37,744,116		37,744,116	38,477,478
3. Unpaid claims adjustment expenses	3,508,675		3,508,675	3,721,585
4. Aggregate health policy reserves, including the liability of \$.....(4,366,000) for medical loss ratio rebate per the Public Health Service Act	21,576,280		21,576,280	6,350,775
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	41,069,155		41,069,155	49,129,898
9. General expenses due or accrued	57,023,212		57,023,212	77,552,555
10.1 Current federal and foreign income tax payable and interest thereon (including \$..... on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable	72,577		72,577	72,577
12. Amounts withheld or retained for the account of others				
13. Remittances and items not allocated				
14. Borrowed money (including \$.....40,000,000 current ) and interest thereon \$..... (128,633) (including \$.....(128,633) current)	39,871,367		39,871,367	20,000,000
15. Amounts due to parent, subsidiaries and affiliates	51,117,161		51,117,161	15,254,223
16. Derivatives				
17. Payable for securities	741,562		741,562	639,365
18. Payable for securities lending				
19. Funds held under reinsurance treaties (with \$..... authorized reinsurers, \$..... unauthorized reinsurers and \$..... certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$.....) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	95,104,466		95,104,466	94,114,433
23. Aggregate write-ins for other liabilities (including \$..... current)	13,528,117		13,528,117	14,000,198
24. Total liabilities (Lines 1 to 23)	526,240,575		526,240,575	495,687,718
25. Aggregate write-ins for special surplus funds	XXX	XXX		
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX	180,000,000	105,000,000
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	516,682,399	510,989,616
32. Less treasury stock, at cost:				
32.1 ... shares common (value included in Line 26 \$.....)	XXX	XXX		
32.2 ... shares preferred (value included in Line 27 \$.....)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	696,682,399	615,989,616
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,222,922,974	1,111,677,334
<b>Details of Write-Ins</b>				
2301. RX DUE UNDER CAPITATION ARRANGEMENTS	6,512,067		6,512,067	6,780,916
2302. ACCRUED LONG TERM EXPENSE	6,520,605		6,520,605	6,806,620
2303. DEFERRED RENT	405,752		405,752	322,969
2398. Summary of remaining write-ins for Line 23 from overflow page	89,693		89,693	89,693
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	13,528,117		13,528,117	14,000,198
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

**STATEMENT OF REVENUE AND EXPENSES**

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months	XXX	1,464,592	1,403,326	2,886,675
2. Net premium income (including \$..... non-health premium income)	XXX	1,068,001,593	975,466,297	2,032,940,841
3. Change in unearned premium reserves and reserve for rate credits	XXX	(4,410,071)	166,000	(2,246,112)
4. Fee-for-service (net of \$..... medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX			
7. Aggregate write-ins for other non-health revenues	XXX			
8. Total revenues (Lines 2 to 7)	XXX	1,063,591,522	975,632,297	2,030,694,729
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits		723,687,168	636,792,260	1,304,176,938
10. Other professional services		223,859	39,852,616	75,733,106
11. Outside referrals		17,338,861	14,013,367	33,028,676
12. Emergency room and out-of-area		12,185,952	9,513,559	23,296,981
13. Prescription drugs		164,052,802	142,463,182	307,027,900
14. Aggregate write-ins for other hospital and medical		8,997,172		13,152,168
15. Incentive pool, withhold adjustments and bonus amounts		21,863,862	24,770,791	47,413,652
16. Subtotal (Lines 9 to 15)		948,349,676	867,405,775	1,803,829,421
<b>Less:</b>				
17. Net reinsurance recoveries		1,816,781	8,403,136	40,409,832
18. Total hospital and medical (Lines 16 minus 17)		946,532,895	859,002,639	1,763,419,589
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$.....24,181,472 cost containment expenses		36,569,404	36,079,409	57,857,514
21. General administrative expenses		123,052,336	134,949,278	272,877,027
22. Increase in reserves for life and accident and health contracts (including \$..... increase in reserves for life only)				
23. Total underwriting deductions (Lines 18 through 22)		1,106,154,635	1,030,031,326	2,094,154,130
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(42,563,113)	(54,399,029)	(63,459,401)
25. Net investment income earned		11,557,560	9,471,891	15,583,139
26. Net realized capital gains (losses) less capital gains tax of \$.....		(4,965)	3,982,687	4,920,784
27. Net investment gains (losses) (Lines 25 plus 26)		11,552,595	13,454,578	20,503,923
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....) (amount charged off \$.....)]				
29. Aggregate write-ins for other income or expenses		(249,833)	(1,377,411)	(9,904,268)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	(31,260,351)	(42,321,862)	(52,859,746)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	(31,260,351)	(42,321,862)	(52,859,746)
<b>Details of Write-Ins</b>				
0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	XXX			
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)	XXX			
1401. State surcharges and assessments		8,997,172		13,152,168
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)		8,997,172		13,152,168
2901. MISCELLANEOUS & OTHER INCOME/(EXPENSE)		(249,833)	(1,377,411)	(9,904,268)
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)		(249,833)	(1,377,411)	(9,904,268)

**STATEMENT OF REVENUE AND EXPENSES (CONTINUED)**

	1	2	3
CAPITAL & SURPLUS ACCOUNT	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	615,989,616	633,681,654	633,681,654
34. Net income or (loss) from Line 32.....	(31,260,351)	(42,321,862)	(52,859,746)
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....	33,229,799	34,480,519	32,082,529
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	3,723,336	8,718,451	3,269,826
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....	75,000,000	-	-
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....			(184,646)
48. Net change in capital and surplus (Lines 34 to 47).....	80,692,784	877,108	(17,692,037)
49. Capital and surplus end of reporting period (Line 33 plus 48).....	696,682,400	634,558,762	615,989,616
<b>Details of Write-Ins</b>			
4701. CHANGE IN NET PRIOR SERVICE COSTS AND RECOGNIZED GAIN/LOSS FOR POSTRETIREMENT MEDICAL PLAN.....			(184,646)
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....			(184,646)

**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.....	1,039,938,111	903,557,103	2,004,827,821
2. Net investment income.....	11,907,814	10,678,238	15,748,743
3. Miscellaneous income.....	—	17,253,770	8,436,345
4. Total (Lines 1 to 3).....	1,051,845,925	931,489,111	2,029,012,909
5. Benefit and loss related payments.....	945,187,859	658,848,280	1,714,756,437
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	178,071,301	177,988,681	318,548,051
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).....	1,123,259,160	836,836,961	2,033,304,488
11. Net cash from operations (Line 4 minus Line 10).....	(71,413,235)	94,652,150	(4,291,579)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	19,266,562	34,637,272	49,277,351
12.2 Stocks.....	159,294	50,198,134	50,808,479
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	13,250,019	3,709,444	2,935,817
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	—	(6,629)	(6,629)
12.7 Miscellaneous proceeds.....	341,768	552,067	559,358
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	33,017,643	89,090,288	103,574,376
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	20,242,294	31,622,051	35,580,097
13.2 Stocks.....	11,838,437	2,247,375	4,812,148
13.3 Mortgage loans.....			
13.4 Real estate.....			21,805
13.5 Other invested assets.....	2,453,004	522,590	1,031,518
13.6 Miscellaneous applications.....	—	—	456,020
13.7 Total investments acquired (Lines 13.1 to 13.6).....	34,533,735	34,392,016	41,901,588
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).....	(1,516,093)	54,698,272	61,672,788
<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.....	75,000,000	—	—
16.3 Borrowed funds.....	19,871,367	45,327,980	(20,109,878)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	47,809,725	135,288,657	(32,956,685)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	142,681,092	180,616,637	(53,066,563)
<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).....	69,751,765	329,967,059	4,314,646
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	18,785,814	14,471,168	14,471,168
19.2 End of period (Line 18 plus Line 19.1).....	88,537,579	344,438,227	18,785,814
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.....			

**EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION**

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health	Other Non- Health
<b>Total Members at end of:</b>														
1. Prior Year.....	252,415	43,886	208,529											
2. First Quarter.....	245,486	42,082	203,404											
3. Second Quarter.....	246,318	41,732	204,586											
4. Third Quarter.....														
5. Current Year.....														
6. Current Year Member Months.....	1,464,592	248,840	1,215,752											
<b>Total Member Ambulatory Encounters for Period:</b>														
7. Physician.....	490,032	88,486	401,546											
8. Non-Physician.....	422,402	84,782	337,620											
9. Total.....	912,434	173,268	739,166											
10. Hospital Patient Days Incurred.....														
11. Number of Inpatient Admissions.....														
12. Health Premiums Written (a).....	1,068,001,593	144,000,933	924,000,660											
13. Life Premiums Direct.....														
14. Property/Casualty Premiums Written.....														
15. Health Premiums Earned.....	1,063,591,538	143,298,722	920,292,816											
16. Property/Casualty Premiums Earned.....														
17. Amount Paid for Provision of Health Care Services.....	961,789,347	146,667,900	815,314,369					(192,922)						
18. Amount Incurred for Provision of Health Care Services.....	948,349,676	144,595,569	803,794,457					(40,350)						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$—

**CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (REPORTED AND UNREPORTED)**

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
<b>Claims Unpaid (Reported)</b>						
0399999 – Aggregate accounts not individually listed-covered.....	23,330,145	1,516,496	571,227	282,596	1,336,958	27,037,422
0499999 – Subtotals.....	23,330,145	1,516,496	571,227	282,596	1,336,958	27,037,422
0599999 – Unreported claims and other claim reserves.....						136,533,037
0699999 – Total amounts withheld.....						2,580,092
0799999 – Total claims unpaid.....						166,150,551
0899999 – Accrued medical incentive pool and bonus amounts.....						37,744,116



**UNDERWRITING AND INVESTMENT EXHIBIT**

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical) individual.....	18,689,273	136,727,458	1,719,114	24,914,343	20,408,387	37,456,917
2. Comprehensive (hospital and medical) group.....	72,276,060	709,875,472	10,822,639	127,427,792	83,098,699	138,917,714
3. Medicare Supplement.....						
4. Vision only.....						
5. Dental only.....						
6. Federal Employees Health Benefits Plan.....						
7. Title XVIII – Medicare.....	(192,922)				(192,922)	
8. Title XIX – Medicaid.....						
9. Credit A&H.....						
10. Disability income.....						
11. Long-term care.....						
12. Other health.....						
13. Health subtotal (Lines 1 to 12).....	90,772,411	846,602,930	12,541,753	152,342,135	103,314,164	176,374,631
14. Health care receivables (a).....	(2,189,510)	69,096,487			(2,189,510)	65,691,412
15. Other non-health.....						
16. Medical incentive pools and bonus amounts.....	14,410,795	8,186,430	16,984,277	20,759,839	31,395,072	38,477,478
17. Totals (Lines 13-14+15+16).....	107,372,716	785,692,873	29,526,030	173,101,974	136,898,746	149,160,697

(a) Excludes \$... loans or advances to providers not yet expensed.

## Notes to the Financial Statements

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

The accompanying financial statements of Harvard Pilgrim Health Care, Inc. ("Harvard Pilgrim" or the "Company") have been prepared in accordance with the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual for statutory accounting principles ("NAIC SAP"), which do not differ from the accounting practices prescribed or permitted by the Division of Insurance of the Commonwealth of Massachusetts.

Harvard Pilgrim's net income and capital and surplus, based on NAIC SAP and practices prescribed and permitted by the Commonwealth of Massachusetts, are shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2024	12/31/2023
<b>Net Income</b>					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (31,260,351)	\$ (52,859,746)
(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>\$ (31,260,351)</u>	<u>\$ (52,859,746)</u>
<b>Surplus</b>					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 696,682,399	\$ 615,989,616
(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>\$ 696,682,399</u>	<u>\$ 615,989,616</u>

#### B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

#### C. Accounting Policy

(1) Short-term investments - No Significant Changes

#### (2) Bonds and Preferred Stock

Investments in bonds and preferred stock are stated at amortized cost or the lower of amortized cost or fair value based on their NAIC designation. Investments in bonds are primarily comprised of government and corporate debt issues and asset-backed/mortgage-backed securities. Realized gains and losses are determined using the specific identification method and are included in investment income. Investment income is reported net of expenses related to the management and custody of investments.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - Not Applicable

(5) Mortgage loans - Not Applicable

#### (6) Loan-backed Securities

Loan-backed securities are reported at cost upon acquisition, and amortization of premium or discount is calculated using the scientific method and recorded as an adjustment to investment income. These securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities.

(7) Investments in subsidiaries, controlled and affiliated entities - Not Applicable

(8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes

(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 - No Significant Changes

#### D. Going Concern

Management continually evaluates the Company's ability to continue as a going concern. After considering management's plans, potential events and principal conditions, there is no 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

On February 15, 2024, Point32Health, Inc., the parent company of Harvard Pilgrim Health Care, Inc. announced it has signed a definitive arrangement with Baystate Health to acquire its subsidiary, Health New England. The agreement, which was unanimously approved by the Board of Directors of Point32Health and the Board of Trustees of Baystate Health, is subject to regulatory approvals.

A. Statutory Purchase Method - Not Applicable

B. Statutory Merger - Not Applicable

C. Assumption Reinsurance - Not Applicable

**Notes to the Financial Statements**

**3. Business Combinations and Goodwill (Continued)**

- D. Impairment Loss - Not Applicable
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill - No Significant Changes

**4. Discontinued Operations - Not Applicable**

**5. Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable
- B. Debt Restructuring - Not Applicable
- C. Reverse Mortgages - Not Applicable
- D. Loan-Backed Securities - Not Applicable
- 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
- L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	(1) Total Gross (Admitted & Nonadmitted) Restricted from Current Year	(2) Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	(3) Increase / (Decrease) (1 - 2)	(4) Total Current Year Nonadmitted Restricted	(5) Total Current Year Admitted Restricted (1 - 4)	(6) Gross (Admitted & Nonadmitted) Restricted to Total Assets	(7) 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	4,692,600	1,804,288	2,888,312		4,692,600	0.359	0.384
j. On deposit with states	3,080,629	3,125,316	(44,687)		3,080,629	0.236	0.252
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	46,778,487	23,159,883	23,618,604		46,778,487	3.580	3.825
m. Pledged as collateral not captured in other categories							
n. Other restricted assets	14,704,456		14,704,456		14,704,456	1.125	1.202
<b>o. Total restricted assets (Sum of a through n)</b>	<b>\$ 69,256,172</b>	<b>\$ 28,089,487</b>	<b>\$ 41,166,685</b>	<b>\$</b>	<b>\$ 69,256,172</b>	<b>5.300 %</b>	<b>5.663 %</b>

(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) - Not Applicable

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

Description of Assets	(1) Total Gross (Admitted & Nonadmitted) Restricted from Current Year	(2) Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	(3) Increase/ (Decrease) (1 - 2)	(4) Total Current Year Admitted Restricted	(5) Gross (Admitted & Nonadmitted) Restricted to Total Asset	(6) Admitted Restricted to Total Admitted Assets
NTT Escrow	\$ 14,704,456	\$	\$ 14,704,456	\$ 14,704,456	1.125 %	1.202 %
<b>Total</b>	<b>\$ 14,704,456</b>	<b>\$</b>	<b>\$ 14,704,456</b>	<b>\$ 14,704,456</b>	<b>1.125 %</b>	<b>1.202 %</b>

(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 - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

**6. Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes**

**Notes to the Financial Statements**

**7. Investment Income**

A. Due and Accrued Income Excluded from Surplus

All investment income due and accrued with amounts that are over 90 days past due are nonadmitted and excluded from surplus.

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.....	\$ 1,233,330
2. Nonadmitted.....	\$ .....
3. Admitted.....	\$ 1,233,330

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**

Harvard Pilgrim is tax exempt under section 501(C)(3) of the Internal Revenue code.

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

On August 14, 2019, Harvard Pilgrim and Health Plans, Inc ("Point32Health, Inc.", formerly known as Tufts Health Plans, Inc., and the corporate parent of Tufts Associated Health Maintenance Organization, Inc. and Tufts Health Public Plans, Inc.) announced their intent to combine their respective nonprofit organizations. After the parties obtained required federal and state regulatory approvals, the combination became effective on January 1, 2021. As a result of the combination, effective January 1, 2021, Point32Health, Inc. became the direct corporate parent of Harvard Pilgrim and ultimate corporate parent for Harvard Pilgrim's affiliates. After receiving required approval, the incorporated name of HPHI was officially changed to Point32Health, Inc. effective July 1, 2021.

On January 01, 2022, Harvard Pilgrim Health Care Foundation, Inc., a subsidiary of Harvard Pilgrim Health Care, Inc. was merged into Tufts Health Plan Foundation, Inc., a subsidiary of Harvard Pilgrim Health Care, Inc.'s parent corporation, Point32Health, Inc., and its name was changed to Point32Health Foundation, Inc.

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. At June 30, 2024 and 2023, amounts receivable from Point32Health, Inc was \$3,390,507 and \$5,658 respectively.

At June 30, 2024 and 2023, amounts receivable from P32H Foundation were \$8,483 and \$ 852,535 respectively.

At June 30, 2024 and 2023, amounts payable to THPP were \$ 40,853,993 and \$22,429,497, respectively.

At June 30, 2024 and 2023, amounts payable to and receivable from TAHMO were \$2,878,595 and \$30,398,631 respectively.

At June 30, 2024 and 2023, amounts receivable from CarePartners of CT Holdings LLC were \$12,971 and \$10,451, respectively.

At June 30, 2024 and 2023, amounts receivable from and payable to Point32Health Services, Inc were \$2,833,549 and \$47,799,977, respectively.

At June 30, 2024 and 2023, amounts receivable from and payable to Tufts Insurance Company were \$163,577 and \$5,405,293 respectively.

At June 30, 2024 and 2023, amounts receivable from and payable to Tufts Benefit Administrators Inc were \$1,659,753 and \$1,386,437, respectively.

At June 30, 2024 and 2023, amounts payable to Tufts Total Health Plan were \$1,773,387 and \$4,131,643, respectively.

At June 30, 2024 and 2023, amounts payable to Harvard Pilgrim Healthcare Institute LLC were \$3,288,476 and \$7,859,013, respectively.

At June 30, 2024 and 2023, amounts payable to from Harvard Pilgrim Health Care of NE, Inc were \$1,413,411 and \$24,195,802, respectively.

At June 30, 2024 and 2023, amounts receivable from Harvard Pilgrim Health Care Foundation, Inc were \$0 and \$12,100, respectively.

At June 30, 2024 and 2023, amounts receivable from Health Plans, Inc were \$7,127 and \$7,127, respectively.

At June 30, 2024 and 2023, amounts payable to HPHC Insurance Company were \$909,300 and \$91,013,334, respectively.

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

**Notes to the Financial Statements**

**10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)**

- 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

(1) Balance sheet value (admitted and nonadmitted) all SCAs (except 8b(i) entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	\$	\$	\$
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	\$	\$	\$
c. SSAP No. 97 8b(iii) Entities				
NEW HPHC HOLDING CORPORATION	100.000 %	\$ 125,421,655	\$ 123,922,445	\$ 1,499,210
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 125,421,655	\$ 123,922,445	\$ 1,499,210
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	\$	\$	\$
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	\$ 125,421,655	\$ 123,922,445	\$ 1,499,210
f. Aggregate Total (a+e)	XXX	\$ 125,421,655	\$ 123,922,445	\$ 1,499,210

(2) NAIC filing response information - No Significant Changes

- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

**11. Debt**

- A. Debt, Including Capital Notes - None
- B. FHLB (Federal Home Loan Bank) Agreements

(1) Harvard Pilgrim is a member of the Federal Home Loan Bank of Boston (FHLB) with a membership stock investment of \$555,900 as of June 30, 2024. Through its membership, Harvard Pilgrim has the ability to conduct business activity (borrowings) with the FHLB with an authorize borrowing limit of \$120 million to meet short term liquidity requirements. As of June 30, 2024, Harvard Pilgrim had a single loan outstanding of \$40 million.

(2) FHLB capital stock

(a) Aggregate totals

	Total
1. Current Year	
(a) Membership stock - Class A	\$
(b) Membership stock - Class B	555,900
(c) Activity stock	1,600,000
(d) Excess stock	2,536,700
(e) Aggregate total (a+b+c+d)	\$ 4,692,600
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 120,000,000
2. Prior Year-End	
(a) Membership stock - Class A	\$
(b) Membership stock - Class B	551,688
(c) Activity stock	800,000
(d) Excess stock	452,600
(e) Aggregate total (a+b+c+d)	\$ 1,804,288
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 120,000,000

(b) Membership stock (class A and B) eligible and not eligible for redemption

	Eligible for Redemption					
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 555,900	\$ 555,900	\$	\$	\$	\$

**Notes to the Financial Statements**

**11. Debt (Continued)**

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total collateral pledged	\$ 144,331,179	\$ 164,057,717	\$ 40,000,000
2. Prior year-end total collateral pledged	103,559,254	113,171,666	20,000,000

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total maximum collateral pledged	\$ 144,331,179	\$ 164,057,717	\$ 40,000,000
2. Prior year-end total maximum collateral pledged	107,910,902	117,636,545	40,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt	\$ 40,000,000	XXX
(b) Funding agreements		\$
(c) Other		XXX
(d) Aggregate total (a+b+c)	<u>\$ 40,000,000</u>	<u>\$</u>
2. Prior Year-end		
(a) Debt	\$ 20,000,000	XXX
(b) Funding agreements		\$
(c) Other		XXX
(d) Aggregate total (a+b+c)	<u>\$ 20,000,000</u>	<u>\$</u>

(b) Maximum amount during reporting period (current year)

	Total
1. Debt	\$ 120,000,000
2. Funding agreements	
3. Other	
4. Aggregate total (Lines 1+2+3)	<u>\$ 120,000,000</u>

(c) FHLB - Prepayment obligations

	Does the Company Have Prepayment Obligations Under the Following Arrangements? (YES/NO)
1. Debt	YES
2. Funding agreements	NO
3. Other	NO

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

A. Defined Benefit Plan

- (1) Change in benefit obligation - No Significant Changes
- (2) Change in plan assets - No Significant Changes
- (3) Funded status - No Significant Changes

**Notes to the Financial Statements**

**12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (Continued)**

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2024	12/31/2023	06/30/2024	12/31/2023	06/30/2024	12/31/2023
a. Service cost .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
b. Interest cost .....			71,105	149,682		
c. Expected return on plan assets .....						
d. Transition asset or obligation .....						
e. Gains and losses .....						
f. Prior service cost or credit .....			4,580			
g. Gain or loss recognized due to a settlement or curtailment .....						
h. Total net periodic benefit cost .....	\$ .....	\$ .....	\$ 75,685	\$ 149,682	\$ .....	\$ .....

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes

(7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes

(8) Accumulated benefit obligation - Not Applicable

(9) Multiple non-pension postretirement benefit plans - No Significant Changes

(10) Estimated future payments, which reflect expected future service, as appropriate - No Significant Changes

(11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes

(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 - No Significant Changes

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - Not Applicable

(17) Funded status of the plan and surplus impact - No Significant Changes

(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**

A. Contingent Commitments - No Significant Changes

B. Assessments - Not Applicable

C. Gain Contingencies - Not Applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

E. Joint and Several Liabilities - Not Applicable

F. All Other Contingencies - 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 - Not Applicable**

**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 - No Significant Changes**

**19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable**

**Notes to the Financial Statements**

**20. Fair Value Measurements**

A. Fair Value Measurement

(1) Fair value at reporting date

Harvard Pilgrim's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100R, *Fair Value Measurements*.

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
CASH EQUIVALENT: EXEMPT MM MUTUAL FUND	\$ 3,909,334	\$	\$	\$	\$ 3,909,334
CASH EQUIVALENT: OTHER MM MUTUAL FUND	54,739,846				54,739,846
LONG TERM: INDUST. & MISC.	—				—
COMMON STOCK: MUTUAL FUNDS	148,603,878				148,603,878
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-FIXED INCOME-UNAFFILIATED		20,212,399	6,599,903		26,812,302
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-COMMON STOCK-UNAFFILIATED		27,456,105	1,088,642		28,544,747
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-OTHER-UNAFFILIATED		34,443,954	7,742,321		42,186,275
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-MORTGAGES LOANS-UNAFFILIATED		23,300,212	—		23,300,212
<b>Total assets at fair value/NAV</b>	<b>\$ 207,253,058</b>	<b>\$ 105,412,670</b>	<b>\$ 15,430,866</b>	<b>\$</b>	<b>\$ 328,096,595</b>
<b>b. Liabilities at fair value</b>					
<b>Total liabilities at fair value</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) The policy on the timing of recognizing transfers in and out of Level 3: Transfers in and out of Level 3 securities are recognized at the end of the reporting period.

(4) For fair value measurements categorized within Level 2 and Level 3 of the fair value hierarchy, the valuation technique(s) and the inputs used in the fair value measurement:  
Fair value measurements of securities within the Level 2 and Level 3 hierarchy are determined using the NAIC approved independent third party pricing vendor at June 30, 2024. FHLB Class B stock is valued based on the par value of the stock.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 194,212,525	\$ 207,118,057	\$	\$ 194,212,525	\$	\$	\$
COMMON STOCK	153,296,478	153,296,478	153,296,478				
CASH, CASH EQUIVALENTS & SHORT-TERM	88,537,579	88,537,579	88,537,579				

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 - None

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Long-Term Service Contract with NTT DATA

Harvard Pilgrim has a long-term services agreement (the "Agreement") with NTT DATA International, L.L.C. ("NTT DATA") following the assignment of the services agreement from Dell Inc. to NTT Data effective November 2, 2016. Under the Agreement, NTT DATA provides information technology operations, development and claims related processing services under the direction of Harvard Pilgrim staff. Services include operational services for technology and claims operations and business project services. The Agreement calls for an annual minimum commitment of \$60 million, and is subject to adjustment for changes in service levels, cost management by Harvard Pilgrim and performance incentives for NTT. The Agreement runs through March 31, 2025.

The Company is involved in various legal proceedings in the ordinary course of business. In the opinion of management, there are no legal proceedings pending against or involving the Company whose outcome is likely to have a material adverse effect on the Financial position or results of operations of the Company.

On April 17, 2023, the Company discovered it was the victim of a cybersecurity ransomware incident that impacted systems used to service members, accounts, brokers and providers. As a result of the cybersecurity incident, the Company has been named a defendant in putative class action lawsuits, which have been consolidated. Given the early status of the cases, it is not possible to estimate the loss or range of possible loss, if any, that might result from adverse judgment, settlement penalties or other resolution of such proceedings.

D. Business Interruption Insurance Recoveries - Not Applicable

E. State Transferable and Non-Transferable Tax Credits - Not Applicable



**Notes to the Financial Statements**

**21. Other Items (Continued)**

F. Subprime-Mortgage-Related Risk Exposure

- (1) The Company's subprime exposure comes from its holdings in asset backed securities. On a quarterly basis, these holdings are reviewed with the Company's investment manager to determine the rationale for continuing to hold these securities and to determine if impairment has occurred. Some of the factors considered include asset quality, credit related issues, consistency of cash flow and expected recovery of principal.
- (2) Direct exposure through investments in subprime mortgage loans - Not Applicable
- (3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$	\$	\$	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total (a+b+c+d+e+f)	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

- I. 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**

Harvard Pilgrim has evaluated events and transactions subsequent to June 30, 2024 through August 15, 2024, the date the statutory financial statements were available for issuance and has determined there are no material events or transactions which require adjustment to, or disclosure in the financial statements except as noted below.

**23. Reinsurance - No Significant Changes**

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

- A. Method Used to Estimate - No Significant Changes
- B. Method Used to Record - No Significant Changes
- C. Amount and Percent of Net Retrospective Premiums - No Significant Changes
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

	(1)	(2)	(3)	(4)	(5)
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
<b>Prior Reporting Year</b>					
(1) Medical loss ratio rebates incurred	\$	\$ 3,294,792	\$	\$	\$ 3,294,792
(2) Medical loss ratio rebates paid		3,294,792			3,294,792
(3) Medical loss ratio rebates unpaid					
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$
<b>Current Reporting Year-to-Date</b>					
(7) Medical loss ratio rebates incurred	\$	\$ 4,366,000	\$	\$	\$ 4,366,000
(8) Medical loss ratio rebates paid					
(9) Medical loss ratio rebates unpaid		4,366,000			4,366,000
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$ 4,366,000

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

- (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? YES

**Notes to the Financial Statements**

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)**

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year

	<u>Amount</u>
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments).....	\$..... 96,245,055
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$..... 26,150
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	13,627,015
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... 16,781,852
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	
9. ACA reinsurance contributions - not reported as ceded premium.....	
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	

**Notes to the Financial Statements**

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)**

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
<b>a. Permanent ACA Risk Adjustment Program</b>											
1. Premium adjustments receivable (including high risk pool payments)	\$ 68,621,091				\$ 68,621,091				A	\$ 68,621,091	
2. Premium adjustments (payable) (including high risk pool premium)		(2,784,903)				(2,784,903)		(10,842,112)	B		(13,627,015)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 68,621,091	\$ (2,784,903)			\$ 68,621,091	\$ (2,784,903)		\$ (10,842,112)		\$ 68,621,091	\$ (13,627,015)
<b>b. Transitional ACA Reinsurance Program</b>											
1. Amounts recoverable for claims paid									C		
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program											
<b>c. Temporary ACA Risk Corridors Program</b>											
1. Accrued retrospective premium									I		
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program											
<b>d. Total for ACA risk sharing provisions</b>	<u>\$ 68,621,091</u>	<u>\$ (2,784,903)</u>			<u>\$ 68,621,091</u>	<u>\$ (2,784,903)</u>		<u>\$ (10,842,112)</u>		<u>\$ 68,621,091</u>	<u>\$ (13,627,015)</u>

Explanations of Adjustments

- A: None
- B: The premium adjustments payable under the permanent ACA Risk Adjustment program represent a change in previously estimated amounts to reflect the final settlement notification for the 2017, 2018, 2019, 2020, 2022, 2023 benefit years.
- C: None
- D: None
- E: None
- F: None
- G: None
- H: None
- I: None
- J: None

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

**25. Change in Incurred Claims and Claim Adjustment Expenses**

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

Reserves, net of healthcare receivables, as of December 31, 2023 were \$214.9 million. As of June 30, 2024, \$105.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivables, are \$ 31.7 million. Therefore, there has been a \$12.3 million favorable prior-year development since December 31, 2023. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Claims and Claim Adjustment Expenses - Not Applicable

**26. Intercompany Pooling Arrangements - Not Applicable**

**27. Structured Settlements - Not Applicable**

**28. Health Care Receivables - No Significant Changes**

**29. Participating Policies - Not Applicable**

## Notes to the Financial Statements

### 30. Premium Deficiency Reserves

- |   |            |
|---|------------|
| 1. Liability carried for premium deficiency reserves:             | \$—        |
| 2. Date of the most recent evaluation of this liability:          | 06/30/2024 |
| 3. Was anticipated investment income utilized in the calculation? | YES        |

### 31. Anticipated Salvage and Subrogation - 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?..... YES  
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?..... NO  
If yes, attach an explanation.  
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made..... 12/31/2020
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released..... 12/31/2020
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date)..... 06/23/2022
- 6.4 By what department or departments?  
MASSACHUSETTS DIVISION OF INSURANCE.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... 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?.....
- 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?..... YES
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
The Code is reviewed at minimum annually, to reflect changes in laws, regulations, and company policies. All Colleagues, including senior leadership attest that they will abide by the Code upon hire and annually thereafter.....
- 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:..... \$ 3,390,507

**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? ..... YES
- 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	280,066,738	291,726,426
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)	280,066,738	291,726,426
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                   |
| NORTHERN TRUST CORPORATION | 50 S. LaSalle St, Chicago, IL 60603 |

- 17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:
- | 1       | 2           | 3                       |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | Complete Explanation(s) |
|         |             |                         |

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

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

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

1	2
Name of Firm or Individual	Affiliation
DWS Investment Management Americas, Inc.	U
Fidelity Management	U
The Vanguard Group	U
Barings, LLC	U
Audax Management Company	U
HLM Management Co., LLC	U
Morgan Stanley Real Estate Advisor, Inc.	U
Leerink Partners LLC	U
PineBridge Global Credit Fund	U
JPM Infrastructure Investment Fund	U
Garcia Hamilton & Associates, Inc.	U
BlackRock	U
TCW Loomis Sayles	U
PineBridge Investments LLC	U
Flare Capital Partners	U

- 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? ..... NO

**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
104518	DWS Investment Management Americas, Inc.	CZ83K4EEEX8QVCT3B128	SECURITIES AND EXCHANGE COMMISSION	DS
108281	Fidelity Management	Z26LT2N3NO13KK7Y9Z32	SECURITIES AND EXCHANGE COMMISSION	DS
105958	The Vanguard Group	22FEKWGAFY38KJJVTQ65	SECURITIES AND EXCHANGE COMMISSION	DS
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SECURITIES AND EXCHANGE COMMISSION	DS
159458	Audax Management Company	254900WGBU9HZY6UFA23	SECURITIES AND EXCHANGE COMMISSION	DS
127488	Morgan Stanley Real Estate Advisor, Inc.	549300N35MH5UNDKUZ51	SECURITIES AND EXCHANGE COMMISSION	DS
105926	PineBridge Global Credit Fund	5493007FM4Z08UJHBK70	SECURITIES AND EXCHANGE COMMISSION	DS
107038	JPM Infrastructure Investment Fund	549300W78QH4XMM6K69	SECURITIES AND EXCHANGE COMMISSION	DS
6775732	Garcia Hamilton & Associates, Inc.	2549004MW2QAB6OS4P40	SECURITIES AND EXCHANGE COMMISSION	DS
107105	BlackRock	WMEVRQ7LCLDEFWERRI49	SECURITIES AND EXCHANGE COMMISSION	DS
7603253	The TCW Funds	549300AS8HVWA7OXQZ68	SECURITIES AND EXCHANGE COMMISSION	DS
1709305	PineBridge Investments LLC	CLDVY8VY4GNT81Q4VM57	SECURITIES AND EXCHANGE COMMISSION	DS
	Flare Capital Partners		SECURITIES AND EXCHANGE COMMISSION	DS

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 – HEALTH**

- 1. Operating Percentages:
  - 1.1 A&H loss percent ..... 91.300 %
  - 1.2 A&H cost containment percent ..... 2.300 %
  - 1.3 A&H expense percent excluding cost containment expenses ..... 12.700 %
- 2.1 Do you act as a custodian for health savings accounts? ..... NO
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. .... \$
- 2.3 Do you act as an administrator for health savings accounts? ..... NO
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date. .... \$
- 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... YES
- 3.1 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? .....



**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

**NONE**

**SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

		Direct Business Only									
		1	2	3	4	5	6	7	8	9	10
States, Etc.		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
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	L	(55,846)						(55,846)	
8.	Delaware	DE	N								
9.	District of Columbia	DC	N								
10.	Florida	FL	N								
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	L	180,752,851						180,752,851	
21.	Maryland	MD	N								
22.	Massachusetts	MA	L	887,304,588						887,304,588	
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.	Subtotal	XXX	1,068,001,593							1,068,001,593	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	1,068,001,593							1,068,001,593	
<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									

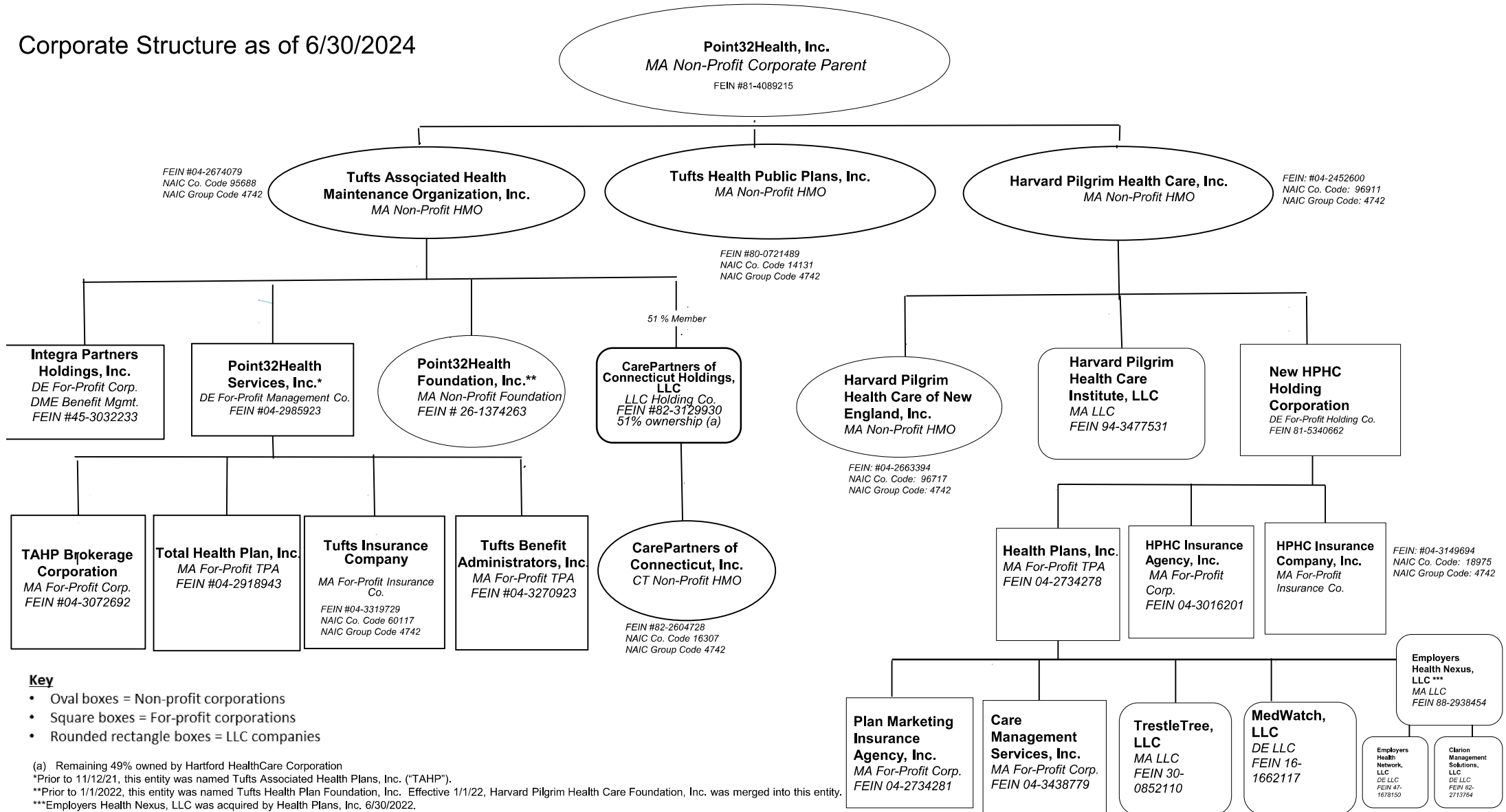
(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG	3	4. Q – Qualified - Qualified or accredited reinsurer	–
2. R – Registered – Non-domiciled RRGs	–	5. N – None of the above - Not allowed to write business in the state	54
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state	–		

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

PART 1 - ORGANIZATIONAL CHART

Corporate Structure as of 6/30/2024



**Key**

- Oval boxes = Non-profit corporations
- Square boxes = For-profit corporations
- Rounded rectangle boxes = LLC companies

(a) Remaining 49% owned by Hartford HealthCare Corporation  
 \*Prior to 11/12/21, this entity was named Tufts Associated Health Plans, Inc. ("TAHP").  
 \*\*Prior to 1/1/2022, this entity was named Tufts Health Plan Foundation, Inc. Effective 1/1/22, Harvard Pilgrim Health Care Foundation, Inc. was merged into this entity.  
 \*\*\*Employers Health Nexus, LLC was acquired by Health Plans, Inc. 6/30/2022.

**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)	*
			82-2713764				CLARION MANAGEMENT SOLUTIONS, LLC	DE	NIA	EMPLOYERS HEALTH NEXUS, LLC	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			47-1678150				EMPLOYERS HEALTH NETWORK, LLC	DE	NIA	EMPLOYERS HEALTH NEXUS, LLC	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			88-2938454				EMPLOYERS HEALTH NEXUS, LLC	MA	NIA	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2985923				POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	96911	04-2452600				HARVARD PILGRIM HEALTH CARE, INC.	MA	RE	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	14131	80-0721489				TUFTS HEALTH PUBLIC PLANS, INC.	MA	IA	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3072692				TAHP BROKERAGE CORPORATION	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2918943				TOTAL HEALTH PLAN, INC.	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	60117	04-3319729				TUFTS INSURANCE COMPANY	MA	IA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3270923				TUFTS BENEFIT ADMINISTRATORS, INC.	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			26-1374263				POINT32HEALTH FOUNDATION, INC.	MA	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			45-3032233				INTEGRA PARTNERS HOLDINGS, INC.	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			82-3129930				CAREPARTNERS OF CONNECTICUT HOLDINGS, LLC	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT	51.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	16307	82-2604728				CAREPARTNERS OF CONNECTICUT, INC.	CT	IA	CAREPARTNERS OF CONNECTICUT HOLDINGS, LLC	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1

**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)	*
			81-4089215				POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	MA	UDP				POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	95688	04-2674079				TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	MA	IA	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	96717	04-2663394				HPHC OF NEW ENGLAND, INC.	MA	IA	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2734278				HEALTH PLANS, INC.	MA	DS	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3016201				HPHC INSURANCE AGENCY, INC.	MA	DS	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	18975	04-3149694				HPHC INSURANCE COMPANY, INC.	MA	IA	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			94-3477531				HPHC INSTITUTE, LLC	MA	DS	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2734281				PLAN MARKETING INSURANCE AGENCY, INC.	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3438779				CARE MANAGEMENT SERVICES, INC.	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			30-0852110				TRESTLETREE, LLC	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			16-1662117				MEDWATCH, LLC	DE	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			81-5340662				NEW HPHC HOLDING CORPORATION	DE	NIA	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	YES	1
Asterisk	Explanation														

16.1

### 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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?.....	NO .....

#### August Filing

2. 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.....	YES .....
---	-----------

#### EXPLANATION:

1. Business not written .....
2. ....

#### BARCODES:



2.

**OVERFLOW PAGE FOR WRITE-INS**

**LIABILITIES**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. SECURITY DEPOSITS .....	89,693		89,693	89,693
2397. Summary of remaining write-ins for Line 23 from overflow page .....	89,693		89,693	89,693
2597. Summary of remaining write-ins for Line 25 from overflow page .....	XXX	XXX		
3097. Summary of remaining write-ins for Line 30 from overflow page .....	XXX	XXX		

**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.....	18,882,913	20,257,912
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		21,805
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.....	631,080	1,396,804
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	18,251,833	18,882,913
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	18,251,833	18,882,913

**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. net 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.....	204,495,783	197,536,829
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	2,453,004	1,031,518
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase / (decrease).....	7,846,558	8,823,291
6. Total gain (loss) on disposals.....	201,483	39,962
7. Deduct amounts received on disposals.....	13,250,019	2,935,817
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).....	201,746,809	204,495,783
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	201,746,809	204,495,783

**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.....	615,429,480	646,385,567
2. Cost of bonds and stocks acquired.....	32,080,731	40,392,245
3. Accrual of discount.....	586,679	1,062,891
4. Unrealized valuation increase / (decrease).....	25,383,240	23,259,238
5. Total gain (loss) on disposals.....	(206,448)	4,887,451
6. Deduct consideration for bonds and stocks disposed of.....	19,425,856	100,085,830
7. Deduct amortization of premium.....	207,656	472,081
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		-
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	653,640,170	615,429,480
12. Deduct total nonadmitted amounts.....	1,499,210	1,312,478
13. Statement value at end of current period (Line 11 minus Line 12).....	652,140,960	614,117,002



**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)	197,594,533	17,367,724	14,870,878	179,268	197,594,533	200,270,648		198,707,888
2. NAIC 2 (a)	6,845,991		10,238	848	6,845,991	6,836,601		7,419,070
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)	10,961		137	(15)	10,961	10,808		
6. NAIC 6 (a)								
7. Total Bonds	204,451,485	17,367,724	14,881,253	180,101	204,451,485	207,118,057		206,126,958
<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	204,451,485	17,367,724	14,881,253	180,101	204,451,485	207,118,057		206,126,958

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

**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book / Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
7709999999 Total .....	14,704,456	XXX			

**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 .....	-	
2. Cost of short-term investments acquired .....	14,704,456	5,214,949
3. Accrual of discount .....		10,431
4. Unrealized valuation increase / (decrease) .....		
5. Total gain (loss) on disposals .....		(6,629)
6. Deduct consideration received on disposals .....		5,218,751
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) .....	14,704,456	-
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	14,704,456	-

(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.....	18,811,090	22,771,799
2. Cost of cash equivalents acquired.....	2,772,322,438	2,185,528,228
3. Accrual of discount.....		
4. Unrealized valuation increase / (decrease).....		
5. Total gain (loss) on disposals.....	—	
6. Deduct consideration received on disposals.....	2,732,484,348	2,189,488,938
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).....	58,649,180	18,811,090
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	58,649,180	18,811,090

(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**

**SCHEDULE BA - PART 2**

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

1 CUSIP	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated</b>												
000000-00-0	BARINGS LLC	Springfield	NC	Barings LLC		05/08/2014			675,564			11.089
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,L.P		09/30/2016			639,825			2.970
000000-00-0	PineBridge Global Credit Fund	New York	USA	PineBridge Global Credit Fund		05/01/2018			187,986			5.550
1799999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated									1,503,375			XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated</b>												
000000-00-0	Flare Capital Partners III LP		USA	Flare Capital Partners III LP		11/01/2022			186,430		13,918,712	
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated									186,430		13,918,712	XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Mortgage Loans, Unaffiliated</b>												
000000-00-0	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	New York	NY	Morgan Stanley Real Estate Advisor, Inc.		06/29/2016			229,817			0.090
2399999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Mortgage Loans, Unaffiliated									229,817			XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated</b>												
000000-00-0	JPM Infrastructure Investments Fund	New York	USA	JPM (JP Morgan)		10/01/2020			504,336			2.593
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated									504,336			XXX
6099999 – Subtotals, Unaffiliated									2,423,958		13,918,712	XXX
6299999 – Totals									2,423,958		13,918,712	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	9 Change in Book / Adjusted Carrying Value						15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated</b>																			
000000-00-0	BARINGS LLC	Springfield	NC	Barings LLC	05/08/2014	06/13/2024	862,736						862,736	862,736					
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,L.P	09/30/2016	04/09/2024	1,009,100						1,009,100	1,009,100					
000000-00-0	PineBridge Global Credit Fund	New York	USA	PineBridge Global Credit Fund	05/01/2018	06/01/2024	10,187,986						10,187,986	10,187,986					
1799999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated							12,059,822						12,059,822	12,059,822					
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated</b>																			
000000-00-0	HLM Ventures Partners IV, L.P.	Boston	MA	HLM Management Co., LLC	08/25/2016	06/14/2024	199,883						199,883	199,883					
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated							199,883						199,883	199,883					
<b>Any Other Class of Assets, Affiliated</b>																			
6099999 – Subtotals, Unaffiliated							12,259,705						12,259,705	12,259,705					
6299999 – Totals							12,259,705						12,259,705	12,259,705					

**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>									
91282C-BL-4	UNITED STATES TREASURY		05/29/2024	WILLIAMS CAPITAL GROUP LP (THE	XXX	1,427,546	1,780,000	5,831	1.A
91282C-FF-3	UNITED STATES TREASURY		05/29/2024	Mischler Financial Group	XXX	1,073,607	1,230,000	9,850	1.A
91282C-GM-7	UNITED STATES TREASURY		06/27/2024	Various	XXX	737,173	785,000	9,180	1.A
0109999999 – Bonds: U.S. Governments						3,238,326	3,795,000	24,861	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>									
3132DW-E4-1	FH SD8255 - RMBS		04/16/2024	MUTUAL FUND REDEMPTION	XXX	2,039,899	2,356,988	3,896	1.A
3140QK-QJ-0	FN CB0456 - RMBS		04/12/2024	CABRERA CAPITAL	XXX	1,528,754	1,892,462	2,103	1.A
3140QQ-NX-9	FN CB4905 - RMBS		05/07/2024	BNP Paribas	XXX	2,102,038	2,100,725	2,247	1.A
3140QQ-QL-2	FN CB4958 - RMBS		04/24/2024	FC Stone X	XXX	159,344	177,573	493	1.A
3140QS-3Q-2	FN CB7106 - RMBS		05/20/2024	MORGAN STANLEY & CO INC, NY	XXX	2,438,685	2,459,049	7,514	1.A
3140XN-TL-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		04/25/2024	FC Stone X	XXX	1,175,687	1,624,789	1,963	1.A
3140XP-LN-7	FN FS7532 - RMBS		05/06/2024	DONALDSON LUFKIN & JENRETTE	XXX	1,963,820	1,983,970	1,819	1.A
31418E-HG-8	FN MA4730 - RMBS		04/15/2024	FC Stone X	XXX	2,721,170	3,261,938	4,621	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,129,398	15,857,493	24,655	XXX
2509999997 – Subtotals - Bonds - Part 3						17,367,724	19,652,493	49,516	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						17,367,724	19,652,493	49,516	XXX
<b>Common Stocks: Mutual Funds Designations Not Assigned by the SVO</b>									
09260B-38-2	BLACKROCK:STR INC OPP I		06/28/2024	Not Available	551,724.680	5,142,013	XXX		
543488-79-5	LOOMIS SAYLES:STR IN N		06/27/2024	Not Available	443,436.290	5,157,107	XXX		
921943-88-2	VANGUARD DEV MKT INST		06/21/2024	Not Available	26,856.070	424,057	XXX		
922040-10-0	VANGUARD INSTL INDX INST		06/28/2024	Not Available	482.360	216,696	XXX		
922042-60-1	VANGUARD EM ST I INST		06/21/2024	Not Available	1,333.710	37,077	XXX		
922908-87-6	VANGUARD S-C ID INST		06/28/2024	Not Available	213.240	22,303	XXX		
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						10,999,253	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						10,999,253	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						10,999,253	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						10,999,253	XXX		XXX
6009999999 – Totals						28,366,978	XXX	49,516	XXX

**SCHEDULE D - PART 4**

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

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.							
<b>Bonds: U.S. Governments</b>																					
36179W-ZC-5	G2 MA7939 - RMBS		06/01/2024	Paydown	XXX	119,103	119,103	119,494	119,457			(354)		(354)	119,103				2,076	03/20/2052	1.A
36225A-VP-2	GN 780622 - RMBS		06/01/2024	Paydown	XXX	101	101	105	102			(1)		(1)	101				3	08/15/2027	1.A
36225B-C5-5	GN 780992 - RMBS		06/01/2024	Paydown	XXX	286	286	297	288			(2)		(2)	286				9	12/15/2028	1.A
36225B-TZ-1	GN 781468 - RMBS		06/01/2024	Paydown	XXX	180	180	188	184			(4)		(4)	180				5	07/15/2032	1.A
36290R-X2-4	GN 615497 - RMBS		06/01/2024	Paydown	XXX	240	240	233	237			4		4	240				5	08/15/2033	1.A
36290S-6G-1	G2 616571 - RMBS		06/01/2024	Paydown	XXX	1,109	1,109	1,164	1,129			(20)		(20)	1,109				30	08/20/2034	1.A
36291L-RS-6	GN 631497 - RMBS		06/01/2024	Paydown	XXX	92	92	92	92			-		-	92				2	06/15/2034	1.A
36295W-D4-6	GN 682423 - RMBS		06/01/2024	Paydown	XXX	495	495	501	500			(5)		(5)	495				11	05/15/2038	1.A
36297B-RT-0	GN 707098 - RMBS		06/01/2024	Paydown	XXX	42	42	43	43			(1)		(1)	42				1	01/15/2039	1.A
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS		06/01/2024	Paydown	XXX	160,222	160,222	158,669	158,708			1,515		1,515	160,222				1,523	12/20/2051	1.A
912828-6B-1	UNITED STATES TREASURY		04/16/2024	NESBITT BURNS SECS INC	XXX	1,174,706	1,290,000	1,226,709	1,234,356			2,945		2,945	1,237,301		(62,595)	(62,595)	22,792	02/15/2029	1.A
912828-6T-2	UNITED STATES TREASURY		04/16/2024	Various	XXX	4,833,263	5,380,000	4,954,666	4,975,166			19,937		19,937	54,011		(161,840)	(161,840)	54,011	05/15/2029	1.A
912828-Z9-4	UNITED STATES TREASURY		04/25/2024	Various	XXX	1,366,039	1,630,000	1,394,786			6,370		6,370		1,401,156		(35,117)	(35,117)	8,379	02/15/2030	1.A
0109999999 - Bonds: U.S. Governments						7,655,880	8,581,871	7,856,948	6,490,261			30,384		30,384	7,915,431		(259,551)	(259,551)	88,848	XXX	XXX
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions</b>																					
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2024	Paydown	XXX	128,973	128,973	128,973	128,973						128,973				3,069	06/30/2028	1.C FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						128,973	128,973	128,973	128,973						128,973				3,069	XXX	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>																					
3128K6-4Q-0	FH A46231 - RMBS		06/01/2024	Paydown	XXX	708	708	708	708			1		1	708				15	07/01/2035	1.A
3128K7-HL-5	FH A46535 - RMBS		06/01/2024	Paydown	XXX	78	78	74	73			5		5	78				2	08/01/2035	1.A
3128LX-CR-9	FH G01880 - RMBS		06/01/2024	Paydown	XXX	3,591	3,591	3,842	3,815			(224)		(224)	3,591				75	08/01/2035	1.A
3128LX-FW-5	FH G01981 - RMBS		06/01/2024	Paydown	XXX	346	346	327	327			19		19	346				7	12/01/2035	1.A
3128M6-G9-3	FH G04424 - RMBS		06/01/2024	Paydown	XXX	268	268	268	268			1		1	268				7	06/01/2038	1.A
3128M6-RG-5	FH G04687 - RMBS		06/01/2024	Paydown	XXX	2,373	2,373	2,392	2,387			(14)		(14)	2,373				69	09/01/2038	1.A
3128MJ-CT-5	FH G08081 - RMBS		06/01/2024	Paydown	XXX	583	583	595	591			(8)		(8)	583				15	09/01/2035	1.A
312927-QZ-2	FH A81372 - RMBS		06/01/2024	Paydown	XXX	86	86	86	86			-		-	86				2	08/01/2038	1.A
31292H-2E-3	FH C01673 - RMBS		06/01/2024	Paydown	XXX	226	226	226	225			-		-	226				5	11/01/2033	1.A
31292H-YT-5	FH C01622 - RMBS		06/01/2024	Paydown	XXX	837	837	808	814			24		24	837				17	09/01/2033	1.A
31292J-BG-4	FH C01839 - RMBS		06/01/2024	Paydown	XXX	308	308	295	297			11		11	308				6	05/01/2034	1.A
31296J-WJ-1	FH A10649 - RMBS		06/01/2024	Paydown	XXX	6,016	6,016	5,983	5,987			29		29	6,016				158	06/01/2033	1.A
31296Q-NM-8	FH A15796 - RMBS		06/01/2024	Paydown	XXX	44	44	46	45			(1)		(1)	44				1	11/01/2033	1.A
31296S-M2-9	FH A17577 - RMBS		06/01/2024	Paydown	XXX	751	751	767	759			(8)		(8)	751				17	01/01/2034	1.A
31296W-5K-9	FH A20850 - RMBS		06/01/2024	Paydown	XXX	82	82	82	82			1		1	82				2	04/01/2034	1.A
31296X-QL-2	FH A21359 - RMBS		06/01/2024	Paydown	XXX	340	340	346	342			(3)		(3)	340				8	04/01/2034	1.A
31297M-H5-0	FH A32052 - RMBS		06/01/2024	Paydown	XXX	6,219	6,219	6,274	6,252			(33)		(33)	6,219				142	04/01/2035	1.A
31297T-4H-3	FH A38024 - RMBS		06/01/2024	Paydown	XXX	1,162	1,162	1,122	1,125			37		37	1,162				24	10/01/2035	1.A
31297U-VC-1	FH A38711 - RMBS		06/01/2024	Paydown	XXX	1,081	1,081	1,056	1,062			19		19	1,081				25	02/01/2035	1.A
31307N-TV-6	FH J32364 - RMBS		06/01/2024	Paydown	XXX	43,511	43,511	42,719	42,846			665		665	43,511				452	11/01/2028	1.A
31329M-VA-5	FH ZA4209 - RMBS		06/01/2024	Paydown	XXX	13,967	13,967	13,483	13,503			465		465	13,967				175	04/01/2043	1.A
31329N-GA-0	FH ZA4693 - RMBS		06/01/2024	Paydown	XXX	8,293	8,293	8,225	8,226			67		67	8,293				110	07/01/2046	1.A
3132DN-ZX-4	FH SD1658 - RMBS		06/01/2024	Paydown	XXX	36,720	36,720	30,825	31,152			5,568		5,568	36,720				257	04/01/2052	1.A
3132DP-PX-0	FH SD2238 - RMBS		06/01/2024	Paydown	XXX	22,067	22,067	21,242	21,280			788		788	22,067				240	02/01/2053	1.A
3132DW-C7-6	FH SD8194 - RMBS		06/01/2024	Paydown	XXX	49,288	49,288	41,494	41,836			7,452		7,452	49,288				521	02/01/2052	1.A
3132DW-DJ-9	FH SD8205 - RMBS		06/01/2024	Paydown	XXX	33,272	31,198	34,748	35,038			6,161		6,161	41,198		(7,927)	(7,927)	342	04/01/2052	1.A
3132DW-DZ-3	FH SD8220 - RMBS		06/01/2024	Paydown	XXX	39,585	39,585	33,783	33,842			5,743		5,743	39,585				507	06/01/2052	1.A
3132DW-E4-1	FH SD8255 - RMBS		06/01/2024	Paydown	XXX	25,101	25,101	21,724	21,724			3,377		3,377	25,101				115	10/01/2052	1.A
3132DW-FE-8	FH SD8265 - RMBS		06/01/2024	Paydown	XXX	21,984	21,984	20,579	20,623			1,361		1,361	21,984				367	11/01/2052	1.A
3132GF-UJ-4	FH Q02385 - RMBS		06/01/2024	Paydown	XXX	25,726	25,726	27,017	27,017			(1,291)		(1,291)	25,726				475	07/01/2041	1.A
3132M7-GG-7	FH Q26799 - RMBS		06/01/2024	Paydown	XXX	741	741	757	756			(15)		(15)	741				11	06/01/2044	1.A
31335A-LZ-9	FH G60344 - RMBS		06/01/2024	Paydown	XXX	8,264	8,264	8,768	8,836			(572)		(572)	8,264				139	12/01/2045	1.A
31335A-WU-8	FH G60659 - RMBS		06/01/2024	Paydown	XXX	34,247	34,247	35,515	35,788			(1,541)		(1,541)	34,247				505	08/01/2046	1.A
31335A-ZA-9	FH G60737 - RMBS		06/01/2024	Paydown	XXX	2,124	2,124	2,244	2,257			(133)		(133)	2,124				40	08/01/2042	1.A
31335B-2K-1	FH G61678 - RMBS		06/01/2024	Paydown	XXX	15,082	15,082	15,862	15,944			(862)		(862)	15,082				278	10/01/2041	1.A
31335B-A8-9	FH G60931 - RMBS		06/01/2024	Paydown	XXX	27,621	27,621	26,681	26,674			947		947	27,621				336	02/01/2047	1.A
31335B-BE-5	FH G60937 - RMBS		06/01/2024	Paydown	XXX	11,933	11,933	12,520	12,526			(594)		(594)	11,933				213	04/01/2047	1.A

FO5



**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
3133B4-ZY-4	FH QD7059 - RMBS		06/01/2024	Paydown	XXX	22,339	22,339	18,663	18,850		3,488		3,488		22,339				284	02/01/2052	1.A
3133B7-GB-8	FH QD9194 - RMBS		06/01/2024	Paydown	XXX	64,881	64,881	60,491	60,882		3,999		3,999		64,881				811	03/01/2052	1.A
3133KN-NU-3	FH RA6703 - RMBS		06/01/2024	Paydown	XXX	21,043	21,043	20,021	20,051		992		992		21,043				262	02/01/2052	1.A
3133KP-KX-5	FH RA7510 - RMBS		06/01/2024	Paydown	XXX	24,965	24,965	21,688	21,688		3,091		3,091		24,965				364	06/01/2052	1.A
31368H-LV-3	FN 190340 - RMBS		06/01/2024	Paydown	XXX	3,320	3,320	3,158	3,183		137		137		3,320				71	09/01/2033	1.A
31368H-MB-6	FN 190354 - RMBS		06/01/2024	Paydown	XXX	2,643	2,643	2,579	2,588		55		55		2,643				61	12/01/2034	1.A
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		06/01/2024	Paydown	XXX	13,622	13,622	14,840	14,073		(451)		(451)		13,622				260	02/25/2041	1.A
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		06/01/2024	Paydown	XXX	6,733	6,733	7,381	7,099		(366)		(366)		6,733				122	10/25/2041	1.A
3136A6-TC-8	FNR 2012-63 MA - CMO/RMBS		06/01/2024	Paydown	XXX	32,503	32,503	35,469	32,794		(291)		(291)		32,503				546	06/25/2040	1.A
3136A8-PS-3	FNR 2012-100 TL - CMO/RMBS		06/01/2024	Paydown	XXX	18,663	18,663	20,736	19,707		(1,044)		(1,044)		18,663				315	04/25/2042	1.A
3136A8-S6-8	FNR 2012-113 AP - CMO/RMBS		06/01/2024	Paydown	XXX	9,965	9,965	11,029	10,232		(267)		(267)		9,965				185	07/25/2041	1.A
3136A8-Z5-2	FNR 2012-113 HA - CMO/RMBS		06/01/2024	Paydown	XXX	9,390	9,390	10,027	9,443		(53)		(53)		9,390				103	06/25/2041	1.A
3136AB-H3-0	FNR 2013-5 MP - CMO/RMBS		06/01/2024	Paydown	XXX	14,279	14,279	15,573	14,534		(255)		(255)		14,279				202	02/25/2043	1.A
3136AB-JH-7	FNR 2012-144 PD - CMO/RMBS		06/01/2024	Paydown	XXX	28,350	28,350	31,043	29,374		(1,025)		(1,025)		28,350				411	04/25/2042	1.A
3136AC-F9-7	FNR 2013-13 MA - CMO/RMBS		06/01/2024	Paydown	XXX	7,211	7,211	7,962	7,616		(405)		(405)		7,211				117	01/25/2043	1.A
3136AD-LC-1	FNR 2013-29 JA - CMO/RMBS		06/01/2024	Paydown	XXX	15,551	15,551	16,706	16,126		(575)		(575)		15,551				226	01/25/2043	1.A
3136AF-6L-3	FNR 2013-90 PD - CMO/RMBS		06/01/2024	Paydown	XXX	13,707	13,707	14,255	13,859		(152)		(152)		13,707				182	09/25/2042	1.A
3136AF-CX-0	FNR 2013-72 LY - CMO/RMBS		06/01/2024	Paydown	XXX	25,742	25,742	27,287	26,012		(270)		(270)		25,742				387	08/25/2041	1.A
3136AF-TV-6	FNR 2013-73 TK - CMO/RMBS		06/01/2024	Paydown	XXX	24,810	24,810	26,268	25,319		(509)		(509)		24,810				354	09/25/2042	1.A
3136AJ-H2-5	FNR 2014-26 BD - CMO/RMBS		06/01/2024	Paydown	XXX	10,544	10,544	11,052	10,648		(104)		(104)		10,544				154	11/25/2042	1.A
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS		06/01/2024	Paydown	XXX	38,742	38,742	40,788	39,813		(1,071)		(1,071)		38,742				576	10/25/2042	1.A
3136AL-FM-8	FNR 2014-61 PG - CMO/RMBS		06/01/2024	Paydown	XXX	1,947	1,947	2,039	2,017		(70)		(70)		1,947				28	04/25/2044	1.A
3136AN-SN-8	FNR 2015-29 PA - CMO/RMBS		06/01/2024	Paydown	XXX	15,233	15,233	15,937	15,470		(237)		(237)		15,233				202	09/25/2043	1.A
3136AN-WE-3	FNR 2015-27 HA - CMO/RMBS		06/01/2024	Paydown	XXX	16,457	16,457	17,228	16,921		(464)		(464)		16,457				197	03/25/2044	1.A
3136B4-3U-0	FNR 2019-37 LP - CMO/RMBS		06/01/2024	Paydown	XXX	38,354	38,354	37,749	37,749		605		605		38,354				501	07/25/2049	1.A
31371K-R3-7	FN 254406 - RMBS		06/01/2024	Paydown	XXX	145	145	150	147		(2)		(2)		145				4	08/01/2032	1.A
31371L-6D-6	FN 255668 - RMBS		06/01/2024	Paydown	XXX	4,048	4,048	4,111	4,043		5		5		4,048				92	03/01/2025	1.A
31371L-QX-0	FN 255270 - RMBS		06/01/2024	Paydown	XXX	608	608	594	606		3		3		608				10	06/01/2024	1.A
31371L-SJ-9	FN 255321 - RMBS		06/01/2024	Paydown	XXX	1,462	1,462	1,483	1,459		3		3		1,462				32	07/01/2024	1.A
31371L-XW-4	FN 255493 - RMBS		06/01/2024	Paydown	XXX	725	725	743	725		1		1		725				16	11/01/2024	1.A
31371M-AN-7	FN 255713 - RMBS		06/01/2024	Paydown	XXX	1,168	1,168	1,141	1,160		8		8		1,168				21	04/01/2025	1.A
31371M-MM-6	FN 256064 - RMBS		06/01/2024	Paydown	XXX	1,715	1,715	1,710	1,709		6		6		1,715				40	01/01/2026	1.A
3137AB-MQ-1	FHR 3880 GA - CMO/RMBS		06/01/2024	Paydown	XXX	7,516	7,516	8,096	7,676		(160)		(160)		7,516				128	12/15/2040	1.A
3137AH-GR-3	FHR 3959 MA - CMO/RMBS		06/01/2024	Paydown	XXX	12,596	12,596	14,076	13,631		(1,035)		(1,035)		12,596				235	11/15/2041	1.A
3137AK-BG-5	FHR 3986 M - CMO/RMBS		06/01/2024	Paydown	XXX	6,076	6,076	6,676	6,105		(29)		(29)		6,076				112	09/15/2041	1.A
3137AR-XS-0	FHR 4073 PA - CMO/RMBS		06/01/2024	Paydown	XXX	11,257	11,257	11,566	11,353		(97)		(97)		11,257				193	07/15/2041	1.A
3137AS-CD-4	FHR 4077 MP - CMO/RMBS		06/01/2024	Paydown	XXX	6,432	6,432	6,894	6,441		(10)		(10)		6,432				106	08/15/2040	1.A
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		06/01/2024	Paydown	XXX	62,136	62,136	65,942	62,801		(665)		(665)		62,136				740	08/15/2040	1.A
3137AX-GN-7	FHR 4146 PL - CMO/RMBS		06/01/2024	Paydown	XXX	8,085	8,085	8,853	8,402		(318)		(318)		8,085				121	12/15/2041	1.A
3137AY-HU-8	FHR 4162 P - CMO/RMBS		06/01/2024	Paydown	XXX	34,139	34,139	36,529	35,280		(1,142)		(1,142)		34,139				425	02/15/2033	1.A
3137BK-D7-2	FHR 4480 LA - CMO/RMBS		06/01/2024	Paydown	XXX	1,459	1,459	1,537	1,485		(26)		(26)		1,459				23	09/15/2043	1.A
3137BV-CS-3	FHR 4655 BA - CMO/RMBS		06/01/2024	Paydown	XXX	6,030	6,030	6,384	6,183		(153)		(153)		6,030				102	02/15/2044	1.A
3137BX-TX-0	FHR 4684 CA - CMO/RMBS		06/01/2024	Paydown	XXX	21,641	21,641	22,944	22,553		(912)		(912)		21,641				369	05/15/2045	1.A
3137BY-AM-2	FHR 4680 PH - CMO/RMBS		06/01/2024	Paydown	XXX	39,321	39,321	41,164	40,579		(1,258)		(1,258)		39,321				564	03/15/2046	1.A
3137BY-P9-5	FHR 4692 LH - CMO/RMBS		06/01/2024	Paydown	XXX	45,943	45,943	48,348	47,771		(1,828)		(1,828)		45,943				671	05/15/2046	1.A
3137F2-6N-1	FHR 4703 LH - CMO/RMBS		06/01/2024	Paydown	XXX	27,665	27,665	28,957	28,785		(1,120)		(1,120)		27,665				404	07/15/2046	1.A
3137F3-CY-8	FHR 4768 GA - CMO/RMBS		06/01/2024	Paydown	XXX	11,610	11,610	11,613	11,601		9		9		11,610				175	09/15/2045	1.A
3137FP-FX-8	FHR 4924 QE - CMO/RMBS		06/01/2024	Paydown	XXX	60,050	60,050	61,512	61,550		(1,500)		(1,500)		60,050				751	05/25/2049	1.A
31385W-X7-9	FN 555202 - RMBS		06/01/2024	Paydown	XXX	252	252	261	258		(6)		(6)		252				7	01/01/2033	1.A
31385X-EC-7	FN 555531 - RMBS		06/01/2024	Paydown	XXX	2,179	2,179	2,170	2,170		8		8		2,179				51	06/01/2033	1.A
31385X-Q9-1	FN 555880 - RMBS		06/01/2024	Paydown	XXX	2,130	2,130	2,117	2,118		11		11		2,130				48	11/01/2033	1.A
3138E9-KC-3	FN AK4790 - RMBS		06/01/2024	Paydown	XXX	21,925	21,925	23,460	22,442		(517)		(517)		21,925				273	03/01/2027	1.A
3138EB-Y9-0	FN AK7035 - RMBS		06/01/2024	Paydown	XXX	24,952	24,952	26,209	26,527		(1,575)		(1,575)		24,952				362	05/01/2042	1.A
3138EL-B5-1	FN AL3659 - RMBS		06/01/2024	Paydown	XXX	567	567	581	580		(13)		(13)		567				8	05/01/2043	1.A
3138ER-NX-4	FN AL9405 - RMBS		06/01/2024	Paydown	XXX	4,232	4,232	4,450	4,540		(309)		(309)		4,232				61	06/01/2044	1.A
3138ER-WT-3	FN AL9657 - RMBS		06/01/2024	Paydown	XXX	15,923	15,923	15,944	15,936		(13)		(13)		15,923				238	01/01/2047	1.A

E05.1

**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
3138LX-7H-6	FN AO7195 - RMBS		06/01/2024	Paydown	XXX	19,874	19,874	21,017	20,214		(340)		(340)		19,874				248	09/01/2027	1.A
3138W9-TV-2	FN AS0563 - RMBS		06/01/2024	Paydown	XXX	1,541	1,541	1,645	1,706		(165)		(165)		1,541				29	09/01/2043	1.A
3138WA-N8-6	FN AS1314 - RMBS		06/01/2024	Paydown	XXX	29,903	29,903	31,730	32,104		(2,201)		(2,201)		29,903				523	12/01/2043	1.A
3138WP-GW-8	FN AT2012 - RMBS		06/01/2024	Paydown	XXX	19,260	19,260	20,724	20,759		(1,499)		(1,499)		19,260				250	04/01/2043	1.A
313921-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		06/01/2024	Paydown	XXX	1,815	1,815	1,935	1,869		(54)		(54)		1,815				51	12/25/2041	1.A
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		06/01/2024	Paydown	XXX	4,340	4,340	4,619	4,470		(129)		(129)		4,340				139	11/25/2031	1.A
31396J-2L-8	FHR 3127 CY - CMO/RMBS		06/01/2024	Paydown	XXX	2,255	2,255	2,200	2,245		10		10		2,255				52	03/15/2026	1.A
31400S-SD-2	FN 696316 - RMBS		06/01/2024	Paydown	XXX	773	773	768	768		5		5		773				18	03/01/2033	1.A
31401A-L6-2	FN 702449 - RMBS		06/01/2024	Paydown	XXX	155	155	160	161		(6)		(6)		155				4	06/01/2033	1.A
31401A-MG-9	FN 702459 - RMBS		06/01/2024	Paydown	XXX	2,868	2,868	2,850	2,851		17		17		2,868				66	06/01/2033	1.A
31401H-3M-2	FN 709204 - RMBS		06/01/2024	Paydown	XXX	228	228	234	232		(3)		(3)		228				5	07/01/2033	1.A
31402C-4J-8	FN 725425 - RMBS		06/01/2024	Paydown	XXX	835	835	835	834		1		1		835				19	04/01/2034	1.A
31402C-PL-0	FN 725027 - RMBS		06/01/2024	Paydown	XXX	2,475	2,475	2,373	2,393		82		82		2,475				52	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS		06/01/2024	Paydown	XXX	3,835	3,835	3,706	3,729		105		105		3,835				81	03/01/2034	1.A
31402C-VP-4	FN 725222 - RMBS		06/01/2024	Paydown	XXX	972	972	957	960		12		12		972				22	02/01/2034	1.A
31402Q-6T-3	FN 735382 - RMBS		06/01/2024	Paydown	XXX	3,758	3,758	3,977	3,962		(204)		(204)		3,758				78	04/01/2035	1.A
31402Q-WA-5	FN 735141 - RMBS		06/01/2024	Paydown	XXX	1,113	1,113	1,103	1,104		9		9		1,113				26	01/01/2035	1.A
31402Q-Y3-9	FN 735230 - RMBS		06/01/2024	Paydown	XXX	982	982	981	980		2		2		982				23	02/01/2035	1.A
31402R-FU-8	FN 735579 - RMBS		06/01/2024	Paydown	XXX	9,534	9,534	10,090	10,013		(479)		(479)		9,534				200	06/01/2035	1.A
31403C-6L-0	FN 745275 - RMBS		06/01/2024	Paydown	XXX	207	207	200	200		7		7		207				4	02/01/2036	1.A
31403C-XZ-9	FN 745096 - RMBS		06/01/2024	Paydown	XXX	3,177	3,177	3,165	3,165		12		12		3,177				72	11/01/2034	1.A
31403D-BD-0	FN 745336 - RMBS		06/01/2024	Paydown	XXX	6,372	6,372	6,851	6,819		(447)		(447)		6,372				128	03/01/2036	1.A
31403H-J5-0	FN 749184 - RMBS		06/01/2024	Paydown	XXX	214	214	221	218		(3)		(3)		214				5	10/01/2033	1.A
31403K-JW-4	FN 750977 - RMBS		06/01/2024	Paydown	XXX	136	136	132	132		4		4		136				3	11/01/2033	1.A
31403R-PE-2	FN 755621 - RMBS		06/01/2024	Paydown	XXX	151	151	154	153		(3)		(3)		151				3	01/01/2034	1.A
31404B-QV-7	FN 763768 - RMBS		06/01/2024	Paydown	XXX	371	371	380	376		(5)		(5)		371				9	01/01/2034	1.A
31404H-6Q-7	FN 769579 - RMBS		06/01/2024	Paydown	XXX	106	106	105	105		1		1		106				2	04/01/2034	1.A
31404J-SC-0	FN 770115 - RMBS		06/01/2024	Paydown	XXX	2,794	2,794	2,798	2,794		(1)		(1)		2,794				69	03/01/2034	1.A
31404P-2L-4	FN 774879 - RMBS		06/01/2024	Paydown	XXX	834	834	820	823		11		11		834				19	04/01/2034	1.A
31404X-SN-5	FN 781825 - RMBS		06/01/2024	Paydown	XXX	5,773	5,773	5,643	5,677		96		96		5,773				132	12/01/2034	1.A
31405P-NR-7	FN 795200 - RMBS		06/01/2024	Paydown	XXX	333	333	339	338		(5)		(5)		333				8	10/01/2034	1.A
31405Q-RE-0	FN 796185 - RMBS		06/01/2024	Paydown	XXX	486	486	491	491		(5)		(5)		486				9	11/01/2034	1.A
31405Q-UH-9	FN 796284 - RMBS		06/01/2024	Paydown	XXX	512	512	499	495		17		17		512				11	12/01/2034	1.A
31405Q-WF-1	FN 796346 - RMBS		06/01/2024	Paydown	XXX	428	428	418	420		8		8		428				10	10/01/2034	1.A
31405R-AM-8	FN 796612 - RMBS		06/01/2024	Paydown	XXX	81	81	83	82		(1)		(1)		81				2	10/01/2034	1.A
31405S-CP-7	FN 797578 - RMBS		06/01/2024	Paydown	XXX	151	151	150	150		1		1		151				3	06/01/2035	1.A
31406A-MA-7	FN 804153 - RMBS		06/01/2024	Paydown	XXX	1,210	1,210	1,226	1,220		(10)		(10)		1,210				28	12/01/2034	1.A
31406E-WL-4	FN 808051 - RMBS		06/01/2024	Paydown	XXX	331	331	320	320		11		11		331				7	02/01/2035	1.A
31406E-Z7-2	FN 808166 - RMBS		06/01/2024	Paydown	XXX	802	802	806	804		(2)		(2)		802				18	03/01/2035	1.A
31406N-C6-9	FN 814693 - RMBS		06/01/2024	Paydown	XXX	301	301	296	298		4		4		301				7	04/01/2035	1.A
31407M-Z4-0	FN 835163 - RMBS		06/01/2024	Paydown	XXX	150	150	147	148		2		2		150				3	08/01/2035	1.A
31407X-VS-7	FN 844025 - RMBS		06/01/2024	Paydown	XXX	96	96	97	97		(1)		(1)		96				2	11/01/2035	1.A
31409A-HN-2	FN 865237 - RMBS		06/01/2024	Paydown	XXX	117	117	119	118		(1)		(1)		117				3	02/01/2036	1.A
31409X-SS-9	FN 881729 - RMBS		06/01/2024	Paydown	XXX	313	313	318	318		(5)		(5)		313				8	03/01/2036	1.A
3140EU-4H-9	FN BC0823 - RMBS		06/01/2024	Paydown	XXX	12,127	12,127	12,262	12,411		(284)		(284)		12,127				159	04/01/2046	1.A
3140EU-KP-3	FN BC0301 - RMBS		06/01/2024	Paydown	XXX	12,456	12,456	12,801	12,910		(454)		(454)		12,456				184	03/01/2046	1.A
3140FO-JG-0	FN BC4762 - RMBS		06/01/2024	Paydown	XXX	16,956	16,956	18,792	18,860		(1,904)		(1,904)		16,956				240	10/01/2046	1.A
3140FX-GJ-5	FN BF0200 - RMBS		06/01/2024	Paydown	XXX	4,747	4,747	4,970	4,923		(176)		(176)		4,747				72	11/01/2041	1.A
3140FX-L7-5	FN BF0349 - RMBS		06/01/2024	Paydown	XXX	17,631	17,631	18,678	18,752		(1,121)		(1,121)		17,631				330	11/01/2041	1.A
3140FX-MC-3	FN BF0354 - RMBS		06/01/2024	Paydown	XXX	5,386	5,386	5,716	5,604		(218)		(218)		5,386				82	01/01/2053	1.A
3140FX-ME-9	FN BF0356 - RMBS		06/01/2024	Paydown	XXX	13,200	13,200	14,254	13,884		(684)		(684)		13,200				223	11/01/2051	1.A
3140GW-GD-9	FN BH7395 - RMBS		06/01/2024	Paydown	XXX	75,663	75,663	75,675	75,711		(48)		(48)		75,663				1,232	08/01/2047	1.A
3140J5-6M-6	FN BM1775 - RMBS		06/01/2024	Paydown	XXX	15,703	15,703	16,488	16,621		(917)		(917)		15,703				333	07/01/2047	1.A
3140J5-6Z-7	FN BM1787 - RMBS		06/01/2024	Paydown	XXX	28,554	28,554	29,415	29,655		(1,101)		(1,101)		28,554				466	09/01/2047	1.A
3140J8-A7-8	FN BM3629 - RMBS		06/01/2024	Paydown	XXX	50,871	50,871	50,886	50,877		(6)		(6)		50,871				756	03/01/2048	1.A
3140J9-C8-2	FN BM4594 - RMBS		06/01/2024	Paydown	XXX	2,826	2,826	2,830	2,831		(6)		(6)		2,826				42	10/01/2047	1.A

Quarterly Statement as of June 30, 2024 of the HARVARD PILGRIM HEALTH CARE, INC.

**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
3140J9-FU-0	FN BM4678 - RMBS		06/01/2024	Paydown	XXX	16,384	16,384	16,471	16,506		(122)		(122)		16,384				299	11/01/2048	1.A
3140J9-KQ-3	FN BM4802 - RMBS		06/01/2024	Paydown	XXX	9,895	9,895	10,195	10,217		(322)		(322)		9,895				172	12/01/2045	1.A
3140MN-PC-4	FN BV8518 - RMBS		06/01/2024	Paydown	XXX	50,873	50,873	47,451	47,656		3,217		3,217		50,873				640	05/01/2052	1.A
3140Q8-AH-8	FN CA0907 - RMBS		06/01/2024	Paydown	XXX	111,121	111,121	111,356	111,296		(175)		(175)		111,121				1,466	12/01/2047	1.A
3140Q8-WW-1	FN CA1560 - RMBS		06/01/2024	Paydown	XXX	23,780	23,780	24,902	25,013		(1,233)		(1,233)		23,780				426	04/01/2048	1.A
3140Q8-WZ-4	FN CA1563 - RMBS		06/01/2024	Paydown	XXX	9,869	9,869	10,172	10,418		(549)		(549)		9,869				202	04/01/2048	1.A
3140QF-S9-1	FN CA7743 - RMBS		06/01/2024	Paydown	XXX	23,415	23,415	19,581	19,683		3,732		3,732		23,415				157	11/01/2050	1.A
3140QK-QJ-0	FN CB0456 - RMBS		06/01/2024	Paydown	XXX	13,685	13,685	11,055			2,630		2,630		13,685				49	05/01/2051	1.A
3140QM-KK-9	FN CB2097 - RMBS		06/01/2024	Paydown	XXX	40,770	40,770	35,151	35,363		5,407		5,407		40,770				457	11/01/2051	1.A
3140QN-6W-7	FN CB3584 - RMBS		06/01/2024	Paydown	XXX	26,989	26,989	23,004	23,195		3,794		3,794		26,989				202	05/01/2052	1.A
3140QQ-NX-9	FN CB4905 - RMBS		06/01/2024	Paydown	XXX	18,513	18,513	18,525			(12)		(12)		18,513				85	10/01/2052	1.A
3140QQ-QL-2	FN CB4958 - RMBS		06/01/2024	Paydown	XXX	17,246	17,246	15,711	14,487		1,473		1,473		17,246				195	10/01/2052	1.A
3140QS-3Q-2	FN CB7106 - RMBS		06/01/2024	Paydown	XXX	10,511	10,511	10,424			87		87		10,511				48	09/01/2053	1.A
3140X5-RL-9	FN FM2290 - RMBS		06/01/2024	Paydown	XXX	12,941	12,941	13,673	13,888		(946)		(946)		12,941				185	07/01/2047	1.A
3140X6-RR-4	FN FM3195 - RMBS		06/01/2024	Paydown	XXX	29,143	29,143	29,279	29,276		(134)		(134)		29,143				422	11/01/2045	1.A
3140X7-EZ-8	FN FM3751 - RMBS		06/01/2024	Paydown	XXX	83,428	73,404	76,676	76,683		(3,279)		(3,279)		73,404		10,025	10,025	822	08/01/2043	1.A
3140X8-ZZ-9	FN FM5291 - RMBS		06/01/2024	Paydown	XXX	47,844	47,844	51,970	51,891		(4,047)		(4,047)		47,844				602	07/01/2046	1.A
3140X8-ZG-5	FN FM5242 - RMBS		06/01/2024	Paydown	XXX	61,052	54,713	57,124	57,253		(2,540)		(2,540)		54,713		6,340	6,340	616	12/01/2047	1.A
3140XA-W3-2	FN FM6965 - RMBS		06/01/2024	Paydown	XXX	27,982	27,982	23,321	23,517		4,465		4,465		27,982				187	04/01/2051	1.A
3140XF-ST-9	FN FS0529 - RMBS		06/01/2024	Paydown	XXX	82,435	82,435	82,327	82,291		144		144		82,435				1,037	02/01/2052	1.A
3140XG-ZV-4	FN FS1655 - RMBS		06/01/2024	Paydown	XXX	15,802	15,802	15,740	15,741		61		61		15,802				264	04/01/2052	1.A
3140XH-CP-0	FN FS1877 - RMBS		06/01/2024	Paydown	XXX	48,940	48,940	41,675	42,026		6,914		6,914		48,940				617	05/01/2052	1.A
3140XJ-QK-2	FN FS3157 - RMBS		06/01/2024	Paydown	XXX	45,002	45,002	42,471	42,565		2,437		2,437		45,002				832	11/01/2052	1.A
3140XN-TL-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/01/2024	Paydown	XXX	16,180	16,180	11,708			4,472		4,472		16,180				32	04/01/2052	1.A
3140XP-LN-7	FN FS7532 - RMBS		06/01/2024	Paydown	XXX	8,322	8,322	8,237			84		84		8,322				38	03/01/2054	1.A
31410F-T6-2	FN 888073 - RMBS		06/01/2024	Paydown	XXX	4,915	4,915	4,869	4,874		41		41		4,915				112	02/01/2035	1.A
31410F-YS-8	FN 888221 - RMBS		06/01/2024	Paydown	XXX	201	201	199	199		3		3		201				5	03/01/2037	1.A
31410L-VD-1	FN 890812 - RMBS		06/01/2024	Paydown	XXX	55,723	55,723	56,569	56,803		(1,080)		(1,080)		55,723				806	01/01/2047	1.A
31410L-WR-9	FN 890856 - RMBS		06/01/2024	Paydown	XXX	10,340	10,340	10,868	10,856		(515)		(515)		10,340				149	01/01/2047	1.A
31410P-WX-7	FN 893562 - RMBS		06/01/2024	Paydown	XXX	445	445	453	448		(3)		(3)		445				12	09/01/2036	1.A
31410W-M6-2	FN 899581 - RMBS		06/01/2024	Paydown	XXX	762	762	758	758		4		4		762				19	07/01/2037	1.A
31411B-BU-6	FN 902851 - RMBS		06/01/2024	Paydown	XXX	185	185	189	187		(2)		(2)		185				5	12/01/2036	1.A
31412A-E6-7	FN 919157 - RMBS		06/01/2024	Paydown	XXX	98	98	100	99		(1)		(1)		98				3	04/01/2037	1.A
31415B-JT-7	FN 981874 - RMBS		06/01/2024	Paydown	XXX	278	278	282	282		(4)		(4)		278				7	07/01/2038	1.A
31415R-UX-0	FN 987198 - RMBS		06/01/2024	Paydown	XXX	1,022	1,022	1,037	1,035		(13)		(13)		1,022				25	07/01/2038	1.A
31418A-TR-9	FN MA1459 - RMBS		06/01/2024	Paydown	XXX	46,822	46,822	49,082	48,690		(1,868)		(1,868)		46,822				595	06/01/2033	1.A
31418D-GY-2	FN MA3814 - RMBS		06/01/2024	Paydown	XXX	26,854	26,854	26,247	26,279		575		575		26,854				420	10/01/2039	1.A
31418D-JR-4	FN MA3871 - RMBS		06/01/2024	Paydown	XXX	7,359	7,359	7,474	7,549		(190)		(190)		7,359				93	12/01/2049	1.A
31418E-BS-8	FN MA4548 - RMBS		06/01/2024	Paydown	XXX	31,225	31,225	26,424	26,604		4,621		4,621		31,225				330	02/01/2052	1.A
31418E-D5-6	FN MA4623 - RMBS		06/01/2024	Paydown	XXX	40,156	40,156	33,499	33,878		6,278		6,278		40,156				440	06/01/2052	1.A
31418E-HG-8	FN MA4730 - RMBS		06/01/2024	Paydown	XXX	27,161	27,161	22,659			4,503		4,503		27,161				96	09/01/2052	1.A
31418E-J5-0	FN MA4783 - RMBS		06/01/2024	Paydown	XXX	52,832	40,429	38,357	38,448		1,982		1,982		40,429		12,402	12,402	440	10/01/2052	1.A
31418E-KS-8	FN MA4804 - RMBS		06/01/2024	Paydown	XXX	19,887	27,196	24,693	24,831		2,365		2,365		27,196		(7,309)	(7,309)	280	11/01/2052	1.A
31418M-WR-9	FN AD0655 - RMBS		06/01/2024	Paydown	XXX	1,293	1,293	1,358	1,354		(62)		(62)		1,293				24	04/01/2037	1.A
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,937,368	2,923,838	2,893,553	2,768,528		49,691		49,691		2,923,838		13,531	13,531	39,470	XXX	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																					
05948X-TL-5	BOAMS 2003-H 3A1 - CMO/RMBS		06/01/2024	Paydown	XXX	999	999	977	996		4		4		999				23	09/25/2033	1.A FM
06759F-AB-2	BABSN 2015-II AR - CDO	C	04/22/2024	Paydown	XXX	121,599	121,599	119,532	123,253		(1,654)		(1,654)		121,599				4,261	10/21/2030	1.A FE
09628J-AL-5	BLUEM 2015-3 A1R - CDO	D	04/22/2024	Paydown	XXX	114,897	114,897	112,312	116,569		(1,672)		(1,672)		114,897				3,914	04/21/2031	1.A FE
126650-BP-4	CVSPAS 06 CRT - ABS		06/10/2024	Paydown	XXX	8,435	8,435	8,435	8,435						8,435				206	12/10/2028	2.B FE
172967-MP-3	CITIGROUP INC		05/29/2024	MERRILL LYNCH PIERCE	XXX	574,693	610,000	586,985	590,744		1,098		1,098		591,842		(17,149)	(17,149)	17,942	03/31/2031	1.G FE
17307G-FQ-6	CMLTI 2004-NCM1 1A2 - CMO/RMBS		06/01/2024	Paydown	XXX	1,804	1,804	1,857	1,833		(30)		(30)		1,804				48	07/25/2034	2.B FM
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS		06/01/2024	Paydown	XXX	137	137	142	113	25	(1)		24		137				4	08/25/2034	5.C FM

E053

**SCHEDULE D - PART 4**

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

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.									
17323C-AF-4	CGCMT 2015-GC27 AAB - CMBS		06/01/2024	Paydown	XXX	26,777	26,777	27,579	26,798		(21)		(21)		26,777				329	02/12/2048	1.A		
20030N-EB-3	COMCAST CORP		05/21/2024	DONALDSON LUFKIN & JENRETTE	XXX	51,198	50,000	49,684	49,713		10		10		49,723		1,475	1,475	1,428	11/15/2032	1.G FE		
22945D-AE-3	CSAIL 2019-C15 A3 - CMBS		04/01/2024	Paydown	XXX	10,726	10,726	10,833	10,768		(42)		(42)		10,726				135	03/15/2052	1.A		
294751-EY-4	EQABS 2004-3 AV2 - RMBS		06/25/2024	Paydown	XXX	2,489	2,489	2,492	2,489		-		-		2,489				31	07/25/2034	1.A FM		
36321J-AE-4	GALXY XXVIII A2 - CDO	C	04/15/2024	Paydown	XXX	153,664	153,664	151,359	156,441		(2,777)		(2,777)		153,664				5,373	07/15/2031	.Z		
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		05/29/2024	MILLENNIUM ADVISORS, LLC	XXX	679,015	735,000	699,595	706,426		1,976		1,976		708,402		(29,387)	(29,387)	14,006	05/15/2029	1.G FE		
46643G-AD-2	JPMBB 2014-C24 A41 - CMBS		06/01/2024	Paydown	XXX	277,553	277,553	280,328	277,429		124		124		277,553				4,658	11/18/2047	1.A		
46643T-BA-9	JPMBB 2014-C26 A3 - CMBS		06/01/2024	Paydown	XXX	602,256	602,256	608,278	601,414		842		842		602,256		-	-	6,319	01/17/2048	1.A		
46644Y-AW-0	JPMBB 2015-C31 ASB - CMBS		06/01/2024	Paydown	XXX	85,005	85,005	87,555	85,109		(103)		(103)		85,005				1,254	08/17/2048	1.A		
46647P-BE-5	JPMORGAN CHASE & CO		05/29/2024	Jane Street	XXX	646,612	740,000	649,646	663,467		4,019		4,019		667,486		(20,874)	(20,874)	12,724	10/15/2030	1.E FE		
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		06/01/2024	Paydown	XXX	1,024	1,024	1,072	1,055		(30)		(30)		1,024				27	04/25/2034	1.A FM		
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		06/01/2024	Paydown	XXX	77	77	81	79		(1)		(1)		77				2	04/25/2034	1.A FM		
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		06/01/2024	Paydown	XXX	1,273	1,273	1,326	1,295		(22)		(22)		1,273				30	06/25/2034	1.A FM		
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		06/01/2024	Paydown	XXX	3,082	3,082	3,159	3,083		(1)		(1)		3,082				90	06/25/2034	1.A FM		
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		06/01/2024	Paydown	XXX	211	211	212	213		(2)		(2)		211				5	12/25/2034	1.A FM		
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		06/01/2024	Paydown	XXX	25,762	25,762	26,534	25,769		(8)		(8)		25,762				330	02/18/2048	1.A		
65538P-AD-0	NAA 2007-1 1A3 - RMBS		06/01/2024	Paydown	XXX	1,332	1,332	1,332	1,281		51		51		1,332				24	03/25/2047	1.A FM		
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		06/01/2024	Paydown	XXX	7,557	7,557	7,810	7,700		(143)		(143)		7,557				193	08/25/2034	1.A FM		
95000U-2L-6	WELLS FARGO & CO		05/29/2024	Jane Street	XXX	430,353	455,000	446,464	447,707		354		354		448,061		(17,708)	(17,708)	13,413	04/04/2031	1.E FE		
95001V-AT-7	WFCM 2019-C51 A3 - CMBS		05/01/2024	Paydown	XXX	838	838	847	843		(4)		(4)		838				10	06/17/2052	1.A		
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						3,829,368	4,037,498	3,886,427	3,911,022		25		1,965		1,990			(83,643)	(83,643)	86,780	XXX	XXX	
2509999997 - Subtotals - Bonds - Part 4						14,551,590	15,672,179	14,765,901	13,298,784		25		82,039		82,065		14,881,253		(329,663)	(329,663)	218,167	XXX	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																							
2509999999 - Subtotals - Bonds						14,551,590	15,672,179	14,765,901	13,298,784		25		82,039		82,065		14,881,253		(329,663)	(329,663)	218,167	XXX	XXX
6009999999 - Totals						14,551,590	15,672,179	14,765,901	13,298,784		25		82,039		82,065		14,881,253		(329,663)	(329,663)	218,167	XXX	XXX

E05.4

(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	
Bank of America -					(77,982,313)	(116,935,797)	14,949,989	XXX
Federal Home Loan Bank -					401,011	50,530	594,250	XXX
Northern Trust -							(360,296)	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					(77,581,302)	(116,885,267)	15,183,943	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					(77,581,302)	(116,885,267)	15,183,943	XXX
0499999 - Cash in Company's Office					XXX	XXX		XXX
0599999 - Total					(77,581,302)	(116,885,267)	15,183,943	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>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
31846V-54-2	FIRST AMER:TRS OBG Z	SD	06/04/2024	5.150	XXX	1,478	6	31
665279-87-3	NORTHERN INST:TREAS PRM		06/28/2024	5.130	XXX	3,907,856	9,054	8,694
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						3,909,334	9,060	8,725
<b>All Other Money Market Mutual Funds</b>								
25160K-20-7	DWS GVT MM SRS INST		06/28/2024	5.240	XXX	30,797,623		79,093
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/28/2024	5.230	XXX	23,942,223		61,758
8309999999 – All Other Money Market Mutual Funds						54,739,846		140,851
8609999999 – Total Cash Equivalents						58,649,180	9,060	149,577