



QUARTERLY STATEMENT
AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE
HARVARD PILGRIM HEALTH CARE, INC.

NAIC Group Code 4742... 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)
617-972-9067 (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... JOYCE ANNE MURPHY...
BERTRAM LEE SCOTT... RAYMOND PAWLICKI...
MICHAEL JOSEPH SHEA... GREG ALLEN SHELL, SR...
IRINA SIMMONS... GREGORY DAVISON TRANTER...
HEDWIG VEITH WHITNEY, ESQ... TODD WESLEY WHITBECK...
PETER LAWRENCE SLAVIN, MD...

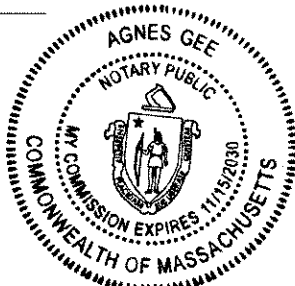
State of MASSACHUSETTS...
County of NORFOLK... SS

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.

DocuSigned by: Mark Porter... DocuSigned by: Scott Walker...
MARK OTIS PORTER... TREASURER...
ROBERT SCOTT WALKER... CHIEF FINANCIAL OFFICER...

Subscribed and sworn to before me
this 15 day of
MAY, 2024

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



ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 204,451,485 | | 204,451,485 | 206,126,958 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | | | | |
| 2.2 Common stocks..... | 435,621,626 | 1,301,183 | 434,320,443 | 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)..... | 18,601,654 | | 18,601,654 | 18,882,913 |
| 4.2 Properties held for the production of income (less \$..... encumbrances)..... | | | | |
| 4.3 Properties held for sale (less \$..... encumbrances)..... | | | | |
| 5. Cash (\$.....11,715,498), cash equivalents (\$.....31,254,149) and short-term investments (\$.....0)..... | 42,969,647 | | 42,969,647 | 18,785,814 |
| 6. Contract loans (including \$..... premium notes)..... | | | | |
| 7. Derivatives..... | | | | |
| 8. Other invested assets..... | 211,129,256 | | 211,129,256 | 204,495,783 |
| 9. Receivables for securities..... | 558,402 | | 558,402 | 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)..... | 913,734,917 | 1,301,183 | 912,433,734 | 857,140,379 |
| 13. Title plants less \$..... charged off (for Title insurers only)..... | | | | |
| 14. Investment income due and accrued..... | 1,103,655 | | 1,103,655 | 1,331,527 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 11,398,988 | 204,051 | 11,194,937 | 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 (\$.....83,013,821) and contracts subject to redetermination (\$.....)..... | 83,013,821 | | 83,013,821 | 68,689,311 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 4,713,558 | | 4,713,558 | 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..... | 58,754,885 | 987,000 | 57,767,885 | 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..... | 60,312,213 | 58,458,332 | 1,853,881 | 2,234,108 |
| 21. Furniture and equipment, including health care delivery assets (\$.....)..... | 5,856,126 | 5,856,126 | - | - |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates..... | | | | |
| 23. Receivables from parent, subsidiaries and affiliates..... | 10,772,308 | | 10,772,308 | 10,365,541 |
| 24. Health care (\$.....62,773,918) and other amounts receivable..... | 96,569,174 | 5,968,000 | 90,601,174 | 87,540,019 |
| 25. Aggregate write-ins for other-than-invested assets..... | 19,152,414 | 13,102,623 | 6,049,791 | 6,186,641 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)..... | 1,265,382,059 | 85,877,315 | 1,179,504,744 | 1,111,677,335 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | | |
| 28. Total (Lines 26 and 27)..... | 1,265,382,059 | 85,877,315 | 1,179,504,744 | 1,111,677,335 |
| Details of Write-Ins | | | | |
| 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..... | 19,152,414 | 13,102,623 | 6,049,791 | 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)..... | 19,152,414 | 13,102,623 | 6,049,791 | 6,186,641 |

LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|---|----------------|----------------|---------------|---------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$(1,854,243) reinsurance ceded) | 175,420,374 | | 175,420,374 | 176,374,631 |
| 2. Accrued medical incentive pool and bonus amounts | 36,520,174 | | 36,520,174 | 38,477,478 |
| 3. Unpaid claims adjustment expenses | 3,728,560 | | 3,728,560 | 3,721,585 |
| 4. Aggregate health policy reserves, including the liability of \$3,801,000 for medical loss ratio rebate per the Public Health Service Act | 11,868,869 | | 11,868,869 | 6,350,775 |
| 5. Aggregate life policy reserves | | | | |
| 6. Property/casualty unearned premium reserve | | | | |
| 7. Aggregate health claim reserves | | | | |
| 8. Premiums received in advance | 42,524,347 | | 42,524,347 | 49,129,898 |
| 9. General expenses due or accrued | 50,195,557 | | 50,195,557 | 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 \$20,000,000 current) and interest thereon \$ (including \$ current) | 20,000,000 | | 20,000,000 | 20,000,000 |
| 15. Amounts due to parent, subsidiaries and affiliates | 55,211,285 | | 55,211,285 | 15,254,223 |
| 16. Derivatives | | | | |
| 17. Payable for securities | 701,922 | | 701,922 | 639,365 |
| 18. Payable for securities lending | | | | |
| 19. Funds held under reinsurance treaties (with authorized reinsurers, \$ unapproved reinsurers and \$ certified reinsurers) | | | | |
| 20. Reinsurance in unapproved and certified (\$) companies | | | | |
| 21. Net adjustments in assets and liabilities due to foreign exchange rates | | | | |
| 22. Liability for amounts held under uninsured plans | 87,495,496 | | 87,495,496 | 94,114,433 |
| 23. Aggregate write-ins for other liabilities (including \$ current) | 13,459,717 | | 13,459,717 | 14,000,198 |
| 24. Total liabilities (Lines 1 to 23) | 497,198,878 | | 497,198,878 | 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 | 130,000,000 | 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 | 552,305,866 | 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 | 682,305,866 | 615,989,616 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 1,179,504,744 | 1,111,677,334 |
| Details of Write-Ins | | | | |
| 2301. RX DUE UNDER CAPITATION ARRANGEMENTS | 6,349,555 | | 6,349,555 | 6,780,916 |
| 2302. ACCRUED LONG TERM EXPENSE | 6,649,974 | | 6,649,974 | 6,806,620 |
| 2303. DEFERRED RENT | 370,495 | | 370,495 | 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) | 13,459,717 | | 13,459,717 | 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 | 737,372 | 669,126 | 2,886,675 |
| 2. Net premium income (including \$..... non-health premium income)..... | XXX | 538,152,764 | 455,766,244 | 2,032,940,841 |
| 3. Change in unearned premium reserves and reserve for rate credits..... | XXX | (5,509,071) | 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 | 532,643,693 | 455,932,244 | 2,030,694,729 |
| Hospital and Medical: | | | | |
| 9. Hospital/medical benefits..... | | 346,049,060 | 288,242,833 | 1,304,176,938 |
| 10. Other professional services..... | | 1,788,456 | 18,980,595 | 75,733,106 |
| 11. Outside referrals..... | | 9,239,129 | 8,985,836 | 33,028,676 |
| 12. Emergency room and out-of-area..... | | 6,243,697 | 5,832,477 | 23,296,981 |
| 13. Prescription drugs..... | | 75,983,824 | 64,726,892 | 307,027,900 |
| 14. Aggregate write-ins for other hospital and medical..... | | 4,050,501 | | 13,152,168 |
| 15. Incentive pool, withhold adjustments and bonus amounts..... | | 13,039,586 | 11,093,147 | 47,413,652 |
| 16. Subtotal (Lines 9 to 15)..... | | 456,394,253 | 397,861,780 | 1,803,829,421 |
| Less: | | | | |
| 17. Net reinsurance recoveries..... | | (1,477,951) | 423,427 | 40,409,832 |
| 18. Total hospital and medical (Lines 16 minus 17)..... | | 457,872,204 | 397,438,353 | 1,763,419,589 |
| 19. Non-health claims (net)..... | | | | |
| 20. Claims adjustment expenses, including \$..... 11,078,926 cost containment expenses..... | | 16,345,021 | 15,089,814 | 57,857,514 |
| 21. General administrative expenses..... | | 57,262,596 | 48,436,739 | 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)..... | | 531,479,821 | 460,964,906 | 2,094,154,130 |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23)..... | XXX | 1,163,872 | (5,032,662) | (63,459,401) |
| 25. Net investment income earned..... | | 6,240,636 | 5,412,713 | 15,583,139 |
| 26. Net realized capital gains (losses) less capital gains tax of \$..... | | 324,698 | (390,523) | 4,920,784 |
| 27. Net investment gains (losses) (Lines 25 plus 26)..... | | 6,565,334 | 5,022,190 | 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..... | | (1,010,741) | (1,298,003) | (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 | 6,718,465 | (1,308,475) | (52,859,746) |
| 31. Federal and foreign income taxes incurred..... | XXX | | | |
| 32. Net income (loss) (Lines 30 minus 31)..... | XXX | 6,718,465 | (1,308,475) | (52,859,746) |
| Details of Write-Ins | | | | |
| 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..... | | 4,050,501 | | 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)..... | | 4,050,501 | | 13,152,168 |
| 2901. MISCELLANEOUS & OTHER INCOME/(EXPENSE)..... | | (1,010,741) | (1,298,003) | (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)..... | | (1,010,741) | (1,298,003) | (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..... | 6,718,465 | (1,308,475) | (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 \$..... | 32,875,269 | 18,903,973 | 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..... | 1,722,516 | 11,419,636 | 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..... | 25,000,000 | - | - |
| 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)..... | 66,316,250 | 29,015,134 | (17,692,037) |
| 49. Capital and surplus end of reporting period (Line 33 plus 48)..... | 682,305,866 | 662,696,788 | 615,989,616 |
| Details of Write-Ins | | | |
| 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 |
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance..... | 515,518,269 | 465,298,623 | 2,004,827,821 |
| 2. Net investment income..... | 6,550,845 | 6,375,441 | 15,748,743 |
| 3. Miscellaneous income..... | — | 21,212,312 | 8,436,345 |
| 4. Total (Lines 1 to 3)..... | 522,069,114 | 492,886,376 | 2,029,012,909 |
| 5. Benefit and loss related payments..... | 452,381,484 | 368,957,643 | 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..... | 118,961,862 | 81,421,934 | 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)..... | 571,343,346 | 450,379,577 | 2,033,304,488 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | (49,274,232) | 42,506,799 | (4,291,579) |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 4,714,973 | 20,667,536 | 49,277,351 |
| 12.2 Stocks..... | 159,294 | 198,134 | 50,808,479 |
| 12.3 Mortgage loans..... | — | — | — |
| 12.4 Real estate..... | — | — | — |
| 12.5 Other invested assets..... | 990,314 | 1,370,662 | 2,935,817 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | — | — | (6,629) |
| 12.7 Miscellaneous proceeds..... | 62,557 | 723,586 | 559,358 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 5,927,137 | 22,959,919 | 103,574,376 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 2,874,570 | 15,185,490 | 35,580,097 |
| 13.2 Stocks..... | 839,184 | 1,075,001 | 4,812,148 |
| 13.3 Mortgage loans..... | — | — | — |
| 13.4 Real estate..... | — | — | 21,805 |
| 13.5 Other invested assets..... | 29,046 | 27,525 | 1,031,518 |
| 13.6 Miscellaneous applications..... | 102,382 | — | 456,020 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 3,845,182 | 16,288,016 | 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)..... | 2,081,955 | 6,671,903 | 61,672,788 |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes..... | — | — | — |
| 16.2 Capital and paid in surplus, less treasury stock..... | 25,000,000 | — | — |
| 16.3 Borrowed funds..... | — | (66,767) | (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)..... | 46,376,106 | (12,044,836) | (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)..... | 71,376,106 | (12,111,603) | (53,066,563) |
| Reconciliation of Cash, Cash Equivalents and Short-Term Investments | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)..... | 24,183,830 | 37,067,098 | 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)..... | 42,969,644 | 51,538,267 | 18,785,814 |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | | |
| 20.0001. 2024 CAPITAL CONTRIBUTION FROM POINT32HEALTH..... | 25,000,000 | — | — |

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 |
| Total Members at end of: | | | | | | | | | | | | | | |
| 1. Prior Year..... | 252,415 | 43,886 | 208,529 | | | | | | | | | | | |
| 2. First Quarter..... | 245,486 | 42,082 | 203,404 | | | | | | | | | | | |
| 3. Second Quarter..... | | | | | | | | | | | | | | |
| 4. Third Quarter..... | | | | | | | | | | | | | | |
| 5. Current Year..... | | | | | | | | | | | | | | |
| 6. Current Year Member Months..... | 737,372 | 125,691 | 611,681 | | | | | | | | | | | |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | | | | | |
| 7. Physician..... | 258,136 | 45,714 | 212,422 | | | | | | | | | | | |
| 8. Non-Physician..... | 221,630 | 43,116 | 178,514 | | | | | | | | | | | |
| 9. Total..... | 479,766 | 88,830 | 390,936 | | | | | | | | | | | |
| 10. Hospital Patient Days Incurred..... | | | | | | | | | | | | | | |
| 11. Number of Inpatient Admissions..... | | | | | | | | | | | | | | |
| 12. Health Premiums Written (a)..... | 538,152,764 | 74,656,084 | 463,496,680 | | | | | | | | | | | |
| 13. Life Premiums Direct..... | | | | | | | | | | | | | | |
| 14. Property/Casualty Premiums Written..... | | | | | | | | | | | | | | |
| 15. Health Premiums Earned..... | 532,643,693 | 74,656,084 | 457,987,609 | | | | | | | | | | | |
| 16. Property/Casualty Premiums Earned..... | | | | | | | | | | | | | | |
| 17. Amount Paid for Provision of Health Care Services..... | 466,832,321 | 69,798,184 | 397,019,518 | | | | | 14,619 | | | | | | |
| 18. Amount Incurred for Provision of Health Care Services..... | 456,394,253 | 68,237,493 | 388,142,141 | | | | | 14,619 | | | | | | |

(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 |
|---|------------------|-------------------|-------------------|--------------------|--------------------|-------------|
| Claims Unpaid (Reported) | | | | | | |
| 0399999 – Aggregate accounts not individually listed-covered..... | 22,939,829 | 1,824,943 | 802,032 | 280,898 | 3,652,173 | 29,499,875 |
| 0499999 – Subtotals..... | 22,939,829 | 1,824,943 | 802,032 | 280,898 | 3,652,173 | 29,499,875 |
| 0599999 – Unreported claims and other claim reserves..... | | | | | | 141,915,633 |
| 0699999 – Total amounts withheld..... | | | | | | 2,150,623 |
| 0799999 – Total claims unpaid..... | | | | | | 173,566,131 |
| 0899999 – Accrued medical incentive pool and bonus amounts..... | | | | | | 36,520,174 |

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

| | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 Claims Incurred in Prior Years (Columns 1 + 3) | 6 Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year |
|---|--|--|--|--|--|--|
| | 1 On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | 3 On Claims Unpaid Dec. 31 of Prior Year | 4 On Claims Incurred During the Year | | |
| 1. Comprehensive (hospital and medical) individual..... | 13,758,047 | 59,994,531 | 8,507,918 | 23,433,912 | 22,265,965 | 37,456,917 |
| 2. Comprehensive (hospital and medical) group..... | 54,927,349 | 323,957,565 | 28,542,833 | 114,935,710 | 83,470,182 | 138,917,714 |
| 3. Medicare Supplement..... | | | | | | |
| 4. Vision only..... | | | | | | |
| 5. Dental only..... | | | | | | |
| 6. Federal Employees Health Benefits Plan..... | | | | | | |
| 7. Title XVIII – Medicare..... | 14,802 | (183) | | | 14,802 | |
| 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)..... | 68,700,198 | 383,951,913 | 37,050,751 | 138,369,622 | 105,750,949 | 176,374,631 |
| 14. Health care receivables (a)..... | 10,422,865 | 62,795,053 | | | 10,422,865 | 65,691,412 |
| 15. Other non-health..... | | | | | | |
| 16. Medical incentive pools and bonus amounts..... | 13,376,314 | 2,281,846 | 24,990,532 | 11,529,643 | 38,366,846 | 38,477,478 |
| 17. Totals (Lines 13-14+15+16)..... | 71,653,647 | 323,438,706 | 62,041,283 | 149,899,265 | 133,694,930 | 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 # | 03/31/2024 | 12/31/2023 |
|---|--------|----------|------------|----------------|-----------------|
| Net Income | | | | | |
| (1) State basis (Page 4, Line 32, Columns 2 & 4) | XXX | XXX | XXX | \$ 6,718,465 | \$ (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 | \$ 6,718,465 | \$ (52,859,746) |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 33, Columns 3 & 4) | XXX | XXX | XXX | \$ 682,305,866 | \$ 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 | \$ 682,305,866 | \$ 615,989,616 |

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

D. Impairment Loss - Not Applicable

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

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 - No Significant Changes
- 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

7. Investment Income - No Significant Changes

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 March 31, 2024 and 2023, amounts receivable from Point32Health, Inc was \$30 and \$5,658 respectively.

At March 31, 2024 and 2023, amounts receivable from P32H Foundation were \$0 and \$ 852,535 respectively.

At March 31, 2024 and 2023, amounts payable to THPP were \$ 9,233,668 and \$ 240,940, respectively.

At March 31, 2024 and 2023, amounts receivable from TAHMO were \$9,030,188 and \$693,336 respectively.

At March 31, 2024 and 2023, amounts receivable from CarePartners of CT Holdings LLC were \$54,572 and \$7,446, respectively.

At March 31, 2024 and 2023, amounts payable to Point32Health Services, Inc were \$4,167,713 and \$5,522,988, respectively.

At March 31, 2024 and 2023, amounts receivable from Tufts Insurance Company were \$1,122,887 and \$238,541, respectively.

At March 31, 2024 and 2023, amounts receivable from Tufts Benefit Administrators Inc were \$557,504 and \$4,206, respectively.

Notes to the Financial Statements

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

At March 31, 2024 and 2023, amounts payable to and receivable from Tufts Total Health Plan were \$1,939,047 and \$4,206, respectively.
 At March 31, 2024 and 2023, amounts payable to Harvard Pilgrim Healthcare Institute LLC were \$7,137,068 and \$231,329, respectively.
 At March 31, 2024 and 2023, amounts payable to from Harvard Pilgrim Health Care of NE, Inc were \$22,265,166 and \$12,768,329, respectively.
 At March 31, 2024 and 2023, amounts receivable from Health Plans, Inc were \$7,127 and \$7,310, respectively.
 At March 31, 2024 and 2023, amounts payable to and receivable from HPHC Insurance Company were \$10,468,623 and \$11,107,690, 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
- 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 - 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 March 31, 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 March 31, 2024, Harvard Pilgrim had a single loan outstanding of \$20 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 | 800,000 |
| (d) Excess stock | 36,400 |
| (e) Aggregate total (a+b+c+d) | \$ |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ |
| 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) | \$ |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ |
| (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 | \$ | \$ | \$ | \$ | \$ | \$ |

Notes to the Financial Statements

11. Debt (Continued)

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

| | (1) Fair Value | (2) Carrying Value | (3) Aggregate Total Borrowing |
|--|-------------------|-----------------------|-------------------------------------|
| 1. Current year total collateral pledged | \$ 99,569,913 | \$ 111,663,016 | \$ 20,000,000 |
| 2. Prior year-end total collateral pledged | 103,559,254 | 113,171,666 | 20,000,000 |

(b) Maximum amount pledged during reporting period

| | (1) Fair Value | (2) Carrying Value | (3) Amount Borrowed at Time of Maximum Collateral |
|--|-------------------|-----------------------|--|
| 1. Current year total maximum collateral pledged | \$ 101,913,843 | \$ 112,560,386 | \$ 20,000,000 |
| 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 | \$ 20,000,000 | XXX |
| (b) Funding agreements | | \$ |
| (c) Other | | XXX |
| (d) Aggregate total (a+b+c) | <u>\$ 20,000,000</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 | \$ 20,000,000 |
| 2. Funding agreements | |
| 3. Other | |
| 4. Aggregate total (Lines 1+2+3) | <u>\$ 20,000,000</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 | |
|---|------------------|------------|-------------------------|------------|--|------------|
| | 03/31/2024 | 12/31/2023 | 03/31/2024 | 12/31/2023 | 03/31/2024 | 12/31/2023 |
| a. Service cost | \$ | \$ | \$ | \$ | \$ | \$ |
| b. Interest cost | | | 35,553 | 149,682 | | |
| c. Expected return on plan assets | | | | | | |
| d. Transition asset or obligation | | | | | | |
| e. Gains and losses | | | | | | |
| f. Prior service cost or credit | | | 2,290 | | | |
| g. Gain or loss recognized due to a settlement or curtailment | | | | | | |
| h. Total net periodic benefit cost | \$ | \$ | \$ 37,843 | \$ 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 |
|--|-----------------------|-----------------------|----------------------|-----------------------|-----------------------|
| a. Assets at fair value | | | | | |
| CASH EQUIVALENT: EXEMPT MM MUTUAL FUND | \$ 4,518,383 | \$ | \$ | \$ | \$ 4,518,383 |
| CASH EQUIVALENT: OTHER MM MUTUAL FUND | 26,735,767 | | | | 26,735,767 |
| LONG TERM: INDUST. & MISC. | | | | | |
| COMMON STOCK: MUTUAL FUNDS | 136,007,752 | | | | 136,007,752 |
| OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-FIXED INCOME-UNAFFILIATED | | 30,366,143 | 7,313,515 | | 37,679,658 |
| OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-COMMON STOCK-UNAFFILIATED | | 27,864,383 | 893,636 | | 28,758,019 |
| OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-OTHER-UNAFFILIATED | | 34,503,089 | 8,289,688 | | 42,792,777 |
| OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-MORTGAGES LOANS-UNAFFILIATED | | 24,395,934 | | | 24,395,934 |
| Total assets at fair value/NAV | \$ 167,261,901 | \$ 117,129,549 | \$ 16,496,839 | \$ | \$ 300,888,290 |
| b. Liabilities at fair value | | | | | |
| Total liabilities at fair value | \$ | \$ | \$ | \$ | \$ |

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

(3) 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 March 31, 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 | \$ 192,339,413 | \$ 204,451,485 | \$ | \$ 192,339,413 | \$ | \$ | \$ |
| COMMON STOCK | 137,400,052 | 137,400,052 | 137,400,052 | | | | |
| CASH/CASH EQUIVALENTS | 42,969,647 | 42,969,647 | 42,969,647 | | | | |

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 July 31, 2024.

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 March 31, 2024 through May 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) Individual | (2) Small Group Employer | (3) Large Group Employer | (4) Other Categories with Rebates | (5) Total |
|---|-------------------|--------------------------------|--------------------------------|---|--------------|
| Prior Reporting Year | | | | | |
| (1) Medical loss ratio rebates incurred | \$ | \$ 1,552,792 | \$ | \$ | \$ 1,552,792 |
| (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 | \$ |
| Current Reporting Year-to-Date | | | | | |
| (7) Medical loss ratio rebates incurred | \$ | \$ 3,801,000 | \$ | \$ | \$ 3,801,000 |
| (8) Medical loss ratio rebates paid | | | | | |
| (9) Medical loss ratio rebates unpaid | | 3,801,000 | | | 3,801,000 |
| (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 | \$ 3,801,000 |

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)..... | \$..... 82,973,217 |
| 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)..... | 2,784,903 |
| Operations (Revenue & Expense) | |
| 4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment..... | \$..... 14,352,126 |
| 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) |
| a. Permanent ACA Risk Adjustment Program | | | | | | | | | | | |
| 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 | | | B | | 2,784,903 |
| 3. Subtotal ACA Permanent Risk Adjustment Program | \$ 68,621,091 | \$ 2,784,903 | \$ | \$ | \$ 68,621,091 | \$ 2,784,903 | \$ | \$ | | \$ 68,621,091 | \$ 2,784,903 |
| b. Transitional ACA Reinsurance Program | | | | | | | | | | | |
| 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 | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | | \$ | \$ |
| c. Temporary ACA Risk Corridors Program | | | | | | | | | | | |
| 1. Accrued retrospective premium | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | I | \$ | \$ |
| 2. Reserve for rate credits or policy experience rating refunds | | | | | | | | | J | | |
| 3. Subtotal ACA Risk Corridors Program | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | | \$ | \$ |
| d. Total for ACA risk sharing provisions | \$ 68,621,091 | \$ 2,784,903 | \$ | \$ | \$ 68,621,091 | \$ 2,784,903 | \$ | \$ | | \$ 68,621,091 | \$ 2,784,903 |

Explanations of Adjustments: None

(4) Roll-forward of risk corridors asset and liability balances by program benefit year

| Risk Corridors Program Year | 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) |
| a. 2014 | | | | | | | | | | | |
| 1. Accrued retrospective premium | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | A | \$ | \$ |
| 2. Reserve for rate credits or policy experience rating refunds | | | | | | | | | B | | |
| b. 2015 | | | | | | | | | | | |
| 1. Accrued retrospective premium | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | C | \$ | \$ |
| 2. Reserve for rate credits or policy experience rating refunds | | | | | | | | | D | | |
| c. 2016 | | | | | | | | | | | |
| 1. Accrued retrospective premium | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | E | \$ | \$ |
| 2. Reserve for rate credits or policy experience rating refunds | | | | | | | | | F | | |
| d. Total for Risk Corridors | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | | \$ | \$ |

Explanations of Adjustments: None

Notes to the Financial Statements

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

(5) ACA risk corridors receivable as of reporting date

| Risk Corridors Program Year | (1) Estimated Amount to be Filed or Final Amount Filed with CMS | (2) Nonaccrued Amounts for Impairment or Other Reasons | (3) Amounts Received from CMS | (4) Asset Balance Gross of Nonadmissions (1-2-3) | (5) Nonadmitted Amount | (6) Net Admitted Asset (4-5) |
|-----------------------------|--|---|----------------------------------|---|---------------------------|---------------------------------|
| a. 2014..... | \$..... | \$..... | \$..... | \$..... | \$..... | \$..... |
| b. 2015..... | | | | | | |
| c. 2016..... | | | | | | |
| d. Total (a+b+c)..... | <u>\$.....</u> | <u>\$.....</u> | <u>\$.....</u> | <u>\$.....</u> | <u>\$.....</u> | <u>\$.....</u> |

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 March 31, 2023, \$82.1 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 \$ 51.6 million. Therefore, there has been a \$15.5 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

30. Premium Deficiency Reserves

- 1. Liability carried for premium deficiency reserves: \$—
- 2. Date of the most recent evaluation of this liability: 03/31/2024
- 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?.....
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?..... NO
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
.....
- 9.2 Has the code of ethics for senior managers been amended?..... 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:..... \$ 30

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 | 298,221,574 |
| 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 | 298,221,574 |
| 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 88.200 %
 - 1.2 A&H cost containment percent 2.100 %
 - 1.3 A&H expense percent excluding cost containment expenses 13.400 %
- 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

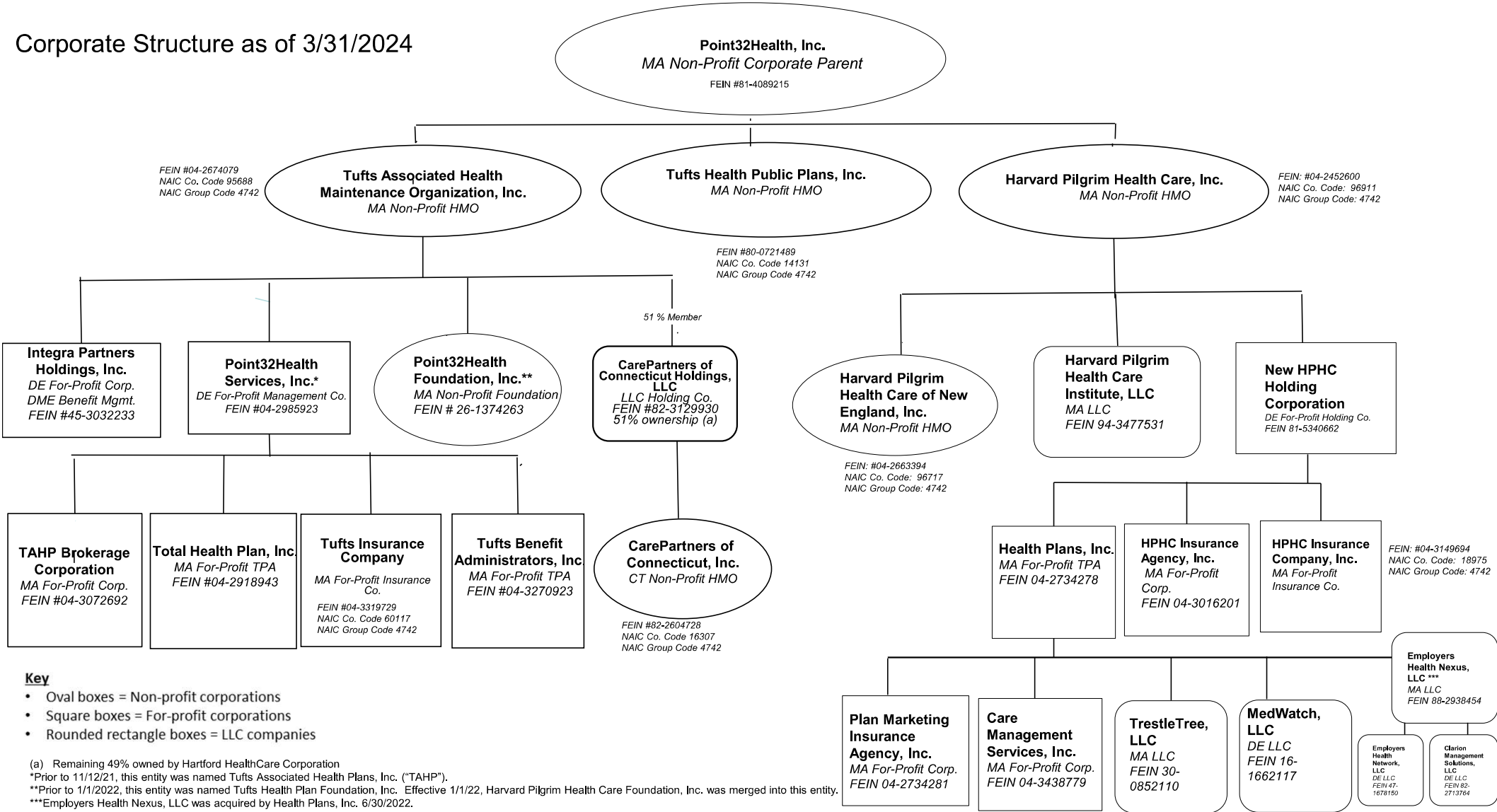
| | | Direct Business Only | | | | | | | | | |
|-----------------------------|---|----------------------|----------------------------|----------------------|--------------------|----------------|--|--|----------------------------|---------------------------|------------------------|
| | | 1 | 2 | 3 | 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 | - | | | | | | - | |
| 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 | 93,281,450 | | | | | | 93,281,450 | |
| 21. | Maryland | MD | N | | | | | | | | |
| 22. | Massachusetts | MA | L | 444,871,314 | | | | | | 444,871,314 | |
| 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 | 538,152,764 | - | | | | | | 538,152,764 | |
| 60. | Reporting entity contributions for employee benefits plans | XXX | | | | | | | | | |
| 61. | Total (Direct Business) | XXX | 538,152,764 | - | | | | | | 538,152,764 | |
| Details of Write-Ins | | | | | | | | | | | |
| 58001. | | XXX | | | | | | | | | |
| 58002. | | XXX | | | | | | | | | |
| 58003. | | XXX | | | | | | | | | |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | XXX | | | | | | | | | |
| 58999. | Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) | XXX | | | | | | | | | |

(a) Active Status Counts

| | | | |
|---|---|---|----|
| 1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG | 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 3/31/2024



- 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..... | N/A |
|---|-----------|

EXPLANATION:

1. Business not written
2.

BARCODES:

1.  9 6 9 1 1 2 0 2 4 3 6 5 0 0 0 0 1
- 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 | 281,259 | 1,396,804 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 18,601,654 | 18,882,913 |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 18,601,654 | 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 | | |
| 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 | 29,046 | 1,031,518 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase / (decrease) | 7,393,258 | 8,823,291 |
| 6. Total gain (loss) on disposals | 201,483 | 39,962 |
| 7. Deduct amounts received on disposals | 990,314 | 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) | 211,129,256 | 204,495,783 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 211,129,256 | 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 | 3,713,754 | 40,392,245 |
| 3. Accrual of discount | 292,013 | 1,062,891 |
| 4. Unrealized valuation increase / (decrease) | 25,482,006 | 23,259,238 |
| 5. Total gain (loss) on disposals | 123,216 | 4,887,451 |
| 6. Deduct consideration for bonds and stocks disposed of | 4,874,267 | 100,085,830 |
| 7. Deduct amortization of premium | 93,091 | 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) | 640,073,110 | 615,429,480 |
| 12. Deduct total nonadmitted amounts | 1,301,183 | 1,312,478 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 638,771,927 | 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 |
|-----------------------------------|---|---|---|---|--|---|--|---|
| Bonds | | | | | | | | |
| 1. NAIC 1 (a) | 198,707,888 | 2,874,570 | 4,732,172 | 744,247 | 197,594,533 | | | 198,707,888 |
| 2. NAIC 2 (a) | 7,419,070 | | 18,741 | (554,337) | 6,845,991 | | | 7,419,070 |
| 3. NAIC 3 (a) | | | | | | | | |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | 137 | 11,098 | 10,961 | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 206,126,958 | 2,874,570 | 4,751,051 | 201,008 | 204,451,485 | | | 206,126,958 |
| Preferred Stock | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds & Preferred Stock | 206,126,958 | 2,874,570 | 4,751,051 | 201,008 | 204,451,485 | | | 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 | - | XXX | | | |

NONE

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 | | 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) | - | - |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | - | - |

(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..... | 1,788,743,517 | 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..... | 1,776,300,458 | 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)..... | 31,254,149 | 18,811,090 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 31,254,149 | 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 | 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 |
|--|-------------------------------------|-----------|------------|--|--|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | 3 City | 4 State | | | | | | | | | |
| Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated | | | | | | | | | | | | |
| 000000-00-0 | Flare Capital Partners III LP | | | Flare Capital Partners III LP | | 11/01/2022 | | | 4,286 | | 14,105,142 | |
| 19999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated | | | | | | | | | | | | |
| | | | | | | | | | 4,286 | | 14,105,142 | XXX |
| Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated | | | | | | | | | | | | |
| 000000-00-0 | Leerink Transformation Fund I, L.P. | Boston | MA | Leerink Transformation Partners LLC | | 01/27/2017 | | | 24,760 | | | 1.597 |
| 000000-00-0 | MyHealthMath, Inc | | | MyHealthMath, Inc | | 03/01/2021 | | 500,000 | | | | |
| 25999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated | | | | | | | | | | | | |
| | | | | | | | | 500,000 | 24,760 | | | XXX |
| 60999999 – Subtotals, Unaffiliated | | | | | | | | | | | | |
| | | | | | | | | 500,000 | 29,046 | | 14,105,142 | XXX |
| 62999999 – Totals | | | | | | | | | | | | |
| | | | | | | | | 500,000 | 29,046 | | 14,105,142 | XXX |

SCHEDULE BA - PART 3

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

| 1 CUSIP | 2 Name or Description | 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 | 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 |
|---|--|-------------|------------|--|-------------------------------|--------------------|---|---|---|---|---|--|--|--|---------------------|--|--|-------------------------------------|-------------------------|
| | | 3 City | 4 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. | | | | | | |
| 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 | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | BARINGS LLC | Springfield | NC | Barings LLC | 05/08/2014 | 02/12/2024 | 230,418 | | | | | | | 230,418 | 431,900 | | 201,483 | 201,483 | |
| 17999999 – 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 | | | | | | | | | | | | | | | | | | | |
| | | | | | | | 230,418 | | | | | | | 230,418 | 431,900 | | 201,483 | 201,483 | |
| Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans, Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE ADVISOR, INC. | New York | NY | Morgan Stanley Real Estate Advisor, Inc. | 06/29/2016 | 03/28/2024 | 526,676 | | | | | | | 526,676 | 526,676 | | | | |
| 23999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans, Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | | | | | | | 526,676 | | | | | | | 526,676 | 526,676 | | | | |
| Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | Leerink Transformation Fund I, L.P. | Boston | MA | Leerink Transformation Partners LLC | 01/27/2017 | 01/12/2024 | 31,738 | | | | | | | 31,738 | 31,738 | | | | |
| 25999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | | | | | | | 31,738 | | | | | | | 31,738 | 31,738 | | | | |
| 60999999 – Subtotals, Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | | | | | | | 788,831 | | | | | | | 788,831 | 990,314 | | 201,483 | 201,483 | |
| 62999999 – Totals | | | | | | | | | | | | | | | | | | | |
| | | | | | | | 788,831 | | | | | | | 788,831 | 990,314 | | 201,483 | 201,483 | |

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|--------------------------|---------|---------------|----------------|---------------------------|-------------|-----------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Bonds: U.S. Governments | | | | | | | | | |
| 912828-Z9-4 | UNITED STATES TREASURY | | 02/27/2024 | Various | XXX | 1,599,423 | 1,870,000 | 3,970 | 1.A |
| 91282C-GM-7 | UNITED STATES TREASURY | | 03/25/2024 | Various | XXX | 1,275,146 | 1,345,000 | 13,426 | 1.A |
| 0109999999 – Bonds: U.S. Governments | | | | | | 2,874,570 | 3,215,000 | 17,397 | XXX |
| 2509999997 – Subtotals - Bonds - Part 3 | | | | | | 2,874,570 | 3,215,000 | 17,397 | XXX |
| 2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | | | | | | |
| 2509999999 – Subtotals - Bonds | | | | | | 2,874,570 | 3,215,000 | 17,397 | XXX |
| Common Stocks: Mutual Funds Designations Not Assigned by the SVO | | | | | | | | | |
| 09260B-38-2 | BLACKROCK:STR INC OPP I | | 03/28/2024 | Not Available | 10,216.040 | 95,969 | XXX | | |
| 543488-79-5 | LOOMIS SAYLES:STR IN N | | 03/27/2024 | Not Available | 9,007.830 | 106,246 | XXX | | |
| 921943-88-2 | VANGUARD DEV MKT INST | | 03/15/2024 | Not Available | 16,484.850 | 261,944 | XXX | | |
| 922040-10-0 | VANGUARD INSTL INDX INST | | 03/22/2024 | Not Available | 810.870 | 349,189 | XXX | | |
| 922042-60-1 | VANGUARD EM ST I INST | | 03/15/2024 | Not Available | 305.110 | 8,043 | XXX | | |
| 922908-87-6 | VANGUARD S-C ID INST | | 03/22/2024 | Not Available | 165.750 | 17,793 | XXX | | |
| 5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO | | | | | | 839,184 | XXX | | XXX |
| 5989999997 – Subtotals - Common Stocks - Part 3 | | | | | | 839,184 | XXX | | XXX |
| 5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | | | | | | |
| 5989999999 – Subtotals Common Stocks | | | | | | 839,184 | XXX | | XXX |
| 5999999999 – Subtotals Preferred and Common Stocks | | | | | | 839,184 | XXX | | XXX |
| 6009999999 – Totals | | | | | | 3,713,754 | XXX | 17,397 | XXX |

E04

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 |
| Bonds: U.S. Governments | | | | | | | | | | | | | | | | | | | | | |
| 36179W-ZC-5 | G2 MA7939 - RMBS | | 03/01/2024 | Paydown | XXX | 86,014 | 86,014 | 86,296 | 86,269 | | (256) | | (256) | | 86,014 | | - | - | 596 | 03/20/2052 | 1.A |
| 36225A-VP-2 | GN 780622 - RMBS | | 03/01/2024 | Paydown | XXX | 94 | 94 | 98 | 95 | | (1) | | (1) | | 94 | | - | - | 1 | 08/15/2027 | 1.A |
| 36225B-C5-5 | GN 780992 - RMBS | | 03/01/2024 | Paydown | XXX | 350 | 350 | 364 | 353 | | (2) | | (2) | | 350 | | - | - | 4 | 12/15/2028 | 1.A |
| 36225B-TZ-1 | GN 781468 - RMBS | | 03/01/2024 | Paydown | XXX | 207 | 207 | 216 | 212 | | (5) | | (5) | | 207 | | - | - | 2 | 07/15/2032 | 1.A |
| 36290R-X2-4 | GN 615497 - RMBS | | 03/01/2024 | Paydown | XXX | 860 | 860 | 835 | 847 | | 13 | | 13 | | 860 | | - | - | 7 | 08/15/2033 | 1.A |
| 36290S-6G-1 | G2 616571 - RMBS | | 03/01/2024 | Paydown | XXX | 1,155 | 1,155 | 1,212 | 1,175 | | (20) | | (20) | | 1,155 | | - | - | 12 | 08/20/2034 | 1.A |
| 36291L-RS-6 | GN 631497 - RMBS | | 03/01/2024 | Paydown | XXX | 92 | 92 | 92 | 92 | | - | | - | | 92 | | - | - | 1 | 06/15/2034 | 1.A |
| 36295W-D4-6 | GN 682423 - RMBS | | 03/01/2024 | Paydown | XXX | 977 | 977 | 989 | 988 | | (11) | | (11) | | 977 | | - | - | 9 | 05/15/2038 | 1.A |
| 36297B-RT-0 | GN 707098 - RMBS | | 03/01/2024 | Paydown | XXX | 41 | 41 | 42 | 42 | | (1) | | (1) | | 41 | | - | - | - | 01/15/2039 | 1.A |
| 38383G-AV-3 | GNR 2022-010 UH - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 110,531 | 110,531 | 109,460 | 109,491 | | 1,040 | | 1,040 | | 110,531 | | - | - | 480 | 12/20/2051 | 1.A |
| 912828-6T-2 | UNITED STATES TREASURY | | 01/05/2024 | DONALDSON LUFKIN & JENRETTE | XXX | 41,456 | 45,000 | 40,026 | 40,172 | | 18 | | 18 | | 40,190 | | 1,266 | 1,266 | 161 | 05/15/2029 | 1.A |
| 0109999999 - Bonds: U.S. Governments | | | | | | 241,777 | 245,321 | 239,629 | 239,736 | | 775 | | 775 | | 240,511 | | 1,266 | 1,266 | 1,274 | XXX | XXX |
| Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | | |
| 3128K6-4Q-0 | FH A46231 - RMBS | | 03/01/2024 | Paydown | XXX | 699 | 699 | 698 | 698 | | 1 | | 1 | | 699 | | - | - | 6 | 07/01/2035 | 1.A |
| 3128K7-HL-5 | FH A46535 - RMBS | | 03/01/2024 | Paydown | XXX | 78 | 78 | 73 | 73 | | 5 | | 5 | | 78 | | - | - | 1 | 08/01/2035 | 1.A |
| 3128LX-CR-9 | FH G01880 - RMBS | | 03/01/2024 | Paydown | XXX | 4,697 | 4,697 | 5,025 | 4,990 | | (292) | | (292) | | 4,697 | | - | - | 36 | 08/01/2035 | 1.A |
| 3128LX-FW-5 | FH G01981 - RMBS | | 03/01/2024 | Paydown | XXX | 576 | 576 | 544 | 544 | | 32 | | 32 | | 576 | | - | - | 6 | 12/01/2035 | 1.A |
| 3128M6-G9-3 | FH G04424 - RMBS | | 03/01/2024 | Paydown | XXX | 353 | 353 | 352 | 352 | | 1 | | 1 | | 353 | | - | - | 4 | 06/01/2038 | 1.A |
| 3128M6-RG-5 | FH G04687 - RMBS | | 03/01/2024 | Paydown | XXX | 414 | 414 | 418 | 417 | | (2) | | (2) | | 414 | | - | - | 4 | 09/01/2038 | 1.A |
| 3128MJ-CT-5 | FH G08081 - RMBS | | 03/01/2024 | Paydown | XXX | 791 | 791 | 802 | 802 | | (11) | | (11) | | 791 | | - | - | 9 | 09/01/2035 | 1.A |
| 312927-QZ-2 | FH A81372 - RMBS | | 03/01/2024 | Paydown | XXX | 90 | 90 | 90 | 90 | | - | | - | | 90 | | - | - | 1 | 08/01/2038 | 1.A |
| 31292H-2E-3 | FH C01673 - RMBS | | 03/01/2024 | Paydown | XXX | 249 | 249 | 249 | 248 | | - | | - | | 249 | | - | - | 2 | 11/01/2033 | 1.A |
| 31292H-YT-5 | FH C01622 - RMBS | | 03/01/2024 | Paydown | XXX | 755 | 755 | 729 | 734 | | 21 | | 21 | | 755 | | - | - | 6 | 09/01/2033 | 1.A |
| 31292J-BG-4 | FH C01839 - RMBS | | 03/01/2024 | Paydown | XXX | 232 | 232 | 222 | 223 | | 8 | | 8 | | 232 | | - | - | 2 | 05/01/2034 | 1.A |
| 31296J-WJ-1 | FH A10649 - RMBS | | 03/01/2024 | Paydown | XXX | 2,381 | 2,381 | 2,368 | 2,369 | | 11 | | 11 | | 2,381 | | - | - | 21 | 06/01/2033 | 1.A |
| 31296Q-NM-8 | FH A15796 - RMBS | | 03/01/2024 | Paydown | XXX | 44 | 44 | 45 | 44 | | (1) | | (1) | | 44 | | - | - | - | 11/01/2033 | 1.A |
| 31296S-M2-9 | FH A17577 - RMBS | | 03/01/2024 | Paydown | XXX | 797 | 797 | 814 | 806 | | (8) | | (8) | | 797 | | - | - | 7 | 01/01/2034 | 1.A |
| 31296W-5K-9 | FH A20850 - RMBS | | 03/01/2024 | Paydown | XXX | 65 | 65 | 64 | 64 | | 1 | | 1 | | 65 | | - | - | 1 | 04/01/2034 | 1.A |
| 31296X-QL-2 | FH A21359 - RMBS | | 03/01/2024 | Paydown | XXX | 335 | 335 | 341 | 338 | | (3) | | (3) | | 335 | | - | - | 3 | 04/01/2034 | 1.A |
| 31297M-H5-0 | FH A32052 - RMBS | | 03/01/2024 | Paydown | XXX | 814 | 814 | 821 | 818 | | (4) | | (4) | | 814 | | - | - | 8 | 04/01/2035 | 1.A |
| 31297T-4H-3 | FH A38024 - RMBS | | 03/01/2024 | Paydown | XXX | 560 | 560 | 540 | 542 | | 18 | | 18 | | 560 | | - | - | 5 | 10/01/2035 | 1.A |
| 31297U-VC-1 | FH A38711 - RMBS | | 03/01/2024 | Paydown | XXX | 1,065 | 1,065 | 1,040 | 1,047 | | 18 | | 18 | | 1,065 | | - | - | 10 | 02/01/2035 | 1.A |
| 31307N-TV-6 | FH J32364 - RMBS | | 03/01/2024 | Paydown | XXX | 44,766 | 44,766 | 43,952 | 44,082 | | 684 | | 684 | | 44,766 | | - | - | 185 | 11/01/2028 | 1.A |
| 31329M-VA-5 | FH ZA4209 - RMBS | | 03/01/2024 | Paydown | XXX | 18,722 | 18,722 | 18,073 | 18,099 | | 623 | | 623 | | 18,722 | | - | - | 98 | 04/01/2043 | 1.A |
| 31329N-GA-0 | FH ZA4693 - RMBS | | 03/01/2024 | Paydown | XXX | 7,446 | 7,446 | 7,384 | 7,385 | | 60 | | 60 | | 7,446 | | - | - | 47 | 07/01/2046 | 1.A |
| 3132DN-ZX-4 | FH SD1658 - RMBS | | 03/01/2024 | Paydown | XXX | 26,069 | 26,069 | 21,884 | 22,091 | | 3,978 | | 3,978 | | 26,069 | | - | - | 115 | 04/01/2052 | 1.A |
| 3132DP-PX-0 | FH SD2238 - RMBS | | 03/01/2024 | Paydown | XXX | 17,059 | 17,059 | 16,420 | 16,445 | | 613 | | 613 | | 17,059 | | - | - | 101 | 02/01/2053 | 1.A |
| 3132DW-C7-6 | FH SD8194 - RMBS | | 03/01/2024 | Paydown | XXX | 34,274 | 34,274 | 28,854 | 29,092 | | 5,182 | | 5,182 | | 34,274 | | - | - | 146 | 02/01/2052 | 1.A |
| 3132DW-DJ-9 | FH SD8205 - RMBS | | 03/01/2024 | Paydown | XXX | 32,765 | 32,765 | 27,636 | 27,852 | | 4,914 | | 4,914 | | 32,765 | | - | - | 137 | 04/01/2052 | 1.A |
| 3132DW-DZ-3 | FH SD8220 - RMBS | | 03/01/2024 | Paydown | XXX | 26,009 | 26,009 | 22,197 | 22,235 | | 3,774 | | 3,774 | | 26,009 | | - | - | 131 | 06/01/2052 | 1.A |
| 3132DW-FE-8 | FH SD8265 - RMBS | | 03/01/2024 | Paydown | XXX | 16,799 | 16,799 | 15,725 | 15,758 | | 1,040 | | 1,040 | | 16,799 | | - | - | 121 | 11/01/2052 | 1.A |
| 3132GF-UJ-4 | FH Q02385 - RMBS | | 03/01/2024 | Paydown | XXX | 11,294 | 11,294 | 11,915 | 11,860 | | (567) | | (567) | | 11,294 | | - | - | 81 | 07/01/2041 | 1.A |
| 3132M7-GG-7 | FH Q26799 - RMBS | | 03/01/2024 | Paydown | XXX | 1,818 | 1,818 | 1,860 | 1,856 | | (38) | | (38) | | 1,818 | | - | - | 11 | 06/01/2044 | 1.A |
| 31335A-LZ-9 | FH G60344 - RMBS | | 03/01/2024 | Paydown | XXX | 6,937 | 6,937 | 7,360 | 7,418 | | (480) | | (480) | | 6,937 | | - | - | 44 | 12/01/2045 | 1.A |
| 31335A-WU-8 | FH G60659 - RMBS | | 03/01/2024 | Paydown | XXX | 22,129 | 22,129 | 22,948 | 23,124 | | (995) | | (995) | | 22,129 | | - | - | 124 | 08/01/2046 | 1.A |
| 31335A-ZA-9 | FH G60737 - RMBS | | 03/01/2024 | Paydown | XXX | 2,461 | 2,461 | 2,600 | 2,614 | | (154) | | (154) | | 2,461 | | - | - | 17 | 08/01/2042 | 1.A |
| 31335B-2K-1 | FH G61678 - RMBS | | 03/01/2024 | Paydown | XXX | 13,079 | 13,079 | 13,755 | 13,826 | | (748) | | (748) | | 13,079 | | - | - | 90 | 10/01/2041 | 1.A |
| 31335B-A8-9 | FH G60931 - RMBS | | 03/01/2024 | Paydown | XXX | 21,899 | 21,899 | 21,154 | 21,148 | | 751 | | 751 | | 21,899 | | - | - | 114 | 02/01/2047 | 1.A |
| 31335B-BE-5 | FH G60937 - RMBS | | 03/01/2024 | Paydown | XXX | 3,390 | 3,390 | 3,558 | 3,558 | | (169) | | (169) | | 3,390 | | - | - | 22 | 04/01/2047 | 1.A |
| 3133B4-ZY-4 | FH QD7059 - RMBS | | 03/01/2024 | Paydown | XXX | 37,873 | 37,873 | 31,641 | 31,958 | | 5,914 | | 5,914 | | 37,873 | | - | - | 213 | 02/01/2052 | 1.A |
| 3133B7-GB-8 | FH QD9194 - RMBS | | 03/01/2024 | Paydown | XXX | 10,030 | 10,030 | 9,352 | 9,412 | | 618 | | 618 | | 10,030 | | - | - | 49 | 03/01/2052 | 1.A |
| 3133KN-NU-3 | FH RA6703 - RMBS | | 03/01/2024 | Paydown | XXX | 13,399 | 13,399 | 12,748 | 12,767 | | 632 | | 632 | | 13,399 | | - | - | 70 | 02/01/2052 | 1.A |
| 3133KP-KX-5 | FH RA7510 - RMBS | | 03/01/2024 | Paydown | XXX | 44,539 | 44,539 | 38,693 | 39,024 | | 5,515 | | 5,515 | | 44,539 | | - | - | 195 | 06/01/2052 | 1.A |
| 31368H-LV-3 | FN 190340 - RMBS | | 03/01/2024 | Paydown | XXX | 3,018 | 3,018 | 2,871 | 2,894 | | 124 | | 124 | | 3,018 | | - | - | 24 | 09/01/2033 | 1.A |

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book / Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|----------------------|----------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--|--|---|--|----------------------------------|-------------------------------|--|---------------------------|---|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP 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 | |
| 31368H-MB-6 | FN 190354 - RMBS | | 03/01/2024 | Paydown | XXX | 3,021 | 3,021 | 2,948 | 2,957 | | 63 | | 63 | | 3,021 | | | | | 25 | 12/01/2034 | 1.A |
| 3136A2-L6-8 | FNR 2011-124 JP - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 9,343 | 9,343 | 10,179 | 9,652 | | (309) | | (309) | | 9,343 | | | | | 70 | 02/25/2041 | 1.A |
| 3136A4-X4-6 | FNR 2012-32 CD - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 5,889 | 5,889 | 6,455 | 6,209 | | (320) | | (320) | | 5,889 | | | | | 39 | 10/25/2041 | 1.A |
| 3136A6-TC-8 | FNR 2012-63 MA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 28,065 | 28,065 | 30,626 | 28,317 | | (252) | | (252) | | 28,065 | | | | | 223 | 06/25/2040 | 1.A |
| 3136A8-PS-3 | FNR 2012-100 TL - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 5,376 | 5,376 | 5,974 | 5,677 | | (301) | | (301) | | 5,376 | | | | | 35 | 04/25/2042 | 1.A |
| 3136A8-S6-8 | FNR 2012-113 AP - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 10,036 | 10,036 | 11,107 | 10,305 | | (268) | | (268) | | 10,036 | | | | | 67 | 07/25/2041 | 1.A |
| 3136A8-Z5-2 | FNR 2012-113 HA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 14,588 | 14,588 | 15,577 | 14,670 | | (82) | | (82) | | 14,588 | | | | | 73 | 06/25/2041 | 1.A |
| 3136AB-H3-0 | FNR 2013-5 MP - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 12,147 | 12,147 | 13,247 | 12,364 | | (217) | | (217) | | 12,147 | | | | | 72 | 02/25/2043 | 1.A |
| 3136AB-JH-7 | FNR 2012-144 PD - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 26,574 | 26,574 | 29,098 | 27,534 | | (961) | | (961) | | 26,574 | | | | | 174 | 04/25/2042 | 1.A |
| 3136AC-F9-7 | FNR 2013-13 MA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 7,762 | 7,762 | 8,571 | 8,198 | | (436) | | (436) | | 7,762 | | | | | 62 | 01/25/2043 | 1.A |
| 3136AD-LC-1 | FNR 2013-29 JA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 14,834 | 14,834 | 15,936 | 15,382 | | (548) | | (548) | | 14,834 | | | | | 84 | 01/25/2043 | 1.A |
| 3136AF-6L-3 | FNR 2013-90 PD - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 13,626 | 13,626 | 14,171 | 13,778 | | (151) | | (151) | | 13,626 | | | | | 63 | 09/25/2042 | 1.A |
| 3136AF-CX-0 | FNR 2013-72 LY - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 9,927 | 9,927 | 10,523 | 10,031 | | (104) | | (104) | | 9,927 | | | | | 58 | 08/25/2041 | 1.A |
| 3136AF-TV-6 | FNR 2013-73 TK - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 22,855 | 22,855 | 24,197 | 23,324 | | (469) | | (469) | | 22,855 | | | | | 132 | 09/25/2042 | 1.A |
| 3136AJ-H2-5 | FNR 2014-26 BD - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 5,902 | 5,902 | 6,186 | 5,960 | | (58) | | (58) | | 5,902 | | | | | 35 | 11/25/2042 | 1.A |
| 3136AK-MJ-9 | FNR 2014-40 EP - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 23,713 | 23,713 | 24,965 | 24,369 | | (656) | | (656) | | 23,713 | | | | | 135 | 10/25/2042 | 1.A |
| 3136AL-FM-8 | FNR 2014-61 PG - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 1,897 | 1,897 | 1,986 | 1,965 | | (68) | | (68) | | 1,897 | | | | | 11 | 04/25/2044 | 1.A |
| 3136AN-SN-8 | FNR 2015-29 PA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 30,124 | 30,124 | 31,517 | 30,593 | | (470) | | (470) | | 30,124 | | | | | 73 | 09/25/2043 | 1.A |
| 3136AN-WE-3 | FNR 2015-27 HA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 16,131 | 16,131 | 16,887 | 16,586 | | (455) | | (455) | | 16,131 | | | | | 127 | 03/25/2044 | 1.A |
| 3136B4-3U-0 | FNR 2019-37 LP - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 49,505 | 49,505 | 48,723 | 48,723 | | 781 | | 781 | | 49,505 | | | | | 218 | 07/25/2049 | 1.A |
| 31371K-R3-7 | FN 254406 - RMBS | | 03/01/2024 | Paydown | XXX | 368 | 368 | 380 | 373 | | (5) | | (5) | | 368 | | | | | 4 | 08/01/2032 | 1.A |
| 31371L-6D-6 | FN 255668 - RMBS | | 03/01/2024 | Paydown | XXX | 4,408 | 4,408 | 4,476 | 4,403 | | 5 | | 5 | | 4,408 | | | | | 38 | 03/01/2025 | 1.A |
| 31371L-QX-0 | FN 255270 - RMBS | | 03/01/2024 | Paydown | XXX | 1,441 | 1,441 | 1,407 | 1,435 | | 7 | | 7 | | 1,441 | | | | | 11 | 06/01/2024 | 1.A |
| 31371L-SJ-9 | FN 255321 - RMBS | | 03/01/2024 | Paydown | XXX | 2,514 | 2,514 | 2,551 | 2,509 | | 6 | | 6 | | 2,514 | | | | | 22 | 07/01/2024 | 1.A |
| 31371L-XW-4 | FN 255493 - RMBS | | 03/01/2024 | Paydown | XXX | 1,057 | 1,057 | 1,082 | 1,056 | | 1 | | 1 | | 1,057 | | | | | 10 | 11/01/2024 | 1.A |
| 31371M-AN-7 | FN 255713 - RMBS | | 03/01/2024 | Paydown | XXX | 1,330 | 1,330 | 1,299 | 1,321 | | 9 | | 9 | | 1,330 | | | | | 10 | 04/01/2025 | 1.A |
| 31371M-MM-6 | FN 256064 - RMBS | | 03/01/2024 | Paydown | XXX | 1,955 | 1,955 | 1,949 | 1,948 | | 7 | | 7 | | 1,955 | | | | | 18 | 01/01/2026 | 1.A |
| 3137AB-MQ-1 | FHR 3880 GA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 4,528 | 4,528 | 4,877 | 4,624 | | (96) | | (96) | | 4,528 | | | | | 30 | 12/15/2040 | 1.A |
| 3137AH-GR-3 | FHR 3959 MA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 14,074 | 14,074 | 15,727 | 15,230 | | (1,156) | | (1,156) | | 14,074 | | | | | 107 | 11/15/2041 | 1.A |
| 3137AK-BG-5 | FHR 3986 M - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 6,994 | 6,994 | 7,684 | 7,027 | | (33) | | (33) | | 6,994 | | | | | 53 | 09/15/2041 | 1.A |
| 3137AR-XS-0 | FHR 4073 PA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 5,976 | 5,976 | 6,140 | 6,027 | | (51) | | (51) | | 5,976 | | | | | 43 | 07/15/2041 | 1.A |
| 3137AS-CD-4 | FHR 4077 MP - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 19,108 | 19,108 | 20,482 | 19,137 | | (29) | | (29) | | 19,108 | | | | | 135 | 08/15/2040 | 1.A |
| 3137AT-EW-8 | FHR 4091 KC - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 49,090 | 49,090 | 52,097 | 49,615 | | (525) | | (525) | | 49,090 | | | | | 246 | 08/15/2040 | 1.A |
| 3137AX-GN-7 | FHR 4146 PL - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 10,038 | 10,038 | 10,991 | 10,432 | | (394) | | (394) | | 10,038 | | | | | 59 | 12/15/2041 | 1.A |
| 3137AY-HU-8 | FHR 4162 P - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 37,550 | 37,550 | 40,179 | 38,806 | | (1,256) | | (1,256) | | 37,550 | | | | | 186 | 02/15/2033 | 1.A |
| 3137BG-GD-5 | FHR 4443 BA - CMO/RMBS | | 03/15/2024 | Paydown | XXX | 17,568 | 17,568 | 18,515 | 17,585 | | (17) | | (17) | | 17,568 | | | | | 83 | 04/15/2041 | 1.A |
| 3137BK-D7-2 | FHR 4480 LA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 2,155 | 2,155 | 2,271 | 2,193 | | (39) | | (39) | | 2,155 | | | | | 15 | 09/15/2043 | 1.A |
| 3137BV-CS-3 | FHR 4655 BA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 15,415 | 15,415 | 16,320 | 15,806 | | (391) | | (391) | | 15,415 | | | | | 71 | 02/15/2044 | 1.A |
| 3137BX-TX-0 | FHR 4684 CA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 16,199 | 16,199 | 17,174 | 16,881 | | (682) | | (682) | | 16,199 | | | | | 112 | 05/15/2045 | 1.A |
| 3137BY-AM-2 | FHR 4680 PH - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 38,210 | 38,210 | 40,002 | 39,433 | | (1,222) | | (1,222) | | 38,210 | | | | | 223 | 03/15/2046 | 1.A |
| 3137BY-P9-5 | FHR 4692 LH - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 35,102 | 35,102 | 36,939 | 36,498 | | (1,397) | | (1,397) | | 35,102 | | | | | 206 | 05/15/2046 | 1.A |
| 3137F2-GN-1 | FHR 4703 LH - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 21,137 | 21,137 | 22,124 | 21,993 | | (856) | | (856) | | 21,137 | | | | | 124 | 07/15/2046 | 1.A |
| 3137F3-CY-8 | FHR 4768 GA - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 8,580 | 8,580 | 8,583 | 8,574 | | 6 | | 6 | | 8,580 | | | | | 48 | 09/15/2045 | 1.A |
| 3137FP-FX-8 | FHR 4924 QE - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 42,122 | 42,122 | 43,147 | 43,174 | | (1,052) | | (1,052) | | 42,122 | | | | | 208 | 05/25/2049 | 1.A |
| 31385W-X7-9 | FN 555202 - RMBS | | 03/01/2024 | Paydown | XXX | 422 | 422 | 437 | 431 | | (9) | | (9) | | 422 | | | | | 4 | 01/01/2033 | 1.A |
| 31385X-EC-7 | FN 555531 - RMBS | | 03/01/2024 | Paydown | XXX | 2,013 | 2,013 | 2,005 | 2,005 | | 8 | | 8 | | 2,013 | | | | | 18 | 06/01/2033 | 1.A |
| 31385X-Q9-1 | FN 555880 - RMBS | | 03/01/2024 | Paydown | XXX | 1,866 | 1,866 | 1,855 | 1,856 | | 10 | | 10 | | 1,866 | | | | | 17 | 11/01/2033 | 1.A |
| 3138E9-KC-3 | FN AK4790 - RMBS | | 03/01/2024 | Paydown | XXX | 16,124 | 16,124 | 17,253 | 16,505 | | (380) | | (380) | | 16,124 | | | | | 81 | 03/01/2027 | 1.A |
| 3138EB-Y9-0 | FN AK7035 - RMBS | | 03/01/2024 | Paydown | XXX | 25,952 | 25,952 | 27,260 | 27,590 | | (1,638) | | (1,638) | | 25,952 | | | | | 153 | 05/01/2042 | 1.A |
| 3138EL-B5-1 | FN AL3659 - RMBS | | 03/01/2024 | Paydown | XXX | 565 | 565 | 579 | 578 | | (13) | | (13) | | 565 | | | | | 3 | 05/01/2043 | 1.A |
| 3138ER-NX-4 | FN AL9405 - RMBS | | 03/01/2024 | Paydown | XXX | 4,597 | 4,597 | 4,834 | 4,932 | | (335) | | (335) | | 4,597 | | | | | 26 | 06/01/2044 | 1.A |
| 3138ER-WT-3 | FN AL9657 - RMBS | | 03/01/2024 | Paydown | XXX | 9,065 | 9,065 | 9,077 | 9,073 | | (7) | | (7) | | 9,065 | | | | | 53 | 01/01/2047 | 1.A |
| 3138LX-7H-6 | FN AO7195 - RMBS | | 03/01/2024 | Paydown | XXX | 19,370 | 19,370 | 20,484 | 19,702 | | (332) | | (332) | | 19,370 | | | | | 98 | 09/01/2027 | 1.A |
| 3138W9-TV-2 | FN AS0563 - RMBS | | 03/01/2024 | Paydown | XXX | 6,764 | 6,764 | 7,221 | 7,488 | | (723) | | (723) | | 6,764 | | | | | 58 | 09/01/2043 | 1.A |
| 3138WA-N8-6 | FN AS1314 - RMBS | | 03/01/2024 | Paydown | XXX | 7,743 | 7,743 | 8,216 | 8,313 | | (570) | | (570) | | 7,743 | | | | | 52 | 12/01/2043 | 1.A |
| 3138WP-GW-8 | FN AT2012 - RMBS | | 03/01/2024 | Paydown | XXX | 23,640 | 23,640 | 25,437 | 25,479 | | (1,840) | | (1,840) | | 23,640 | | | | | 119 | 04/01/2043 | 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 | | |
| 313921-6B-9 | FNGT 2001-T10 A2 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 2,034 | 2,034 | 2,168 | 2,094 | | (60) | | (60) | | 2,034 | | | | | 32 | 12/25/2041 | 1.A | |
| 31392A-7C-6 | FNGT 2002-T1 A3 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 1,004 | 1,004 | 1,068 | 1,034 | | (30) | | (30) | | 1,004 | | | | | 13 | 11/25/2031 | 1.A | |
| 31396J-2L-8 | FHR 3127 CY - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 1,854 | 1,854 | 1,809 | 1,846 | | 8 | | 8 | | 1,854 | | | | | 17 | 03/15/2026 | 1.A | |
| 31400S-SD-2 | FN 696316 - RMBS | | 03/01/2024 | Paydown | XXX | 752 | 752 | 747 | 747 | | 5 | | 5 | | 752 | | | | | 7 | 03/01/2033 | 1.A | |
| 31401A-L6-2 | FN 702449 - RMBS | | 03/01/2024 | Paydown | XXX | 153 | 153 | 158 | 159 | | (6) | | (6) | | 153 | | | | | 2 | 06/01/2033 | 1.A | |
| 31401A-MG-9 | FN 702459 - RMBS | | 03/01/2024 | Paydown | XXX | 3,046 | 3,046 | 3,027 | 3,028 | | 18 | | 18 | | 3,046 | | | | | 28 | 06/01/2033 | 1.A | |
| 31401H-3M-2 | FN 709204 - RMBS | | 03/01/2024 | Paydown | XXX | 221 | 221 | 226 | 224 | | (3) | | (3) | | 221 | | | | | 2 | 07/01/2033 | 1.A | |
| 31402C-4J-8 | FN 725425 - RMBS | | 03/01/2024 | Paydown | XXX | 974 | 974 | 974 | 973 | | 1 | | 1 | | 974 | | | | | 9 | 04/01/2034 | 1.A | |
| 31402C-PL-0 | FN 725027 - RMBS | | 03/01/2024 | Paydown | XXX | 2,113 | 2,113 | 2,026 | 2,043 | | 70 | | 70 | | 2,113 | | | | | 18 | 11/01/2033 | 1.A | |
| 31402C-U6-7 | FN 725205 - RMBS | | 03/01/2024 | Paydown | XXX | 3,547 | 3,547 | 3,428 | 3,450 | | 97 | | 97 | | 3,547 | | | | | 29 | 03/01/2034 | 1.A | |
| 31402C-VP-4 | FN 725222 - RMBS | | 03/01/2024 | Paydown | XXX | 787 | 787 | 775 | 778 | | 10 | | 10 | | 787 | | | | | 7 | 02/01/2034 | 1.A | |
| 31402Q-6T-3 | FN 735382 - RMBS | | 03/01/2024 | Paydown | XXX | 4,408 | 4,408 | 4,665 | 4,647 | | (239) | | (239) | | 4,408 | | | | | 35 | 04/01/2035 | 1.A | |
| 31402Q-WA-5 | FN 735141 - RMBS | | 03/01/2024 | Paydown | XXX | 919 | 919 | 911 | 912 | | 7 | | 7 | | 919 | | | | | 8 | 01/01/2035 | 1.A | |
| 31402Q-Y3-9 | FN 735230 - RMBS | | 03/01/2024 | Paydown | XXX | 949 | 949 | 948 | 948 | | 2 | | 2 | | 949 | | | | | 9 | 02/01/2035 | 1.A | |
| 31402R-FU-8 | FN 735579 - RMBS | | 03/01/2024 | Paydown | XXX | 9,208 | 9,208 | 9,744 | 9,671 | | (463) | | (463) | | 9,208 | | | | | 78 | 06/01/2035 | 1.A | |
| 31403B-VY-6 | FN 744131 - RMBS | | 01/25/2024 | Paydown | XXX | 64 | 64 | 67 | 64 | | | | | | 64 | | | | | | | 12/01/2024 | 1.A |
| 31403C-6L-0 | FN 745275 - RMBS | | 03/01/2024 | Paydown | XXX | 214 | 214 | 207 | 207 | | 7 | | 7 | | 214 | | | | | 2 | 02/01/2036 | 1.A | |
| 31403C-XZ-9 | FN 745096 - RMBS | | 03/01/2024 | Paydown | XXX | 2,738 | 2,738 | 2,728 | 2,727 | | 10 | | 10 | | 2,738 | | | | | 25 | 11/01/2034 | 1.A | |
| 31403D-BD-0 | FN 745336 - RMBS | | 03/01/2024 | Paydown | XXX | 6,442 | 6,442 | 6,927 | 6,894 | | (452) | | (452) | | 6,442 | | | | | 53 | 03/01/2036 | 1.A | |
| 31403H-J5-0 | FN 749184 - RMBS | | 03/01/2024 | Paydown | XXX | 739 | 739 | 761 | 749 | | (11) | | (11) | | 739 | | | | | 5 | 10/01/2033 | 1.A | |
| 31403K-JW-4 | FN 750977 - RMBS | | 03/01/2024 | Paydown | XXX | 138 | 138 | 133 | 134 | | 4 | | 4 | | 138 | | | | | 1 | 11/01/2033 | 1.A | |
| 31403R-PE-2 | FN 755621 - RMBS | | 03/01/2024 | Paydown | XXX | 148 | 148 | 151 | 151 | | (3) | | (3) | | 148 | | | | | 1 | 01/01/2034 | 1.A | |
| 31404B-QV-7 | FN 763768 - RMBS | | 03/01/2024 | Paydown | XXX | 366 | 366 | 374 | 370 | | (5) | | (5) | | 366 | | | | | 3 | 01/01/2034 | 1.A | |
| 31404H-6Q-7 | FN 769579 - RMBS | | 03/01/2024 | Paydown | XXX | 101 | 101 | 100 | 100 | | 1 | | 1 | | 101 | | | | | 1 | 04/01/2034 | 1.A | |
| 31404J-SC-0 | FN 770115 - RMBS | | 03/01/2024 | Paydown | XXX | 281 | 281 | 282 | 282 | | | | | | 281 | | | | | 2 | 03/01/2034 | 1.A | |
| 31404P-2L-4 | FN 774879 - RMBS | | 03/01/2024 | Paydown | XXX | 809 | 809 | 796 | 799 | | 11 | | 11 | | 809 | | | | | 7 | 04/01/2034 | 1.A | |
| 31404X-SN-5 | FN 781825 - RMBS | | 03/01/2024 | Paydown | XXX | 970 | 970 | 949 | 954 | | 16 | | 16 | | 970 | | | | | 9 | 12/01/2034 | 1.A | |
| 31405P-NR-7 | FN 795200 - RMBS | | 03/01/2024 | Paydown | XXX | 314 | 314 | 319 | 318 | | (4) | | (4) | | 314 | | | | | 3 | 10/01/2034 | 1.A | |
| 31405Q-RE-0 | FN 796185 - RMBS | | 03/01/2024 | Paydown | XXX | 451 | 451 | 456 | 455 | | (4) | | (4) | | 451 | | | | | 6 | 11/01/2034 | 1.A | |
| 31405Q-UH-9 | FN 796284 - RMBS | | 03/01/2024 | Paydown | XXX | 505 | 505 | 492 | 488 | | 17 | | 17 | | 505 | | | | | 4 | 12/01/2034 | 1.A | |
| 31405Q-WF-1 | FN 796346 - RMBS | | 03/01/2024 | Paydown | XXX | 422 | 422 | 412 | 414 | | 8 | | 8 | | 422 | | | | | 4 | 10/01/2034 | 1.A | |
| 31405R-AM-8 | FN 796612 - RMBS | | 03/01/2024 | Paydown | XXX | 80 | 80 | 81 | 81 | | (1) | | (1) | | 80 | | | | | 1 | 10/01/2034 | 1.A | |
| 31405S-CP-7 | FN 797578 - RMBS | | 03/01/2024 | Paydown | XXX | 150 | 150 | 149 | 149 | | 1 | | 1 | | 150 | | | | | 1 | 06/01/2035 | 1.A | |
| 31406A-MA-7 | FN 804153 - RMBS | | 03/01/2024 | Paydown | XXX | 1,194 | 1,194 | 1,209 | 1,204 | | (10) | | (10) | | 1,194 | | | | | 11 | 12/01/2034 | 1.A | |
| 31406E-WL-4 | FN 808051 - RMBS | | 03/01/2024 | Paydown | XXX | 179 | 179 | 173 | 173 | | 6 | | 6 | | 179 | | | | | 1 | 02/01/2035 | 1.A | |
| 31406E-Z7-2 | FN 808166 - RMBS | | 03/01/2024 | Paydown | XXX | 791 | 791 | 795 | 792 | | (2) | | (2) | | 791 | | | | | 7 | 03/01/2035 | 1.A | |
| 31406N-C6-9 | FN 814693 - RMBS | | 03/01/2024 | Paydown | XXX | 297 | 297 | 292 | 293 | | 3 | | 3 | | 297 | | | | | 3 | 04/01/2035 | 1.A | |
| 31407M-Z4-0 | FN 835163 - RMBS | | 03/01/2024 | Paydown | XXX | 3,178 | 3,178 | 3,113 | 3,131 | | 47 | | 47 | | 3,178 | | | | | 43 | 08/01/2035 | 1.A | |
| 31407X-VS-7 | FN 844025 - RMBS | | 03/01/2024 | Paydown | XXX | 94 | 94 | 95 | 95 | | (1) | | (1) | | 94 | | | | | 1 | 11/01/2035 | 1.A | |
| 31409A-HN-2 | FN 865237 - RMBS | | 03/01/2024 | Paydown | XXX | 115 | 115 | 117 | 116 | | (1) | | (1) | | 115 | | | | | 1 | 02/01/2036 | 1.A | |
| 31409X-SS-9 | FN 881729 - RMBS | | 03/01/2024 | Paydown | XXX | 297 | 297 | 302 | 302 | | (5) | | (5) | | 297 | | | | | 3 | 03/01/2036 | 1.A | |
| 3140EU-4H-9 | FN BC0823 - RMBS | | 03/01/2024 | Paydown | XXX | 18,320 | 18,320 | 18,524 | 18,750 | | (430) | | (430) | | 18,320 | | | | | 80 | 04/01/2046 | 1.A | |
| 3140EU-KP-3 | FN BC0301 - RMBS | | 03/01/2024 | Paydown | XXX | 7,899 | 7,899 | 8,118 | 8,187 | | (288) | | (288) | | 7,899 | | | | | 36 | 03/01/2046 | 1.A | |
| 3140FO-JG-0 | FN BC4762 - RMBS | | 03/01/2024 | Paydown | XXX | 11,850 | 11,850 | 13,133 | 13,180 | | (1,331) | | (1,331) | | 11,850 | | | | | 69 | 10/01/2046 | 1.A | |
| 3140FX-GJ-5 | FN BF0200 - RMBS | | 03/01/2024 | Paydown | XXX | 5,189 | 5,189 | 5,432 | 5,382 | | (192) | | (192) | | 5,189 | | | | | 31 | 11/01/2051 | 1.A | |
| 3140FX-L7-5 | FN BF0349 - RMBS | | 03/01/2024 | Paydown | XXX | 44,562 | 44,562 | 47,208 | 47,395 | | (2,833) | | (2,833) | | 44,562 | | | | | 309 | 11/01/2041 | 1.A | |
| 3140FX-MC-3 | FN BF0354 - RMBS | | 03/01/2024 | Paydown | XXX | 4,141 | 4,141 | 4,395 | 4,309 | | (168) | | (168) | | 4,141 | | | | | 21 | 01/01/2053 | 1.A | |
| 3140FX-ME-9 | FN BF0356 - RMBS | | 03/01/2024 | Paydown | XXX | 20,103 | 20,103 | 21,708 | 21,145 | | (1,042) | | (1,042) | | 20,103 | | | | | 138 | 11/01/2051 | 1.A | |
| 3140GW-GD-9 | FN BH7395 - RMBS | | 03/01/2024 | Paydown | XXX | 9,260 | 9,260 | 9,261 | 9,265 | | (6) | | (6) | | 9,260 | | | | | 55 | 08/01/2047 | 1.A | |
| 3140J5-6M-6 | FN BM1775 - RMBS | | 03/01/2024 | Paydown | XXX | 16,388 | 16,388 | 17,207 | 17,345 | | (957) | | (957) | | 16,388 | | | | | 121 | 07/01/2047 | 1.A | |
| 3140J5-6Z-7 | FN BM1787 - RMBS | | 03/01/2024 | Paydown | XXX | 33,653 | 33,653 | 34,668 | 34,951 | | (1,298) | | (1,298) | | 33,653 | | | | | 243 | 09/01/2047 | 1.A | |
| 3140J8-A7-8 | FN BM3629 - RMBS | | 03/01/2024 | Paydown | XXX | 50,230 | 50,230 | 50,245 | 50,236 | | (6) | | (6) | | 50,230 | | | | | 279 | 03/01/2048 | 1.A | |
| 3140J9-C8-2 | FN BM4594 - RMBS | | 03/01/2024 | Paydown | XXX | 4,639 | 4,639 | 4,646 | 4,648 | | (9) | | (9) | | 4,639 | | | | | 23 | 10/01/2047 | 1.A | |
| 3140J9-FU-0 | FN BM4678 - RMBS | | 03/01/2024 | Paydown | XXX | 12,801 | 12,801 | 12,869 | 12,896 | | (95) | | (95) | | 12,801 | | | | | 99 | 11/01/2048 | 1.A | |
| 3140J9-KQ-3 | FN BM4802 - RMBS | | 03/01/2024 | Paydown | XXX | 9,919 | 9,919 | 10,220 | 10,242 | | (323) | | (323) | | 9,919 | | | | | 77 | 12/01/2045 | 1.A | |
| 3140MN-PC-4 | FN BV8518 - RMBS | | 03/01/2024 | Paydown | XXX | 27,237 | 27,237 | 25,405 | 25,515 | | 1,722 | | 1,722 | | 27,237 | | | | | 165 | 05/01/2052 | 1.A | |

E05.2

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 |
| 3140Q8-AH-8 | FN CA0907 - RMBS | | 03/01/2024 | Paydown | XXX | 96,350 | 96,350 | 96,553 | 96,501 | | (152) | | (152) | | 96,350 | | | | 603 | 12/01/2047 | 1.A |
| 3140Q8-WW-1 | FN CA1560 - RMBS | | 03/01/2024 | Paydown | XXX | 11,314 | 11,314 | 11,847 | 11,900 | | (586) | | (586) | | 11,314 | | | | 69 | 04/01/2048 | 1.A |
| 3140Q8-WZ-4 | FN CA1563 - RMBS | | 03/01/2024 | Paydown | XXX | 4,205 | 4,205 | 4,335 | 4,439 | | (234) | | (234) | | 4,205 | | | | 26 | 04/01/2048 | 1.A |
| 3140QF-S9-1 | FN CA7743 - RMBS | | 03/01/2024 | Paydown | XXX | 31,619 | 31,619 | 26,441 | 26,526 | | 5,092 | | 5,092 | | 31,619 | | | | 139 | 11/01/2050 | 1.A |
| 3140QM-KK-9 | FN CB2097 - RMBS | | 03/01/2024 | Paydown | XXX | 42,231 | 42,231 | 36,411 | 36,631 | | 5,601 | | 5,601 | | 42,231 | | | | 200 | 11/01/2051 | 1.A |
| 3140QN-6W-7 | FN CB3584 - RMBS | | 03/01/2024 | Paydown | XXX | 26,908 | 26,908 | 22,935 | 23,099 | | 3,809 | | 3,809 | | 26,908 | | | | 167 | 05/01/2052 | 1.A |
| 3140QQ-QL-2 | FN CB4958 - RMBS | | 03/01/2024 | Paydown | XXX | 11,404 | 11,404 | 10,403 | 10,444 | | 960 | | 960 | | 11,404 | | | | 82 | 10/01/2052 | 1.A |
| 3140X5-RL-9 | FN FM2290 - RMBS | | 03/01/2024 | Paydown | XXX | 11,973 | 11,973 | 12,650 | 12,849 | | (875) | | (875) | | 11,973 | | | | 67 | 07/01/2047 | 1.A |
| 3140X6-RR-4 | FN FM3195 - RMBS | | 03/01/2024 | Paydown | XXX | 34,082 | 34,082 | 34,242 | 34,239 | | (156) | | (156) | | 34,082 | | | | 197 | 11/01/2045 | 1.A |
| 3140X7-EZ-8 | FN FM3751 - RMBS | | 03/01/2024 | Paydown | XXX | 74,709 | 74,709 | 78,040 | 78,044 | | (3,335) | | (3,335) | | 74,709 | | | | 367 | 08/01/2043 | 1.A |
| 3140X8-2Z-9 | FN FM5291 - RMBS | | 03/01/2024 | Paydown | XXX | 43,508 | 43,508 | 47,260 | 47,188 | | (3,680) | | (3,680) | | 43,508 | | | | 205 | 07/01/2046 | 1.A |
| 3140X8-ZG-5 | FN FM5242 - RMBS | | 03/01/2024 | Paydown | XXX | 43,524 | 43,524 | 45,442 | 45,542 | | (2,018) | | (2,018) | | 43,524 | | | | 228 | 12/01/2047 | 1.A |
| 3140XA-W3-2 | FN FM6965 - RMBS | | 03/01/2024 | Paydown | XXX | 17,042 | 17,042 | 14,203 | 14,290 | | 2,751 | | 2,751 | | 17,042 | | | | 71 | 04/01/2051 | 1.A |
| 3140XF-ST-9 | FN FS0529 - RMBS | | 03/01/2024 | Paydown | XXX | 14,713 | 14,713 | 14,694 | 14,688 | | 26 | | 26 | | 14,713 | | | | 73 | 02/01/2052 | 1.A |
| 3140XG-ZV-4 | FN FS1655 - RMBS | | 03/01/2024 | Paydown | XXX | 19,196 | 19,196 | 19,121 | 19,122 | | 74 | | 74 | | 19,196 | | | | 146 | 04/01/2052 | 1.A |
| 3140XH-CP-0 | FN FS1877 - RMBS | | 03/01/2024 | Paydown | XXX | 34,666 | 34,666 | 29,520 | 29,768 | | 4,898 | | 4,898 | | 34,666 | | | | 201 | 05/01/2052 | 1.A |
| 3140XJ-QK-2 | FN FS3157 - RMBS | | 03/01/2024 | Paydown | XXX | 26,135 | 26,135 | 24,665 | 24,720 | | 1,415 | | 1,415 | | 26,135 | | | | 161 | 11/01/2052 | 1.A |
| 31410F-T6-2 | FN 888073 - RMBS | | 03/01/2024 | Paydown | XXX | 5,491 | 5,491 | 5,440 | 5,446 | | 46 | | 46 | | 5,491 | | | | 54 | 02/01/2035 | 1.A |
| 31410F-YS-8 | FN 888221 - RMBS | | 03/01/2024 | Paydown | XXX | 215 | 215 | 212 | 212 | | 3 | | 3 | | 215 | | | | 2 | 03/01/2037 | 1.A |
| 31410L-VD-1 | FN 890812 - RMBS | | 03/01/2024 | Paydown | XXX | 39,405 | 39,405 | 40,004 | 40,169 | | (764) | | (764) | | 39,405 | | | | 214 | 01/01/2047 | 1.A |
| 31410L-WR-9 | FN 890856 - RMBS | | 03/01/2024 | Paydown | XXX | 12,016 | 12,016 | 12,629 | 12,615 | | (599) | | (599) | | 12,016 | | | | 74 | 01/01/2047 | 1.A |
| 31410P-WX-7 | FN 893562 - RMBS | | 03/01/2024 | Paydown | XXX | 437 | 437 | 445 | 440 | | (3) | | (3) | | 437 | | | | 5 | 09/01/2036 | 1.A |
| 31410W-M6-2 | FN 899581 - RMBS | | 03/01/2024 | Paydown | XXX | 793 | 793 | 789 | 789 | | 4 | | 4 | | 793 | | | | 8 | 07/01/2037 | 1.A |
| 31411B-BU-6 | FN 902851 - RMBS | | 03/01/2024 | Paydown | XXX | 182 | 182 | 185 | 184 | | (2) | | (2) | | 182 | | | | 2 | 12/01/2036 | 1.A |
| 31412A-E6-7 | FN 919157 - RMBS | | 03/01/2024 | Paydown | XXX | 96 | 96 | 98 | 97 | | (1) | | (1) | | 96 | | | | 1 | 04/01/2037 | 1.A |
| 31415B-JT-7 | FN 981874 - RMBS | | 03/01/2024 | Paydown | XXX | 195 | 195 | 198 | 198 | | (3) | | (3) | | 195 | | | | 2 | 07/01/2038 | 1.A |
| 31415R-UX-0 | FN 987198 - RMBS | | 03/01/2024 | Paydown | XXX | 1,583 | 1,583 | 1,607 | 1,603 | | (20) | | (20) | | 1,583 | | | | 13 | 07/01/2038 | 1.A |
| 31418A-TR-9 | FN MA1459 - RMBS | | 03/01/2024 | Paydown | XXX | 42,948 | 42,948 | 45,022 | 44,662 | | (1,713) | | (1,713) | | 42,948 | | | | 210 | 06/01/2033 | 1.A |
| 31418D-GY-2 | FN MA3814 - RMBS | | 03/01/2024 | Paydown | XXX | 20,746 | 20,746 | 20,277 | 20,302 | | 445 | | 445 | | 20,746 | | | | 133 | 10/01/2039 | 1.A |
| 31418D-JR-4 | FN MA3871 - RMBS | | 03/01/2024 | Paydown | XXX | 5,296 | 5,296 | 5,378 | 5,432 | | (137) | | (137) | | 5,296 | | | | 26 | 12/01/2049 | 1.A |
| 31418E-BS-8 | FN MA4548 - RMBS | | 03/01/2024 | Paydown | XXX | 24,024 | 24,024 | 20,330 | 20,468 | | 3,555 | | 3,555 | | 24,024 | | | | 101 | 02/01/2052 | 1.A |
| 31418E-D5-6 | FN MA4623 - RMBS | | 03/01/2024 | Paydown | XXX | 27,425 | 27,425 | 22,879 | 23,138 | | 4,288 | | 4,288 | | 27,425 | | | | 117 | 06/01/2052 | 1.A |
| 31418E-J5-0 | FN MA4783 - RMBS | | 03/01/2024 | Paydown | XXX | 33,283 | 33,283 | 31,577 | 31,642 | | 1,641 | | 1,641 | | 33,283 | | | | 224 | 10/01/2052 | 1.A |
| 31418E-KS-8 | FN MA4804 - RMBS | | 03/01/2024 | Paydown | XXX | 22,600 | 22,600 | 20,520 | 20,617 | | 1,983 | | 1,983 | | 22,600 | | | | 152 | 11/01/2052 | 1.A |
| 31418M-WR-9 | FN AD0655 - RMBS | | 03/01/2024 | Paydown | XXX | 1,411 | 1,411 | 1,483 | 1,479 | | (68) | | (68) | | 1,411 | | | | 11 | 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 | | | | | | 2,328,080 | 2,328,080 | 2,322,773 | 2,303,247 | | 24,833 | | 24,833 | | 2,328,080 | | | | 13,370 | XXX | XXX |
| Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 05948X-TL-5 | BOAMS 2003-H 3A1 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 984 | 984 | 962 | 980 | | 4 | | 4 | | 984 | | | | 9 | 09/25/2033 | 1.A FM |
| 06051G-HQ-5 | BANK OF AMERICA CORP | | 01/25/2024 | The Seaport Group | XXX | 478,149 | 505,000 | 477,871 | 482,424 | | 242 | | 242 | | 482,665 | | (4,516) | (4,516) | 9,588 | 02/07/2030 | 1.E FE |
| 06759F-AB-2 | BABS N 2015-II AR - CDO | C | 01/22/2024 | Paydown | XXX | 87,513 | 87,513 | 86,026 | 88,703 | | (1,190) | | (1,190) | | 87,513 | | | | 1,569 | 10/21/2030 | 1.A FE |
| 09628J-AL-5 | BLUEM 2015-3 A1R - CDO | D | 01/22/2024 | Paydown | XXX | 49,704 | 49,704 | 48,586 | 50,428 | | (723) | | (723) | | 49,704 | | | | 867 | 04/21/2031 | 1.A FE |
| 126650-BP-4 | CVSPAS 06 CRT - ABS | | 03/10/2024 | Paydown | XXX | 7,726 | 7,726 | 7,726 | 7,726 | | | | | | 7,726 | | | | 78 | 12/10/2028 | 2.B FE |
| 172967-MP-3 | CITIGROUP INC | | 02/27/2024 | Bear Stearns | XXX | 401,842 | 425,000 | 408,965 | 411,584 | | 294 | | 294 | | 411,879 | | (10,037) | (10,037) | 7,761 | 03/31/2031 | 1.G FE |
| 17307G-FQ-6 | CMLTI 2004-NCM1 1A2 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 11,016 | 11,016 | 11,345 | 11,196 | | (181) | | (181) | | 11,016 | | | | 168 | 07/25/2034 | 2.B FM |
| 17307G-GY-8 | CMLTI 2004-NCM2 1A2 - CMO/RMBS | | 02/01/2024 | Paydown | XXX | 321 | 321 | 330 | 264 | 59 | (2) | | 56 | | 321 | | | | 2 | 08/25/2034 | 1.A FM |
| 17307G-GY-8 | CMLTI 2004-NCM2 1A2 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 137 | 137 | 141 | 113 | 25 | (1) | | 24 | | 137 | | | | 2 | 08/25/2034 | 5.C FM |
| 17323C-AF-4 | CGCMT 2015-GC27 AAB - CMBS | | 03/01/2024 | Paydown | XXX | 26,999 | 26,999 | 27,807 | 27,020 | | (21) | | (21) | | 26,999 | | | | 135 | 02/12/2048 | 1.A |
| 294751-EY-4 | EQABS 2004-3 AV2 - RMBS | | 03/25/2024 | Paydown | XXX | 1,554 | 1,554 | 1,556 | 1,554 | | | | | | 1,554 | | | | 9 | 07/25/2034 | 1.A FM |
| 36253B-AS-2 | GSMS 2014-GC22 A3 - CMBS | | 02/12/2024 | Paydown | XXX | 37,136 | 37,136 | 38,249 | 37,136 | | | | | | 37,136 | | | | 216 | 06/12/2047 | 1.A |
| 36321J-AE-4 | GALXY XXVIII A2 - CDO | C | 01/16/2024 | Paydown | XXX | 85,925 | 85,925 | 84,636 | 87,478 | | (1,553) | | (1,553) | | 85,925 | | | | 1,527 | 07/15/2031 | .Z |
| 459200-KA-8 | INTERNATIONAL BUSINESS MACHINES CORP | | 02/09/2024 | Jane Street | XXX | 404,148 | 430,000 | 409,287 | 413,283 | | 329 | | 329 | | 413,612 | | (9,464) | (9,464) | 3,679 | 05/15/2029 | 1.G FE |
| 46644Y-AW-0 | JPMBB 2015-C31 ASB - CMBS | | 03/01/2024 | Paydown | XXX | 91,311 | 91,311 | 94,050 | 91,422 | | (111) | | (111) | | 91,311 | | | | 541 | 08/17/2048 | 1.A |

E053

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book / Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|---|-----------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B. / A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | |
| 576434-NV-2 | MALT 2004-3 2A1 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 1,028 | 1,028 | 1,076 | 1,058 | | (31) | | (31) | | 1,028 | | | | 11 | 04/25/2034 | 1.A FM | |
| 576434-PB-4 | MALT 2004-3 8A1 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 143 | 143 | 150 | 145 | | (2) | | (2) | | 143 | | | | 1 | 04/25/2034 | 1.A FM | |
| 576434-RH-9 | MALT 2004-5 3A1 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 460 | 460 | 479 | 468 | | (8) | | (8) | | 460 | | | | 5 | 06/25/2034 | 1.A FM | |
| 576434-RL-0 | MALT 2004-5 6A1 - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 1,351 | 1,351 | 1,385 | 1,352 | | - | | - | | 1,351 | | | | 18 | 06/25/2034 | 1.A FM | |
| 59020U-NM-3 | MLCC 2004-1 1A - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 226 | 226 | 227 | 228 | | (3) | | (3) | | 226 | | - | - | 2 | 12/25/2034 | 1.A FM | |
| 61764R-BD-9 | MSBAM 2015-C20 ASB - CMBS | | 03/01/2024 | Paydown | XXX | 41,386 | 41,386 | 42,627 | 41,399 | | (12) | | (12) | | 41,386 | | | | 250 | 02/18/2048 | 1.A | |
| 65538P-AD-0 | NAA 2007-1 1A3 - RMBS | | 03/01/2024 | Paydown | XXX | 1,921 | 1,921 | 1,921 | 1,847 | | 74 | | 74 | | 1,921 | | - | - | 12 | 03/25/2047 | 1.A FM | |
| 92922F-TZ-1 | WAMU 2004-CB2 4A - CMO/RMBS | | 03/01/2024 | Paydown | XXX | 8,443 | 8,443 | 8,726 | 8,603 | | (160) | | (160) | | 8,443 | | | | 56 | 08/25/2034 | 1.A FM | |
| 95000U-2L-6 | WELLS FARGO & CO | | 02/14/2024 | MARKETTX | XXX | 395,117 | 415,000 | 407,215 | 408,348 | | 98 | | 98 | | 408,445 | | (13,328) | (13,328) | 6,814 | 04/04/2031 | 1.E FE | |
| 95001V-AT-7 | WFCM 2019-C51 A3 - CMBS | | 03/01/2024 | Paydown | XXX | 10,577 | 10,577 | 10,683 | 10,630 | | (53) | | (53) | | 10,577 | | | | 55 | 06/17/2052 | 1.A | |
| 1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,145,116 | 2,240,859 | 2,172,026 | 2,185,390 | 84 | (3,013) | | (2,929) | | 2,182,460 | | (37,345) | (37,345) | 33,376 | XXX | XXX | |
| 2509999997 - Subtotals - Bonds - Part 4 | | | | | | 4,714,973 | 4,814,259 | 4,734,428 | 4,728,372 | 84 | 22,595 | | 22,678 | | 4,751,051 | | (36,078) | (36,078) | 48,021 | XXX | XXX | |
| 2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly) | | | | | | | | | | | | | | | | | | | | | | |
| 2509999999 - Subtotals - Bonds | | | | | | 4,714,973 | 4,814,259 | 4,734,428 | 4,728,372 | 84 | 22,595 | | 22,678 | | 4,751,051 | | (36,078) | (36,078) | 48,021 | XXX | XXX | |
| Common Stocks: Mutual Funds Designations Not Assigned by the SVO | | | | | | | | | | | | | | | | | | | | | | |
| 922040-10-0 | VANGUARD INSTL INDX INST | | 03/25/2024 | Unknown | | 159,294 | XXX | | | | | | | | | | | | 159,294 | 159,294 | XXX | XXX |
| 5329999999 - Common Stocks: Mutual Funds Designations Not Assigned by the SVO | | | | | | 159,294 | XXX | | | | | | | | | | | | 159,294 | 159,294 | XXX | XXX |
| 5989999997 - Subtotals - Common Stocks - Part 4 | | | | | | 159,294 | XXX | | | | | | | | | | | | 159,294 | 159,294 | XXX | XXX |
| 5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly) | | | | | | | | | | | | | | | | | | | | | | |
| 5989999999 - Subtotals Common Stocks | | | | | | 159,294 | XXX | | | | | | | | | | | | 159,294 | 159,294 | XXX | XXX |
| 5999999999 - Subtotals Preferred and Common Stocks | | | | | | 159,294 | XXX | | | | | | | | | | | | 159,294 | 159,294 | XXX | XXX |
| 6009999999 - Totals | | | | | | 4,874,267 | XXX | 4,734,428 | 4,728,372 | 84 | 22,595 | | 22,678 | | 4,751,051 | | 123,216 | 123,216 | 48,021 | 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 - | | | | | 256,536,115 | 475,328,831 | 11,231,085 | XXX |
| Federal Home Loan Bank - | | | | | 611,808 | 528,520 | 484,413 | XXX |
| - | | | | | | | | 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 | | | | | 257,147,923 | 475,857,351 | 11,715,498 | 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 | | | | | 257,147,923 | 475,857,351 | 11,715,498 | XXX |
| 0499999 - Cash in Company's Office | | | XXX | XXX | | | | XXX |
| 0599999 - Total | | | | | 257,147,923 | 475,857,351 | 11,715,498 | 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 |
| Exempt Money Market Mutual Funds – as Identified by SVO | | | | | | | | |
| 09248U-70-0 | BLKRK LQ:FEDFUND INSTL | | 03/28/2024 | 5.170 | XXX | 115,460 | | 4,843 |
| 31846V-54-2 | FIRST AMER:TRS OBG Z | SD | 03/04/2024 | 5.160 | XXX | 61,894 | 272 | 145 |
| 665279-87-3 | NORTHERN INST:TREAS PRM | | 03/25/2024 | 5.130 | XXX | 4,341,029 | 16,369 | 87,353 |
| 8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO | | | | | | 4,518,383 | 16,641 | 92,341 |
| All Other Money Market Mutual Funds | | | | | | | | |
| 25160K-20-7 | DWS GVT MM SRS INST | | 03/28/2024 | 5.240 | XXX | 26,649,172 | | 100,237 |
| 31607A-70-3 | FIDELITY IMM:GOVT INSTL | | 03/29/2024 | 5.230 | XXX | 86,595 | 80,707 | 6 |
| 8309999999 – All Other Money Market Mutual Funds | | | | | | 26,735,767 | 80,707 | 100,243 |
| 8609999999 – Total Cash Equivalents | | | | | | 31,254,149 | 97,348 | 192,584 |