



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

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

OFFICERS

ROBERT SCOTT WALKER#, PRESIDENT (effective 9/12/24)
AND CFO..... SUSAN AHN KEE ESQ., CLERK/SECRETARY.....
MARK OTIS PORTER, TREASURER..... EILEEN O'SHEA AUEEN#, EXECUTIVE CHAIR, BOARD CHAIR.....

OTHER

GREG ALLEN SHELL, SR, VICE CHAIR.....

DIRECTORS OR TRUSTEES

MICHAEL JOSEPH MCCOLGAN..... EILEEN O'SHEA AUEEN.....
BERTRAM LEE SCOTT..... GAUROV DAYAL MD#.....
MICHAEL JOSEPH SHEA..... RAYMOND PAWLICKI.....
ELIZABETH DIANE BIERBOWER#..... GREG ALLEN SHELL SR.....
HEDWIG VEITH WHITNEY, ESQ..... GREGORY DAVISON TRANTER.....
TODD WESLEY WHITBECK.....

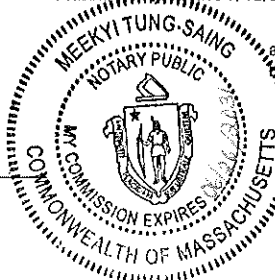
State of MASSACHUSETTS.....
County of NORFOLK..... SS

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

Signed by: Mark Porter X Signed by: Scott Walker X
MARK OTIS PORTER ROBERT SCOTT WALKER
TREASURER PRESIDENT (effective 9/12/24) AND CFO

Subscribed and sworn to before me
this 14th day of
November, 2024

x Meekyit Tung-Saing



a. Is this an original filing? Yes
If no:
1. State the amendment number: _____
Date filed: _____
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	202,265,460		202,265,460	206,126,958
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	449,862,094	1,666,833	448,195,261	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)	17,902,186		17,902,186	18,882,913
	4.2 Properties held for the production of income (less \$..... encumbrances)				
	4.3 Properties held for sale (less \$..... encumbrances)				
5.	Cash (\$.....7,169,482), cash equivalents (\$.....55,317,053) and short-term investments (\$.....14,704,456)	77,190,991		77,190,991	18,785,814
6.	Contract loans (including \$..... premium notes)				
7.	Derivatives				
8.	Other invested assets	204,228,015		204,228,015	204,495,783
9.	Receivables for securities	960,663		960,663	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)	952,812,256	1,666,833	951,145,423	857,140,379
13.	Title plants less \$..... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,108,066		1,108,066	1,331,527
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	24,549,967	254,328	24,295,639	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 (\$.....99,570,219) and contracts subject to redetermination (\$.....)	99,642,390		99,642,390	68,689,311
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,055,884		6,055,884	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	74,333,023	54,862	74,278,161	48,303,039
18.1	Current federal and foreign income tax recoverable and interest thereon	—		—	
18.2	Net deferred tax asset	—	—	—	
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	62,972,556	42,606,222	20,366,334	2,234,108
21.	Furniture and equipment, including health care delivery assets (\$.....)	5,438,853	5,438,853	—	—
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	10,214,721	—	10,214,721	10,365,541
24.	Health care (\$.....68,169,012) and other amounts receivable	89,860,940	3,342,000	86,518,940	87,540,019
25.	Aggregate write-ins for other-than-invested assets	13,106,771	7,178,777	5,927,994	6,186,641
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,340,095,427	60,541,875	1,279,553,552	1,111,677,335
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	1,340,095,427	60,541,875	1,279,553,552	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	13,106,771	7,178,777	5,927,994	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)	13,106,771	7,178,777	5,927,994	6,186,641

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1	2	3	4
		Covered	Uncovered	Total	Total
1.	Claims unpaid (less \$.....2,014,995 reinsurance ceded)	190,130,801		190,130,801	176,374,631
2.	Accrued medical incentive pool and bonus amounts	43,988,853		43,988,853	38,477,478
3.	Unpaid claims adjustment expenses	3,967,480		3,967,480	3,721,585
4.	Aggregate health policy reserves, including the liability of \$.....(8,732,001) for medical loss ratio rebate per the Public Health Service Act	14,587,449		14,587,449	6,350,775
5.	Aggregate life policy reserves				
6.	Property/casualty unearned premium reserve				
7.	Aggregate health claim reserves				
8.	Premiums received in advance	55,804,362		55,804,362	49,129,898
9.	General expenses due or accrued	50,253,031		50,253,031	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
12.	Amounts withheld or retained for the account of others				
13.	Remittances and items not allocated				
14.	Borrowed money (including \$.....40,000,000 current) and interest thereon \$.....149,167 (including \$.....149,167 current)	40,149,167		40,149,167	20,000,000
15.	Amounts due to parent, subsidiaries and affiliates	52,322,460		52,322,460	15,254,223
16.	Derivatives				
17.	Payable for securities	1,162,772		1,162,772	639,365
18.	Payable for securities lending				
19.	Funds held under reinsurance treaties (with \$..... authorized reinsurers, \$..... unauthorized reinsurers and \$..... certified reinsurers)				
20.	Reinsurance in unauthorized and certified (\$.....) companies				
21.	Net adjustments in assets and liabilities due to foreign exchange rates				
22.	Liability for amounts held under uninsured plans	101,447,965		101,447,965	94,114,433
23.	Aggregate write-ins for other liabilities (including \$..... current)	15,978,658		15,978,658	14,000,198
24.	Total liabilities (Lines 1 to 23)	569,792,998		569,792,998	495,687,718
25.	Aggregate write-ins for special surplus funds	XXX	XXX		
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	180,000,000	105,000,000
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31.	Unassigned funds (surplus)	XXX	XXX	529,760,554	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	709,760,554	615,989,616
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,279,553,552	1,111,677,334
Details of Write-Ins					
2301.	RX DUE UNDER CAPITATION ARRANGEMENTS	8,921,006		8,921,006	6,780,916
2302.	ACCRUED LONG TERM EXPENSE	6,526,950		6,526,950	6,806,620
2303.	DEFERRED RENT	441,009		441,009	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)	15,978,658		15,978,658	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	2,220,589	2,138,734	2,886,675
2. Net premium income (including \$..... non-health premium income).....	XXX	1,664,689,532	1,492,712,001	2,032,940,841
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	(8,948,192)	(2,242,177)	(2,246,112)
4. Fee-for-service (net of \$..... medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX			
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	1,655,741,340	1,490,469,824	2,030,694,729
Hospital and Medical:				
9. Hospital/medical benefits.....		1,109,429,730	933,079,950	1,304,176,938
10. Other professional services.....		4,246,243	61,902,756	75,733,106
11. Outside referrals.....		25,411,252	23,572,845	33,028,676
12. Emergency room and out-of-area.....		18,615,631	17,128,964	23,296,981
13. Prescription drugs.....		265,377,709	221,217,693	307,027,900
14. Aggregate write-ins for other hospital and medical.....		14,404,777		13,152,168
15. Incentive pool, withhold adjustments and bonus amounts.....		38,651,498	32,049,204	47,413,652
16. Subtotal (Lines 9 to 15).....		1,476,136,840	1,288,951,412	1,803,829,421
Less:				
17. Net reinsurance recoveries.....		7,186,884	20,216,141	40,409,832
18. Total hospital and medical (Lines 16 minus 17).....		1,468,949,956	1,268,735,271	1,763,419,589
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$.....37,835,412 cost containment expenses.....		55,492,605	43,600,600	57,857,514
21. General administrative expenses.....		192,742,566	215,661,105	272,877,027
22. Increase in reserves for life and accident and health contracts (including \$..... increase in reserves for life only).....		—		
23. Total underwriting deductions (Lines 18 through 22).....		1,717,185,127	1,527,996,976	2,094,154,130
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	(61,443,787)	(37,527,152)	(63,459,401)
25. Net investment income earned.....		14,944,131	13,429,362	15,583,139
26. Net realized capital gains (losses) less capital gains tax of \$.....		6,360,292	3,932,506	4,920,784
27. Net investment gains (losses) (Lines 25 plus 26).....		21,304,423	17,361,868	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.....		(1,575,977)	(3,298,382)	(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	(41,715,341)	(23,463,666)	(52,859,746)
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	(41,715,341)	(23,463,666)	(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.....		14,404,777		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).....		14,404,777		13,152,168
2901. MISCELLANEOUS & OTHER INCOME/(EXPENSE).....		(1,575,977)	(3,298,382)	(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).....		(1,575,977)	(3,298,382)	(9,904,268)

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
CAPITAL & SURPLUS ACCOUNT				
33.	Capital and surplus prior reporting year.....	615,989,616	633,681,654	633,681,654
34.	Net income or (loss) from Line 32.....	(41,715,341)	(23,463,666)	(52,859,746)
35.	Change in valuation basis of aggregate policy and claim reserves.....			
36.	Change in net unrealized capital gains (losses) less capital gains tax of \$.....	33,428,323	39,691,155	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.....	27,057,956	2,553,943	3,269,826
40.	Change in unauthorized and certified reinsurance.....			
41.	Change in treasury stock.....			
42.	Change in surplus notes.....			
43.	Cumulative effect of changes in accounting principles.....	—		
44.	Capital Changes:			
	44.1 Paid in.....			
	44.2 Transferred from surplus (Stock Dividend).....			
	44.3 Transferred to surplus.....			
45.	Surplus adjustments:			
	45.1 Paid in.....	75,000,000	—	—
	45.2 Transferred to capital (Stock Dividend).....			
	45.3 Transferred from capital.....			
46.	Dividends to stockholders.....			
47.	Aggregate write-ins for gains or (losses) in surplus.....			(184,646)
48.	Net change in capital and surplus (Lines 34 to 47).....	93,770,938	18,781,432	(17,692,037)
49.	Capital and surplus end of reporting period (Line 33 plus 48).....	709,760,554	652,463,086	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.....	1,624,762,386	1,458,010,303	2,004,827,821
2. Net investment income.....	15,560,596	12,704,639	15,748,743
3. Miscellaneous income.....	—	17,860,874	8,436,345
4. Total (Lines 1 to 3).....	1,640,322,983	1,488,575,816	2,029,012,909
5. Benefit and loss related payments.....	1,440,915,550	1,235,383,785	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.....	294,886,617	175,669,011	318,548,051
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses).....	—		
10. Total (Lines 5 through 9).....	1,735,802,167	1,411,052,796	2,033,304,488
11. Net cash from operations (Line 4 minus Line 10).....	(95,479,184)	77,523,020	(4,291,579)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	30,062,948	40,480,759	49,277,351
12.2 Stocks.....	10,159,294	50,198,134	50,808,479
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	14,674,878	2,508,454	2,935,817
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	—	(6,629)	(6,629)
12.7 Miscellaneous proceeds.....	523,407	548,570	559,358
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	55,420,527	93,729,288	103,574,376
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	25,919,437	37,120,949	35,580,097
13.2 Stocks.....	22,611,379	2,984,900	4,812,148
13.3 Mortgage loans.....			
13.4 Real estate.....		21,805	21,805
13.5 Other invested assets.....	2,420,330	900,804	1,031,518
13.6 Miscellaneous applications.....	504,643	990,168	456,020
13.7 Total investments acquired (Lines 13.1 to 13.6).....	51,455,789	42,018,626	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).....	3,964,738	51,710,662	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.....	75,000,000	—	—
16.3 Borrowed funds.....	20,149,167	(77,086)	(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).....	54,770,455	69,673,235	(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).....	149,919,622	69,596,149	(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).....	58,405,176	198,829,830	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).....	77,190,990	213,300,999	18,785,814
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13	14
		2	3											
	Total	Individual	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.....	246,318	41,732	204,586											
4. Third Quarter.....	252,321	41,341	210,980											
5. Current Year.....														
6. Current Year Member Months.....	2,220,589	372,570	1,848,019											
Total Member Ambulatory Encounters for Period:														
7. Physician.....	712,348	127,785	584,563											
8. Non-Physician.....	614,527	122,970	491,557											
9. Total.....	1,326,875	250,755	1,076,120											
10. Hospital Patient Days Incurred.....														
11. Number of Inpatient Admissions.....														
12. Health Premiums Written (a).....	1,664,689,547	216,524,024	1,448,165,523											
13. Life Premiums Direct.....														
14. Property/Casualty Premiums Written.....														
15. Health Premiums Earned.....	1,655,741,356	215,114,917	1,440,626,439											
16. Property/Casualty Premiums Earned.....														
17. Amount Paid for Provision of Health Care Services.....	1,462,688,896	219,745,345	1,243,254,427					(310,876)						
18. Amount Incurred for Provision of Health Care Services.....	1,476,136,840	221,736,302	1,254,518,673					(118,135)						

(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	2	3	4	5	6	7
Account	1 - 30 Days	31 - 60 Days	61 - 90 Days	91 - 120 Days	Over 120 Days	Total
Claims Unpaid (Reported)						
0399999 – Aggregate accounts not individually listed-covered.....	34,782,258	2,738,412	521,843	412,534	3,053,185	41,508,232
0499999 – Subtotals.....	34,782,258	2,738,412	521,843	412,534	3,053,185	41,508,232
0599999 – Unreported claims and other claim reserves.....						148,263,187
0699999 – Total amounts withheld.....						2,374,377
0799999 – Total claims unpaid.....						192,145,796
0899999 – Accrued medical incentive pool and bonus amounts.....						43,988,853

UNDERWRITING AND INVESTMENT EXHIBIT
ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical) individual.....	16,880,881	209,925,414	1,296,341	31,086,335	18,177,222	37,456,917
2. Comprehensive (hospital and medical) group.....	65,379,530	1,131,192,241	7,096,632	150,651,492	72,476,162	138,917,714
3. Medicare Supplement.....						
4. Vision only.....						
5. Dental only.....						
6. Federal Employees Health Benefits Plan.....						
7. Title XVIII – Medicare.....	(310,876)				(310,876)	
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).....	81,949,535	1,341,117,655	8,392,973	181,737,827	90,342,508	176,374,631
14. Health care receivables (a).....	(4,215,012)	75,726,024			(4,215,012)	65,691,412
15. Other non-health.....						
16. Medical incentive pools and bonus amounts.....	19,493,870	12,940,952	14,306,475	29,682,378	33,800,345	38,477,478
17. Totals (Lines 13-14+15+16).....	105,658,417	1,278,332,583	22,699,448	211,420,205	128,357,865	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 #	09/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (41,715,341)	\$ (52,859,746)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (41,715,341)</u>	<u>\$ (52,859,746)</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 709,760,554	\$ 615,989,616
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 709,760,554</u>	<u>\$ 615,989,616</u>

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds and Preferred Stock

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - Not Applicable

(5) Mortgage loans - Not Applicable

(6) Loan-backed Securities

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

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

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

(9) Derivatives - Not Applicable

(10) Investment income as a factor in the premium deficiency calculation - No Significant Changes

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill

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

A. Statutory Purchase Method - Not Applicable

B. Statutory Merger - Not Applicable

C. Assumption Reinsurance - Not Applicable

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

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

4. Discontinued Operations - Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable
- B. Debt Restructuring - Not Applicable
- C. Reverse Mortgages - Not Applicable
- D. Loan-Backed Securities - Not Applicable
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	(1) Total Gross (Admitted & Nonadmitted) Restricted from Current Year	(2) Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	(3) Increase / (Decrease) (1 - 2)	(4) Total Current Year Nonadmitted Restricted	(5) Total Current Year Admitted Restricted (1 - 4)	(6) Gross (Admitted & Nonadmitted) Restricted to Total Assets	(7) Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock	2,220,600	1,804,288	416,312		2,220,600	0.166	0.174
j. On deposit with states	3,179,863	3,125,316	54,547		3,179,863	0.237	0.249
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	45,140,724	23,159,883	21,980,841		45,140,724	3.368	3.528
m. Pledged as collateral not captured in other categories							
n. Other restricted assets	14,704,456		14,704,456		14,704,456	1.097	1.149
o. Total restricted assets (Sum of a through n)	\$ 65,245,643	\$ 28,089,487	\$ 37,156,156	\$	\$ 65,245,643	4.869 %	5.099 %

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

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

Description of Assets	(1) Total Gross (Admitted & Nonadmitted) Restricted from Current Year	(2) Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	(3) Increase/ (Decrease) (1 - 2)	(4) Total Current Year Admitted Restricted	(5) Gross (Admitted & Nonadmitted) Restricted to Total Asset)	(6) Admitted Restricted to Total Admitted Assets
NTT Escrow	\$ 14,704,456	\$	\$ 14,704,456	\$ 14,704,456	1.097 %	1.149 %
Total	\$ 14,704,456	\$	\$ 14,704,456	\$ 14,704,456	1.097 %	1.149 %

(4) Collateral received and reflected as assets within the reporting entity's financial statements - Not Applicable

- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- O. 5GI Securities - Not Applicable
- P. Short Sales - Not Applicable
- Q. Prepayment Penalty and Acceleration Fees - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

Notes to the Financial Statements

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

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

B. Total Amount Excluded - Not Applicable

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued		Amount
1.	Gross.....	\$..... 1,108,066
2.	Nonadmitted.....	\$.....
3.	Admitted.....	\$..... 1,108,066

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest.....	\$.....

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

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

8. Derivative Instruments - Not Applicable

9. Income Taxes

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

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

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

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

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - No Significant Changes

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

D. At September 30, 2024 and September 30, 2023, amounts payable to POINT32HEALTH, Inc. was \$0 and \$364 respectively .

At September 30, 2024 and September 30, 2023, amounts receivable from P32H Foundation to was \$33,450 and \$0 respectively .

At September 30, 2024 and September 30, 2023, amounts payable to THPP were \$939,987 and \$18,698,447, respectively.

At September 30, 2024 and September 30, 2023, amounts payable to TAHMO were \$1,780,819 and \$14,890,687 respectively.

At September 30, 2024 and September 30, 2023, amounts receivable from Care Partners of CT Holdings LLC were \$90,222 and \$90,196 respectively.

At September 30, 2024 and September 30, 2023, amounts payable to the Point32Health Services were \$43,294,332 and \$44,827,135, respectively.

At September 30, 2024 and September 30, 2023, amounts receivable from the TAHF Brokerage Corporation were \$5,625 and \$0, respectively.

At September 30, 2024 and September 30, 2023, amounts payable to Tufts Insurance Company were \$153,129 and \$6,175,608, respectively.

At September 30, 2024 and September 30, 2023, amounts receivable from and payable to Tufts Benefit Administrators Inc, were \$862,120 and payable \$7,008,966, respectively.

At September 30, 2024 and September 30, 2023, amounts payable to and receivable from Tufts Total Health Plan were \$2,177,686 and \$20,943,676, respectively.

At September 30, 2024 and September 30, 2023, amounts receivable from and payable to Harvard Pilgrim Healthcare Institute LLC were \$5,488,541 and \$1,938,217, respectively.

At September 30, 2024 and September 30, 2023, amounts receivable from and payable to Harvard Pilgrim Health Care of NE, Inc were \$3,727,634 and payable \$26,015,345, respectively.

At September 30, 2024 and September 30, 2023, amounts receivable from Health Plans, Inc were \$7,127 and \$1,444,809, respectively.

At September 30, 2024 and September 30, 2023, amounts payable to HPHC Insurance Company were \$3,976,506 and a receivable \$9,214,910, respectively.

Notes to the Financial Statements

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

- 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

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	\$	\$	\$
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	\$	\$	\$
c. SSAP No. 97 8b(iii) Entities				
NEW HPHC HOLDING CORPORATION	100.000 %	\$ 120,835,372	\$ 119,168,539	\$ 1,666,833
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 120,835,372	\$ 119,168,539	\$ 1,666,833
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	\$	\$	\$
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	\$ 120,835,372	\$ 119,168,539	\$ 1,666,833
f. Aggregate Total (a+e)	XXX	\$ 120,835,372	\$ 119,168,539	\$ 1,666,833

(2) NAIC filing response information - No Significant Changes

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

11. Debt

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

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

(2) FHLB capital stock

(a) Aggregate totals

	Total
1. Current Year	
(a) Membership stock - Class A	\$
(b) Membership stock - Class B	555,900
(c) Activity stock	1,600,000
(d) Excess stock	64,700
(e) Aggregate total (a+b+c+d)	\$ 2,220,600
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 120,000,000
2. Prior Year-End	
(a) Membership stock - Class A	\$
(b) Membership stock - Class B	551,688
(c) Activity stock	800,000
(d) Excess stock	452,600
(e) Aggregate total (a+b+c+d)	\$ 1,804,288
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 120,000,000

Notes to the Financial Statements

11. Debt (Continued)

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total collateral pledged	\$ 147,980,424	\$ 160,300,571	\$ 40,000,000
2. Prior year-end total collateral pledged	103,559,254	113,171,666	20,000,000

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total maximum collateral pledged	\$ 147,980,424	\$ 160,300,571	\$ 40,000,000
2. Prior year-end total maximum collateral pledged	107,910,902	117,636,545	40,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan

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

Notes to the Financial Statements

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

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2024	12/31/2023	09/30/2024	12/31/2023	09/30/2024	12/31/2023
a. Service cost	\$	\$	\$	\$	\$	\$
b. Interest cost			106,658	149,682		
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses						
f. Prior service cost or credit			6,870			
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	\$	\$	\$ 113,528	\$ 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	\$ 3,781,392	\$	\$	\$	\$ 3,781,392
CASH EQUIVALENT: OTHER MM MUTUAL FUND	51,535,661	.....	.....	.....	51,535,661
LONG TERM: INDUST. & MISC.....					
COMMON STOCK: MUTUAL FUNDS	158,291,763	.....	.....	.....	158,291,763
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-FIXED INCOME-UNAFFILIATED		20,171,533	6,046,791	.....	26,218,324
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-COMMON STOCK-UNAFFILIATED		27,470,701	1,299,520	.....	28,770,221
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-OTHER-UNAFFILIATED		35,064,193	6,955,071	.....	42,019,264
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-MORTGAGES LOANS-UNAFFILIATED		22,308,454	—	.....	22,308,454
Total assets at fair value/NAV	<u>\$ 213,608,817</u>	<u>\$ 105,014,881</u>	<u>\$ 14,301,382</u>	<u>\$</u>	<u>\$ 332,925,080</u>
b. Liabilities at fair value					
Total liabilities at fair value	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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

(3) 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 September 30, 2024. FHLB Class B stock is valued based on the par value of the stock.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 197,806,774	\$ 202,265,460	\$	\$ 197,806,774	\$	\$	\$
COMMON STOCK	160,512,363	160,512,363	160,512,363	.....	.....	.....	.....
CASH, CASH EQUIVALENTS & SHORT-TERM	77,190,992	77,190,992	77,190,992	.....	.....	.....	.....

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Long-Term Service Contract with NTT DATA

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

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

D. Business Interruption Insurance Recoveries - Not Applicable

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

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.

Notes to the Financial Statements

21. Other Items (Continued)

- (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 September 30, 2024 through November 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.....	\$	\$ 3,294,792	\$	\$	\$ 3,294,792
(2) Medical loss ratio rebates paid.....	.....	3,294,792	.....	.....	3,294,792
(3) Medical loss ratio rebates unpaid.....	.....	.....	.....	.....	.....
(4) Plus reinsurance assumed amounts.....	XXX	XXX	XXX	XXX	.....
(5) Less reinsurance ceded amounts.....	XXX	XXX	XXX	XXX	.....
(6) Rebates unpaid net of reinsurance.....	XXX	XXX	XXX	XXX	<u>\$</u>
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred.....	\$	\$ 8,732,001	\$	\$	\$ 8,732,001
(8) Medical loss ratio rebates paid.....	.....	.....	.....	.....	.....
(9) Medical loss ratio rebates unpaid.....	.....	8,732,001	.....	.....	8,732,001
(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	<u>\$ 8,732,001</u>

- 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

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments)	\$ 99,570,219
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment	\$ 72,402
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	\$ 58,694,204
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	46,253
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

				Differences		Adjustments		Unsettled Balances as of the Reporting Date	
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		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)
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable (Payable)
a. Permanent ACA Risk Adjustment Program									
1. Premium adjustments receivable (including high risk pool payments)	\$ 68,621,091	\$	\$ 42,993,445	\$	\$ 25,627,646	\$	\$ 12,077,029	A	\$ 37,704,675
2. Premium adjustments (payable) (including high risk pool premium)		(2,784,903)			12,463,466		(15,248,369)	B	(2,784,903)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 68,621,091	\$(2,784,903)	\$ 42,993,445	\$(15,248,369)	\$ 25,627,646	\$ 12,463,466	\$ 12,077,029		\$(15,248,369)
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)	\$ 42,993,445	\$(15,248,369)	\$ 25,627,646	\$ 12,463,466	\$ 12,077,029		\$(15,248,369)

Explanations of Adjustments

A: Premium adjustments based on actuals for benefit year 2023

B: Premium adjustments payable under the permanent ACA Risk Adjustment program represent a change in previously estimated amounts to reflect the final settlement notification for the 2022 and 2023 benefit years.

C: None

D: None

E: None

F: None

G: None

H: None

I: None

J: None

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

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

25. Change in Incurred Claims and Claim Adjustment Expenses

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

Reserves, net of healthcare receivables, as of December 31, 2023 were \$214.9 million. As of September 30, 2024, \$101.4 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 \$26.9 million. Therefore, there has been a \$20.8 million favorable prior-year development since December 31, 2023. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - No Significant Changes

29. Participating Policies - Not Applicable

Notes to the Financial Statements

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves:	\$—
2. Date of the most recent evaluation of this liability:	09/30/2024
3. Was anticipated investment income utilized in the calculation?	YES

31. Anticipated Salvage and Subrogation - Not Applicable

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.....12/31/2020.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.....12/31/2020.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).....06/23/2022.....
- 6.4 By what department or departments?
MASSACHUSETTS DIVISION OF INSURANCE.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....N/A.....
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....N/A.....
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?.....
- 7.2 If yes, give full information
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO.....
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?.....NO.....
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES.....
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
.....
- 9.2 Has the code of ethics for senior managers been amended?.....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?.....NO.....
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$.....-

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) NO
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? 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	289,349,731
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	289,349,731
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
Nuveen Asset Management	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	Z26LT2N3N013KK7Y9Z32	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	WMEVRQ7LCLDEFWERG149	SECURITIES AND EXCHANGE COMMISSION	DS
7603253	The TCW Funds	549300AS8HWWA70XQZ68	SECURITIES AND EXCHANGE COMMISSION	DS
1709305	PineBridge Investments LLC	CLDVY8VY4GNT81Q4VM57	SECURITIES AND EXCHANGE COMMISSION	DS
.....	Flare Capital Partners .....	.....	SECURITIES AND EXCHANGE COMMISSION	DS

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

18.2 If no, list exceptions:
.....

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

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

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

GENERAL INTERROGATORIES

PART 2 – HEALTH

1.	Operating Percentages:	
1.1	A&H loss percent.....	91.000 %
1.2	A&H cost containment percent.....	12.700 %
1.3	A&H expense percent excluding cost containment expenses.....	11.700 %
2.1	Do you act as a custodian for health savings accounts?.....	NO.....
2.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....
2.3	Do you act as an administrator for health savings accounts?.....	NO.....
2.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....
3.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	YES.....
3.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	

SCHEDULE S - CEDED REINSURANCE
Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

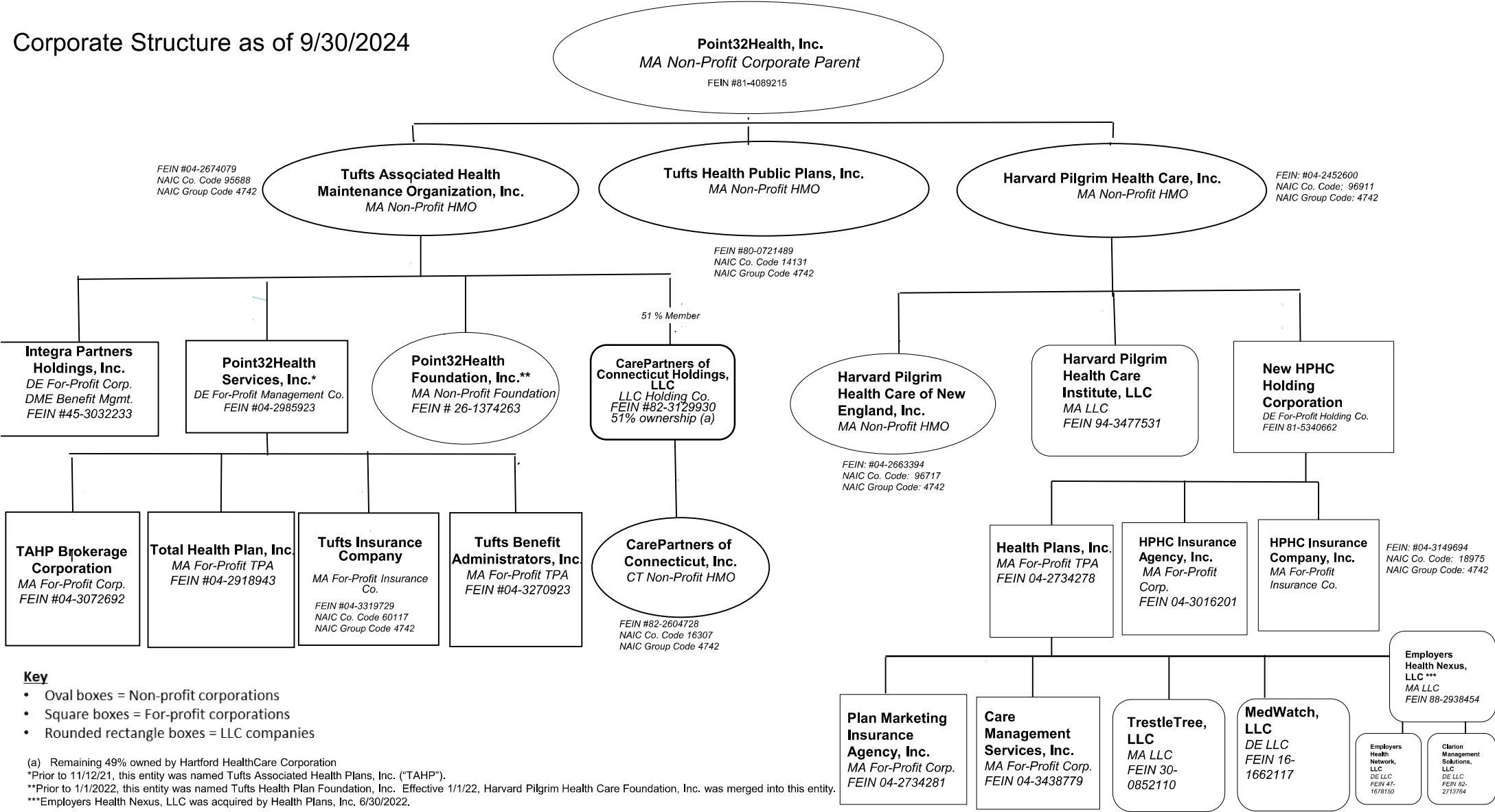
			1	Direct Business Only								
				2	3	4	5	6	7	8	9	10
States, Etc.			Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total 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	22,629	–						22,629	
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	284,419,193	–						284,419,193	
21.	Maryland	MD	N									
22.	Massachusetts	MA	L	1,380,247,727	–						1,380,247,727	
23.	Michigan	MI	N									
24.	Minnesota	MN	N									
25.	Mississippi	MS	N									
26.	Missouri	MO	N									
27.	Montana	MT	N									
28.	Nebraska	NE	N									
29.	Nevada	NV	N									
30.	New Hampshire	NH	N									
31.	New Jersey	NJ	N									
32.	New Mexico	NM	N									
33.	New York	NY	N									
34.	North Carolina	NC	N									
35.	North Dakota	ND	N									
36.	Ohio	OH	N									
37.	Oklahoma	OK	N									
38.	Oregon	OR	N									
39.	Pennsylvania	PA	N									
40.	Rhode Island	RI	N									
41.	South Carolina	SC	N									
42.	South Dakota	SD	N									
43.	Tennessee	TN	N									
44.	Texas	TX	N									
45.	Utah	UT	N									
46.	Vermont	VT	N									
47.	Virginia	VA	N									
48.	Washington	WA	N									
49.	West Virginia	WV	N									
50.	Wisconsin	WI	N									
51.	Wyoming	WY	N									
52.	American Samoa	AS	N									
53.	Guam	GU	N									
54.	Puerto Rico	PR	N									
55.	U.S. Virgin Islands	VI	N									
56.	Northern Mariana Islands	MP	N									
57.	Canada	CAN	N									
58.	Aggregate Other Alien	OT	XXX									
59.	Subtotal	XXX		1,664,689,549	–						1,664,689,549	
60.	Reporting entity contributions for employee benefits plans	XXX										
61.	Total (Direct Business)	XXX		1,664,689,549	–						1,664,689,549	
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
2. R – Registered – Non-domiciled RRGs.....–
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state.....–
4. Q – Qualified - Qualified or accredited reinsurer.....–
5. N – None of the above - Not allowed to write business in the state.....54

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

Corporate Structure as of 9/30/2024



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														

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. 

2.

OVERFLOW PAGE FOR WRITE-INS

	LIABILITIES			
	Current Period			Prior Year
	1	2	3	4
	Covered	Uncovered	Total	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.....		980,727	1,396,804
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		17,902,186	18,882,913
10.	Deduct total nonadmitted amounts.....			
11.	Statement value at end of current period (Line 9 minus Line 10).....		17,902,186	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 commment fees.....			
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest.....			
10.	Deduct current year's other-than-temporary impairment recognized.....			
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....			
12.	Total valuation allowance.....			
13.	Subtotal (Line 11 plus Line 12).....			
14.	Deduct total nonadmitted amounts.....			
15.	Statement value at end of current period (Line 13 minus Line 14).....			

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....		204,495,783	197,536,829
2.	Cost of acquired:			
2.1	Actual cost at time of acquisition.....		–	
2.2	Additional investment made after acquisition.....		2,420,330	1,031,518
3.	Capitalized deferred interest and other.....		–	
4.	Accrual of discount.....		–	
5.	Unrealized valuation increase / (decrease).....		11,785,297	8,823,291
6.	Total gain (loss) on disposals.....		201,483	39,962
7.	Deduct amounts received on disposals.....		14,674,878	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).....		204,228,015	204,495,783
12.	Deduct total nonadmitted amounts.....			
13.	Statement value at end of current period (Line 11 minus Line 12).....		204,228,015	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.....		48,530,816	40,392,245
3.	Accrual of discount.....		934,031	1,062,891
4.	Unrealized valuation increase / (decrease).....		21,643,029	23,259,238
5.	Total gain (loss) on disposals.....		5,008,809	4,887,451
6.	Deduct consideration for bonds and stocks disposed of.....		39,072,302	100,085,830
7.	Deduct amortization of premium.....		346,308	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).....		652,127,554	615,429,480
12.	Deduct total nonadmitted amounts.....		1,666,833	1,312,478
13.	Statement value at end of current period (Line 11 minus Line 12).....		650,460,721	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a).....	200,270,648	5,677,143	10,726,458	1,358,079	197,594,533	200,270,648	196,579,412	198,707,888
2. NAIC 2 (a).....	6,836,601		11,464	(1,149,337)	6,845,991	6,836,601	5,675,800	7,419,070
3. NAIC 3 (a).....								
4. NAIC 4 (a).....								
5. NAIC 5 (a).....	10,808		519	(42)	10,961	10,808	10,248	
6. NAIC 6 (a).....								
7. Total Bonds.....	207,118,057	5,677,143	10,738,440	208,700	204,451,485	207,118,057	202,265,460	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.....	207,118,057	5,677,143	10,738,440	208,700	204,451,485	207,118,057	202,265,460	206,126,958

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

SCHEDULE DA - PART 1
Short-Term Investments

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

SCHEDULE DA - VERIFICATION
Short-Term Investments

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	—	
2.	Cost of short-term investments acquired.....	14,704,456	5,214,949
3.	Accrual of discount.....		10,431
4.	Unrealized valuation increase / (decrease).....		
5.	Total gain (loss) on disposals.....		(6,629)
6.	Deduct consideration received on disposals.....		5,218,751
7.	Deduct amortization of premium.....		
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,704,456	—
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	14,704,456	—

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

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	18,811,090	22,771,799
2.	Cost of cash equivalents acquired.....	3,619,441,672	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.....	3,582,935,708	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).....	55,317,053	18,811,090
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	55,317,053	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	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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			197,143		13,721,569	
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated									197,143		13,721,569	XXX
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			(229,817)			0.090
2399999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Mortgage Loans, Unaffiliated									(229,817)			XXX
6099999 – Subtotals, Unaffiliated									(32,674)		13,721,569	XXX
6299999 – Totals									(32,674)		13,721,569	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated																			
994BGP-99-4	Nuveen Real Estate LP	New York		Nuveen Real Estate LP	01/03/2022	08/01/2024	(953,879)	953,879				953,879							
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated							(953,879)	953,879				953,879							
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	09/30/2024	788,793							788,793	788,793				
2399999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans, Unaffiliated							788,793							788,793	788,793				
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	08/19/2024	201,478							201,478	201,478				
000000-00-0	JPM Infrastructure Investments Fund	New York		JPM (JP Morgan)	10/01/2020	09/16/2024	434,589							434,589	434,589				
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated							636,067							636,067	636,067				
6099999 – Subtotals, Unaffiliated							470,981	953,879				953,879		1,424,860	1,424,860				
6299999 – Totals							470,981	953,879				953,879		1,424,860	1,424,860				

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									
91282C-GM-7	UNITED STATES TREASURY		07/30/2024	CastleOak Securities	XXX	28,611	30,000	485	1.A
91282C-JZ-5	UNITED STATES TREASURY		09/26/2024	Various	XXX	3,368,627	3,320,000	4,066	1.A
0109999999 – Bonds: U.S. Governments						3,397,239	3,350,000	4,550	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3140XA-W3-2	FN FM6965 - RMBS		07/29/2024	GREATP00	XXX	398,410	479,921	967	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						398,410	479,921	967	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
29374J-AC-9	EFF 222 A3 - ABS		07/29/2024	MUFG SECURITIES AMERICAS INC	XXX	746,777	750,000	998	Z
341081-GX-9	FLORIDA POWER & LIGHT CO		07/25/2024	CABRERA CAPITAL	XXX	334,869	335,000		1.C FE
58769J-AT-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	SALOMON BROTHERS INC	XXX	799,848	800,000		1.F FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,881,495	1,885,000	998	XXX
2509999997 – Subtotals - Bonds - Part 3						5,677,143	5,714,921	6,515	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						5,677,143	5,714,921	6,515	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
09260B-38-2	BLACKROCK:STR INC OPP I		09/30/2024	Not Available	545,521.650	5,210,311	XXX		
543488-79-5	LOOMIS SAYLES:STR IN N		09/26/2024	Not Available	433,474.780	5,212,720	XXX		
921943-88-2	VANGUARD DEV MKT INST		09/20/2024	Not Available	8,021.770	134,124	XXX		
922040-10-0	VANGUARD INSTL INDX INST		09/27/2024	Not Available	355.540	167,852	XXX		
922042-60-1	VANGUARD EM ST I INST		09/20/2024	Not Available	1,022.650	29,278	XXX		
922908-87-6	VANGUARD S-C ID INST		09/27/2024	Not Available	164.280	18,657	XXX		
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						10,772,942	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						10,772,942	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						10,772,942	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						10,772,942	XXX		XXX
6009999999 – Totals						16,450,085	XXX	6,515	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36179W-ZC-5	G2 MA7939 - RMBS		09/01/2024	Paydown	XXX	116,676	116,676	117,059	117,023		(347)		(347)		116,676		—	—	3,102	03/20/2052	1.A
36225A-VP-2	GN 780622 - RMBS		09/01/2024	Paydown	XXX	112	112	117	113		(1)		(1)		112		—	—	6	08/15/2027	1.A
36225B-C5-5	GN 780992 - RMBS		09/01/2024	Paydown	XXX	215	215	223	216		(1)		(1)		215				11	12/15/2028	1.A
36225B-TZ-1	GN 781468 - RMBS		09/01/2024	Paydown	XXX	203	203	212	208		(5)		(5)		203				9	07/15/2032	1.A
36290R-X2-4	GN 615497 - RMBS		09/01/2024	Paydown	XXX	236	236	230	233		4		4		236		—	—	8	08/15/2033	1.A
36290S-G6-1	G2 616571 - RMBS		09/01/2024	Paydown	XXX	1,080	1,080	1,133	1,099		(19)		(19)		1,080		—	—	47	08/20/2034	1.A
36291L-RS-6	GN 631497 - RMBS		09/01/2024	Paydown	XXX	89	89	89	88		—		—		89				3	06/15/2034	1.A
36295W-D4-6	GN 682423 - RMBS		09/01/2024	Paydown	XXX	776	776	785	785		(8)		(8)		776		—	—	29	05/15/2038	1.A
36297B-RT-0	GN 707098 - RMBS		09/01/2024	Paydown	XXX	42	42	43	44		(1)		(1)		42		—	—	2	01/15/2039	1.A
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS		09/01/2024	Paydown	XXX	190,602	190,602	188,755	188,783		1,819		1,819		190,602				2,767	12/20/2051	1.A
912828-Z9-4	UNITED STATES TREASURY		08/14/2024	CABRERA CAPITAL	XXX	2,085,251	2,340,000	2,002,889	1,801,007		29,752		29,752		2,035,397		49,854	49,854	33,395	02/15/2030	1.A
91282C-BL-4	UNITED STATES TREASURY		07/25/2024	MUTUAL FUND REDEMPTION	XXX	298,294	360,000	288,717			1,485		1,485		290,202		8,092	8,092	1,836	02/15/2031	1.A
0109999999 – Bonds: U.S. Governments						2,693,576	3,010,032	2,600,252	2,109,599		32,677		32,677		2,635,631		57,946	57,946	41,216	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2024	Paydown	XXX														3,069	06/30/2028	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions																			3,069	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		09/01/2024	Paydown	XXX	723	723	723	722		1		1		723				24	07/01/2035	1.A
3128K7-HL-5	FH A46535 - RMBS		09/01/2024	Paydown	XXX	80	80	75	74		5		5		80				3	08/01/2035	1.A
3128LX-CR-9	FH G01880 - RMBS		09/01/2024	Paydown	XXX	7,712	7,712	8,251	8,193	(480)			(480)		7,712				258	08/01/2035	1.A
3128LX-FW-5	FH G01981 - RMBS		09/01/2024	Paydown	XXX	585	585	552	552		32		32		585				18	12/01/2035	1.A
3128M6-G9-3	FH G04424 - RMBS		09/01/2024	Paydown	XXX	277	277	277	277		1		1		277				11	06/01/2038	1.A
3128M6-RG-5	FH G04687 - RMBS		09/01/2024	Paydown	XXX	422	422	425	424	(3)			(3)		422				17	09/01/2038	1.A
3128MJ-CT-5	FH G08081 - RMBS		09/01/2024	Paydown	XXX	551	551	562	559	(8)			(8)		551				23	09/01/2035	1.A
312927-QZ-2	FH A81372 - RMBS		09/01/2024	Paydown	XXX	88	88	87	87		—		—		88		—	—	4	08/01/2038	1.A
31292H-2E-3	FH C01673 - RMBS		09/01/2024	Paydown	XXX	383	383	382	382		1		1		383				12	11/01/2033	1.A
31292H-YT-5	FH C01622 - RMBS		09/01/2024	Paydown	XXX	814	814	786	791		23		23		814		—	—	27	09/01/2033	1.A
31292J-BG-4	FH C01839 - RMBS		09/01/2024	Paydown	XXX	309	309	295	297		11		11		309				10	05/01/2034	1.A
31296J-WJ-1	FH A10649 - RMBS		09/01/2024	Paydown	XXX	1,579	1,579	1,570	1,572		8		8		1,579				58	06/01/2033	1.A
31296Q-NM-8	FH A15796 - RMBS		09/01/2024	Paydown	XXX	45	45	47	46	(1)			(1)		45		—	—	2	11/01/2033	1.A
31296S-M2-9	FH A17577 - RMBS		09/01/2024	Paydown	XXX	825	825	843	834	(9)			(9)		825		—	—	30	01/01/2034	1.A
31296W-5K-9	FH A20850 - RMBS		09/01/2024	Paydown	XXX	83	83	83	83		1		1		83				3	04/01/2034	1.A
31296X-QL-2	FH A21359 - RMBS		09/01/2024	Paydown	XXX	330	330	336	333	(3)			(3)		330				13	04/01/2034	1.A
31297M-H5-0	FH A32052 - RMBS		09/01/2024	Paydown	XXX	655	655	661	658	(3)			(3)		655				24	04/01/2035	1.A
31297T-4H-3	FH A38024 - RMBS		09/01/2024	Paydown	XXX	1,467	1,467	1,416	1,421		46		46		1,467				49	10/01/2035	1.A
31297U-VC-1	FH A38711 - RMBS		09/01/2024	Paydown	XXX	1,097	1,097	1,072	1,078		19		19		1,097				40	02/01/2035	1.A
31307N-TV-6	FH J32364 - RMBS		09/01/2024	Paydown	XXX	42,070	42,070	41,305	41,427		643		643		42,070				699	11/01/2028	1.A
31329M-VA-5	FH ZA4209 - RMBS		09/01/2024	Paydown	XXX	20,691	20,691	19,974	20,003		689		689		20,691				415	04/01/2043	1.A
31329N-GA-0	FH ZA4693 - RMBS		09/01/2024	Paydown	XXX	11,658	11,658	11,561	11,564		95		95		11,658				271	07/01/2046	1.A
3132DN-ZX-4	FH SD1658 - RMBS		09/01/2024	Paydown	XXX	35,483	35,483	29,786	30,176		5,307		5,307		35,483		—	—	307	04/01/2052	1.A
3132DP-PX-0	FH SD2238 - RMBS		09/01/2024	Paydown	XXX	19,031	19,031	18,318	18,360		671		671		19,031				251	02/01/2053	1.A
3132DW-C7-6	FH SD8194 - RMBS		09/01/2024	Paydown	XXX	49,799	49,799	41,924	42,270		7,529		7,529		49,799		—	—	828	02/01/2052	1.A
3132DW-DJ-9	FH SD8205 - RMBS		09/01/2024	Paydown	XXX	48,737	48,737	41,106	41,489		7,247		7,247		48,737		—	—	560	04/01/2052	1.A
3132DW-DZ-3	FH SD8220 - RMBS		09/01/2024	Paydown	XXX	42,136	42,136	35,960	36,022		6,114		6,114		42,136		—	—	848	06/01/2052	1.A
3132DW-E4-1	FH SD8255 - RMBS		09/01/2024	Paydown	XXX	41,627	41,627	36,027			5,600		5,600		41,627		—	—	465	10/01/2052	1.A
3132DW-FE-8	FH SD8265 - RMBS		09/01/2024	Paydown	XXX	20,584	20,584	19,268	19,309		1,275		1,275		20,584		—	—	548	11/01/2052	1.A
3132GF-UJ-4	FH Q02385 - RMBS		09/01/2024	Paydown	XXX	32,748	32,748	34,549	34,391	(1,643)			(1,643)		32,748				1,019	07/01/2041	1.A
3132M7-GG-7	FH Q26799 - RMBS		09/01/2024	Paydown	XXX	3,333	3,333	3,408		(69)			(69)		3,333				86	06/01/2044	1.A
31335A-LZ-9	FH G60344 - RMBS		09/01/2024	Paydown	XXX	8,882	8,882	9,423	9,497	(615)			(615)		8,882		—	—	238	12/01/2045	1.A
31335A-WU-8	FH G60659 - RMBS		09/01/2024	Paydown	XXX	30,180	30,180	31,298	31,538	(1,358)			(1,358)		30,180				719	08/01/2046	1.A
31335A-ZA-9	FH G60737 - RMBS		09/01/2024	Paydown	XXX	2,500	2,500	2,641	2,656	(156)			(156)		2,500				75	08/01/2042	1.A
31335B-2K-1	FH G61678 - RMBS		09/01/2024	Paydown	XXX	12,697	12,697	13,353	13,422	(726)			(726)		12,697				376	10/01/2041	1.A
31335B-A8-9	FH G60931 - RMBS		09/01/2024	Paydown	XXX	18,177	18,177	17,559	17,554		623		623		18,177				360	02/01/2047	1.A
31335B-BE-5	FH G60937 - RMBS		09/01/2024	Paydown	XXX	16,904	16,904	17,735	17,744	(841)			(841)		16,904				436	04/01/2047	1.A
3133B4-ZY-4	FH QD7059 - RMBS		09/01/2024	Paydown	XXX	27,738	27,738	23,174	23,406		4,331		4,331		27,738				584	02/01/2052	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	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3133B7-GB-8	FH QD9194 - RMBS		09/01/2024	Paydown	XXX	9,689	9,689	9,033	9,091		597		597		9,689				194	03/01/2052	1.A
3133KN-NU-3	FH RA6703 - RMBS		09/01/2024	Paydown	XXX	25,587	25,587	24,344	24,380		1,207		1,207		25,587				509	02/01/2052	1.A
3133KP-KX-5	FH RA7510 - RMBS		09/01/2024	Paydown	XXX	60,128	60,128	52,236	52,683		7,445		7,445		60,128				1,330	06/01/2052	1.A
31368H-LV-3	FN 190340 - RMBS		09/01/2024	Paydown	XXX	2,871	2,871	2,731	2,753		118		118		2,871				97	09/01/2033	1.A
31368H-MB-6	FN 190354 - RMBS		09/01/2024	Paydown	XXX	3,347	3,347	3,266	3,277		70		70		3,347				124	12/01/2034	1.A
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		09/01/2024	Paydown	XXX	13,850	13,850	15,089	14,308		(458)		(458)		13,850		—	—	420	02/25/2041	1.A
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		09/01/2024	Paydown	XXX	5,373	5,373	5,890	5,665		(292)		(292)		5,373		—	—	150	10/25/2041	1.A
3136A6-TC-8	FNR 2012-63 MA - CMO/RMBS		09/01/2024	Paydown	XXX	34,601	34,601	37,759	34,912		(310)		(310)		34,601				931	06/25/2040	1.A
3136A8-PS-3	FNR 2012-100 TL - CMO/RMBS		09/01/2024	Paydown	XXX	13,336	13,336	14,817	14,082		(746)		(746)		13,336		—	—	342	04/25/2042	1.A
3136A8-S6-8	FNR 2012-113 AP - CMO/RMBS		09/01/2024	Paydown	XXX	7,025	7,025	7,775	7,213		(188)		(188)		7,025				176	07/25/2041	1.A
3136A8-Z5-2	FNR 2012-113 HA - CMO/RMBS		09/01/2024	Paydown	XXX	22,215	22,215	23,721	22,340		(125)		(125)		22,215		—	—	433	06/25/2041	1.A
3136AB-H3-0	FNR 2013-5 MP - CMO/RMBS		09/01/2024	Paydown	XXX	14,209	14,209	15,497	14,463		(254)		(254)		14,209				330	02/25/2043	1.A
3136AB-JH-7	FNR 2012-144 PD - CMO/RMBS		09/01/2024	Paydown	XXX	46,405	46,405	50,813	48,082		(1,677)		(1,677)		46,405				1,067	04/25/2042	1.A
3136AC-F9-7	FNR 2013-13 MA - CMO/RMBS		09/01/2024	Paydown	XXX	12,271	12,271	13,550	12,961		(690)		(690)		12,271				311	01/25/2043	1.A
3136AD-LC-1	FNR 2013-29 JA - CMO/RMBS		09/01/2024	Paydown	XXX	18,603	18,603	19,985	19,290		(687)		(687)		18,603				446	01/25/2043	1.A
3136AF-6L-3	FNR 2013-90 PD - CMO/RMBS		09/01/2024	Paydown	XXX	7,859	7,859	8,173	7,946		(87)		(87)		7,859		—	—	158	09/25/2042	1.A
3136AF-CX-0	FNR 2013-72 LY - CMO/RMBS		09/01/2024	Paydown	XXX	29,335	29,335	31,095	29,642		(308)		(308)		29,335				668	08/25/2041	1.A
3136AF-TV-6	FNR 2013-73 TK - CMO/RMBS		09/01/2024	Paydown	XXX	20,148	20,148	21,332	20,562		(414)		(414)		20,148				477	09/25/2042	1.A
3136AJ-H2-5	FNR 2014-26 BD - CMO/RMBS		09/01/2024	Paydown	XXX	4,970	4,970	5,210	5,019		(49)		(49)		4,970				110	11/25/2042	1.A
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS		09/01/2024	Paydown	XXX	23,194	23,194	24,419	23,835		(641)		(641)		23,194				542	10/25/2042	1.A
3136AL-FM-8	FNR 2014-61 PG - CMO/RMBS		09/01/2024	Paydown	XXX	2,000	2,000	2,095	2,072		(72)		(72)		2,000		—	—	47	04/25/2044	1.A
3136AN-SN-8	FNR 2015-29 PA - CMO/RMBS		09/01/2024	Paydown	XXX	35,607	35,607	37,254	36,163		(555)		(555)		35,607				683	09/25/2043	1.A
3136AN-WE-3	FNR 2015-27 HA - CMO/RMBS		09/01/2024	Paydown	XXX	16,179	16,179	16,938	16,636		(457)		(457)		16,179				335	03/25/2044	1.A
3136B4-3U-0	FNR 2019-37 LP - CMO/RMBS		09/01/2024	Paydown	XXX	26,655	26,655	26,234	26,234		421		421		26,655				534	07/25/2049	1.A
31371K-R3-7	FN 254406 - RMBS		09/01/2024	Paydown	XXX	144	144	149	146		(2)		(2)		144		—	—	6	08/01/2032	1.A
31371L-6D-6	FN 255668 - RMBS		09/01/2024	Paydown	XXX	3,717	3,717	3,774	3,713		4		4		3,717		—	—	136	03/01/2025	1.A
31371L-SJ-9	FN 255321 - RMBS		07/01/2024	Paydown	XXX	26	26	26	26		—		—		26				1	07/01/2024	1.A
31371L-XW-4	FN 255493 - RMBS		09/01/2024	Paydown	XXX	590	590	604	590		—		—		590				21	11/01/2024	1.A
31371M-AN-7	FN 255713 - RMBS		09/01/2024	Paydown	XXX	787	787	768	781		5		5		787				23	04/01/2025	1.A
31371M-MM-6	FN 256064 - RMBS		09/01/2024	Paydown	XXX	1,733	1,733	1,728	1,727		6		6		1,733				63	01/01/2026	1.A
3137AB-MQ-1	FHR 3880 GA - CMO/RMBS		09/01/2024	Paydown	XXX	4,875	4,875	5,252	4,979		(104)		(104)		4,875				124	12/15/2040	1.A
3137AH-GR-3	FHR 3959 MA - CMO/RMBS		09/01/2024	Paydown	XXX	8,293	8,293	9,268	8,974		(681)		(681)		8,293				254	11/15/2041	1.A
3137AK-BG-5	FHR 3986 M - CMO/RMBS		09/01/2024	Paydown	XXX	6,840	6,840	7,515	6,872		(32)		(32)		6,840				204	09/15/2041	1.A
3137AR-XS-0	FHR 4073 PA - CMO/RMBS		09/01/2024	Paydown	XXX	10,513	10,513	10,802	10,604		(90)		(90)		10,513				293	07/15/2041	1.A
3137AS-CD-4	FHR 4077 MP - CMO/RMBS		09/16/2024	Paydown	XXX	5,831	5,831	6,250	5,839		(9)		(9)		5,831				150	08/15/2040	1.A
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		09/01/2024	Paydown	XXX	63,977	63,977	67,896	64,661		(684)		(684)		63,977				1,311	08/15/2040	1.A
3137AX-GN-7	FHR 4146 PL - CMO/RMBS		09/01/2024	Paydown	XXX	12,365	12,365	13,539	12,851		(486)		(486)		12,365				302	12/15/2041	1.A
3137AY-HU-8	FHR 4162 P - CMO/RMBS		09/01/2024	Paydown	XXX	31,024	31,024	33,196	32,061		(1,037)		(1,037)		31,024				619	02/15/2033	1.A
3137BK-D7-2	FHR 4480 LA - CMO/RMBS		09/01/2024	Paydown	XXX	2,049	2,049	2,160	2,086		(37)		(37)		2,049				50	09/15/2043	1.A
3137BV-CS-3	FHR 4655 BA - CMO/RMBS		09/01/2024	Paydown	XXX	23,735	23,735	25,128	24,337		(602)		(602)		23,735				680	02/15/2044	1.A
3137BX-TX-0	FHR 4684 CA - CMO/RMBS		09/01/2024	Paydown	XXX	16,257	16,257	17,236	16,942		(685)		(685)		16,257		—	—	434	05/15/2045	1.A
3137BY-AM-2	FHR 4680 PH - CMO/RMBS		09/01/2024	Paydown	XXX	29,945	29,945	31,348	30,903		(958)		(958)		29,945		—	—	702	03/15/2046	1.A
3137BY-P9-5	FHR 4692 LH - CMO/RMBS		09/01/2024	Paydown	XXX	50,568	50,568	53,215	52,580		(2,012)		(2,012)		50,568				1,182	05/15/2046	1.A
3137F2-6N-1	FHR 4703 LH - CMO/RMBS		09/01/2024	Paydown	XXX	30,450	30,450	31,872	31,683		(1,233)		(1,233)		30,450				712	07/15/2046	1.A
3137F3-CY-8	FHR 4768 GA - CMO/RMBS		09/01/2024	Paydown	XXX	9,060	9,060	9,063	9,053		7		7		9,060				215	09/15/2045	1.A
3137FP-FX-8	FHR 4924 QE - CMO/RMBS		09/01/2024	Paydown	XXX	44,522	44,522	45,605	45,634		(1,112)		(1,112)		44,522				890	05/25/2049	1.A
31385W-X7-9	FN 555202 - RMBS		09/01/2024	Paydown	XXX	353	353	366	361		(8)		(8)		353				16	01/01/2033	1.A
31385X-EC-7	FN 555531 - RMBS		09/01/2024	Paydown	XXX	2,379	2,379	2,370	2,370		9		9		2,379		—	—	87	06/01/2033	1.A
31385X-Q9-1	FN 555880 - RMBS		09/01/2024	Paydown	XXX	1,934	1,934	1,923	1,924		10		10		1,934				71	11/01/2033	1.A
3138E9-KC-3	FN AK4790 - RMBS		09/01/2024	Paydown	XXX	14,641	14,641	15,666	14,987		(345)		(345)		14,641				293	03/01/2027	1.A
3138EB-Y9-0	FN AK7035 - RMBS		09/01/2024	Paydown	XXX	36,540	36,540	38,381	38,846		(2,307)		(2,307)		36,540				852	05/01/2042	1.A
3138EL-B5-1	FN AL3659 - RMBS		09/01/2024	Paydown	XXX	1,986	1,986	2,035	2,030		(44)		(44)		1,986				46	05/01/2043	1.A
3138ER-NX-4	FN AL9405 - RMBS		09/01/2024	Paydown	XXX	4,763	4,763	5,009	5,110		(347)		(347)		4,763				109	06/01/2044	1.A
3138ER-WT-3	FN AL9657 - RMBS		09/01/2024	Paydown	XXX	14,448	14,448	14,467	14,460		(12)		(12)		14,448				321	01/01/2047	1.A
3138LX-7H-6	FN AO7195 - RMBS		09/01/2024	Paydown	XXX	33,625	33,625	35,558	34,200		(576)		(576)		33,625				695	09/01/2027	1.A
3138W9-TV-2	FN AS0563 - RMBS		09/01/2024	Paydown	XXX	1,556	1,556	1,661	1,723		(166)		(166)		1,556				47	09/01/2043	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	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138WA-N8-6	FN AS1314 - RMBS		09/01/2024	Paydown	XXX	8,496	8,496	9,015	9,121		(625)		(625)		8,496		-	-	229	12/01/2043	1.A
3138WP-GW-8	FN AT2012 - RMBS		09/01/2024	Paydown	XXX	19,698	19,698	21,195	21,231		(1,533)		(1,533)		19,698		-	-	403	04/01/2043	1.A
313921-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		09/01/2024	Paydown	XXX	1,354	1,354	1,444	1,394		(40)		(40)		1,354		-	-	66	12/25/2041	1.A
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		09/01/2024	Paydown	XXX	1,157	1,157	1,231	1,192		(34)		(34)		1,157		-	-	58	11/25/2031	1.A
31396J-2L-8	FHR 3127 CY - CMO/RMBS		09/01/2024	Paydown	XXX	1,834	1,834	1,789	1,826		8		8		1,834		-	-	67	03/15/2026	1.A
31400S-SD-2	FN 696316 - RMBS		09/01/2024	Paydown	XXX	774	774	769	769		5		5		774		-	-	28	03/01/2033	1.A
31401A-L6-2	FN 702449 - RMBS		09/01/2024	Paydown	XXX	158	158	163	164		(6)		(6)		158		-	-	6	06/01/2033	1.A
31401A-MG-9	FN 702459 - RMBS		09/01/2024	Paydown	XXX	3,028	3,028	3,009	3,010		18		18		3,028		-	-	111	06/01/2033	1.A
31401H-3M-2	FN 709204 - RMBS		09/01/2024	Paydown	XXX	227	227	232	230		(3)		(3)		227		-	-	8	07/01/2033	1.A
31402C-4J-8	FN 725425 - RMBS		09/01/2024	Paydown	XXX	825	825	826	825		1		1		825		-	-	31	04/01/2034	1.A
31402C-PL-0	FN 725027 - RMBS		09/01/2024	Paydown	XXX	2,361	2,361	2,264	2,283		78		78		2,361		-	-	79	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS		09/01/2024	Paydown	XXX	3,504	3,504	3,387	3,408		96		96		3,504		-	-	116	03/01/2034	1.A
31402C-VP-4	FN 725222 - RMBS		09/01/2024	Paydown	XXX	736	736	724	727		9		9		736		-	-	27	02/01/2034	1.A
31402Q-6T-3	FN 735382 - RMBS		09/01/2024	Paydown	XXX	3,671	3,671	3,885	3,870	(199)			(199)		3,671		-	-	122	04/01/2035	1.A
31402Q-WA-5	FN 735141 - RMBS		09/01/2024	Paydown	XXX	1,050	1,050	1,041	1,042		8		8		1,050		-	-	39	01/01/2035	1.A
31402Q-Y3-9	FN 735230 - RMBS		09/01/2024	Paydown	XXX	1,133	1,133	1,132	1,131		2		2		1,133		-	-	42	02/01/2035	1.A
31402R-FU-8	FN 735579 - RMBS		09/01/2024	Paydown	XXX	8,963	8,963	9,485	9,413	(451)			(451)		8,963		-	-	300	06/01/2035	1.A
31403C-6L-0	FN 745275 - RMBS		09/01/2024	Paydown	XXX	213	213	206	206		7		7		213		-	-	7	02/01/2036	1.A
31403C-XZ-9	FN 745096 - RMBS		09/01/2024	Paydown	XXX	2,792	2,792	2,781	2,781		11		11		2,792		-	-	103	11/01/2034	1.A
31403D-BD-0	FN 745336 - RMBS		09/01/2024	Paydown	XXX	6,320	6,320	6,795	6,763	(443)			(443)		6,320		-	-	212	03/01/2034	1.A
31403H-J5-0	FN 749184 - RMBS		09/01/2024	Paydown	XXX	218	218	225	222	(3)			(3)		218		-	-	9	10/01/2033	1.A
31403K-JW-4	FN 750977 - RMBS		09/01/2024	Paydown	XXX	106	106	103	103		3		3		106		-	-	3	11/01/2033	1.A
31403R-PE-2	FN 755621 - RMBS		09/01/2024	Paydown	XXX	153	153	156	156	(3)			(3)		153		-	-	6	01/01/2034	1.A
31404B-QV-7	FN 763768 - RMBS		09/01/2024	Paydown	XXX	460	460	471	466	(6)			(6)		460		-	-	17	01/01/2034	1.A
31404H-6Q-7	FN 769579 - RMBS		09/01/2024	Paydown	XXX	107	107	106	106		1		1		107		-	-	4	04/01/2034	1.A
31404J-SC-0	FN 770115 - RMBS		09/01/2024	Paydown	XXX	239	239	239	239		-		-		239		-	-	8	03/01/2034	1.A
31404P-2L-4	FN 774879 - RMBS		09/01/2024	Paydown	XXX	838	838	824	827		11		11		838		-	-	31	04/01/2034	1.A
31404X-SN-5	FN 781825 - RMBS		09/01/2024	Paydown	XXX	883	883	863	869		15		15		883		-	-	32	12/01/2034	1.A
31405P-NR-7	FN 795200 - RMBS		09/01/2024	Paydown	XXX	356	356	362	361	(5)			(5)		356		-	-	13	10/01/2034	1.A
31405Q-RE-0	FN 796185 - RMBS		09/01/2024	Paydown	XXX	114	114	115	115	(1)			(1)		114		-	-	4	11/01/2034	1.A
31405Q-UH-9	FN 796284 - RMBS		09/01/2024	Paydown	XXX	519	519	505	502		17		17		519		-	-	17	12/01/2034	1.A
31405Q-WF-1	FN 796346 - RMBS		09/01/2024	Paydown	XXX	435	435	424	427		8		8		435		-	-	16	10/01/2034	1.A
31405R-AM-8	FN 796612 - RMBS		09/01/2024	Paydown	XXX	82	82	84	84	(1)			(1)		82		-	-	3	10/01/2034	1.A
31405S-CP-7	FN 797578 - RMBS		09/01/2024	Paydown	XXX	839	839	834	833		6		6		839		-	-	34	06/01/2035	1.A
31406A-MA-7	FN 804153 - RMBS		09/01/2024	Paydown	XXX	1,228	1,228	1,244	1,238	(10)			(10)		1,228		-	-	45	12/01/2034	1.A
31406E-WL-4	FN 808051 - RMBS		09/01/2024	Paydown	XXX	180	180	174	174		6		6		180		-	-	5	02/01/2035	1.A
31406E-Z7-2	FN 808166 - RMBS		09/01/2024	Paydown	XXX	13,124	13,124	13,189	13,154	(30)			(30)		13,124		-	-	538	03/01/2035	1.A
31406N-C6-9	FN 814693 - RMBS		09/01/2024	Paydown	XXX	306	306	301	302		4		4		306		-	-	11	04/01/2035	1.A
31407M-Z4-0	FN 835163 - RMBS		09/01/2024	Paydown	XXX	3,829	3,829	3,751	3,773		57		57		3,829		-	-	140	08/01/2035	1.A
31407X-VS-7	FN 844025 - RMBS		09/01/2024	Paydown	XXX	98	98	99	99		(1)		(1)		98		-	-	4	11/01/2035	1.A
31409A-HN-2	FN 865237 - RMBS		09/01/2024	Paydown	XXX	4,279	4,279	4,353	4,317	(38)			(38)		4,279		-	-	208	02/01/2036	1.A
31409X-SS-9	FN 881729 - RMBS		09/01/2024	Paydown	XXX	357	357	363	363		(6)		(6)		357		-	-	16	03/01/2036	1.A
3140EU-4H-9	FN BC0823 - RMBS		09/01/2024	Paydown	XXX	25,167	25,167	25,447	25,757	(590)			(590)		25,167		-	-	595	04/01/2046	1.A
3140EU-KP-3	FN BC0301 - RMBS		09/01/2024	Paydown	XXX	14,703	14,703	15,111	15,239	(536)			(536)		14,703		-	-	402	03/01/2046	1.A
3140F0-JG-0	FN BC4762 - RMBS		09/01/2024	Paydown	XXX	15,367	15,367	17,031	17,092	(1,726)			(1,726)		15,367		-	-	345	10/01/2046	1.A
3140FX-GJ-5	FN BF0200 - RMBS		09/01/2024	Paydown	XXX	10,177	10,177	10,654	10,555	(377)			(377)		10,177		-	-	244	11/01/2051	1.A
3140FX-L7-5	FN BF0349 - RMBS		09/01/2024	Paydown	XXX	17,437	17,437	18,473	18,546	(1,109)			(1,109)		17,437		-	-	523	11/01/2041	1.A
3140FX-MC-3	FN BF0354 - RMBS		09/01/2024	Paydown	XXX	3,953	3,953	4,195	4,195	(160)			(160)		3,953		-	-	94	01/01/2053	1.A
3140FX-ME-9	FN BF0356 - RMBS		09/01/2024	Paydown	XXX	25,761	25,761	27,818	27,096	(1,335)			(1,335)		25,761		-	-	699	11/01/2051	1.A
3140GW-GD-9	FN BH7395 - RMBS		09/01/2024	Paydown	XXX	10,062	10,062	10,064	10,069	(6)			(6)		10,062		-	-	237	08/01/2047	1.A
3140J5-6M-6	FN BM1775 - RMBS		09/01/2024	Paydown	XXX	15,177	15,176	15,935	16,063	(886)			(886)		15,176		-	-	492	07/01/2047	1.A
3140J5-6Z-7	FN BM1787 - RMBS		09/01/2024	Paydown	XXX	36,521	36,521	37,622	37,929	(1,409)			(1,409)		36,521		-	-	1,022	09/01/2047	1.A
3140J8-A7-8	FN BM3629 - RMBS		09/01/2024	Paydown	XXX	63,840	63,840	63,860	63,848	(8)			(8)		63,840		-	-	1,494	03/01/2048	1.A
3140J9-C8-2	FN BM4594 - RMBS		09/01/2024	Paydown	XXX	3,433	3,433	3,438	3,439	(7)			(7)		3,433		-	-	79	10/01/2047	1.A
3140J9-FU-0	FN BM4678 - RMBS		09/01/2024	Paydown	XXX	23,911	23,911	24,038	24,088	(178)			(178)		23,911		-	-	613	11/01/2048	1.A
3140J9-KQ-3	FN BM4802 - RMBS		09/01/2024	Paydown	XXX	10,555	10,555	10,875	10,898	(344)			(344)		10,555		-	-	279	12/01/2045	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	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140MN-PC-4	FN BV8518 - RMBS		09/01/2024	Paydown	XXX	68,960	68,960	64,321	64,599		4,360		4,360		68,960				1,411	05/01/2052	1.A
3140Q8-AH-8	FN CA0907 - RMBS		09/01/2024	Paydown	XXX	107,529	107,529	107,756	107,699		(169)		(169)		107,529				2,603	12/01/2047	1.A
3140Q8-WW-1	FN CA1560 - RMBS		09/01/2024	Paydown	XXX	18,411	18,411	19,279	19,366		(954)		(954)		18,411				544	04/01/2048	1.A
3140Q8-WZ-4	FN CA1563 - RMBS		09/01/2024	Paydown	XXX	1,174	1,174	1,210	1,239		(65)		(65)		1,174		-	-	35	04/01/2048	1.A
3140QF-S9-1	FN CA7743 - RMBS		09/01/2024	Paydown	XXX	42,856	42,856	35,838	36,138		6,718		6,718		42,856				353	11/01/2050	1.A
3140QK-QJ-0	FN CB0456 - RMBS		09/01/2024	Paydown	XXX	21,112	21,112	17,055			4,058		4,058		21,112		-	-	165	05/01/2051	1.A
3140QM-KK-9	FN CB2097 - RMBS		09/01/2024	Paydown	XXX	32,928	32,928	28,390	28,561		4,367		4,367		32,928				645	11/01/2051	1.A
3140QN-6W-7	FN CB3584 - RMBS		09/01/2024	Paydown	XXX	20,205	20,205	17,222	17,384		2,821		2,821		20,205				211	05/01/2052	1.A
3140QQ-NX-9	FN CB4905 - RMBS		09/01/2024	Paydown	XXX	52,002	52,002	52,035			(33)		(33)		52,002		-	-	753	10/01/2052	1.A
3140QQ-QL-2	FN CB4958 - RMBS		09/01/2024	Paydown	XXX	15,848	15,848	14,432	13,028		1,335		1,335		15,848				212	10/01/2052	1.A
3140QS-3Q-2	FN CB7106 - RMBS		09/01/2024	Paydown	XXX	52,318	52,318	51,885			433		433		52,318				620	09/01/2053	1.A
3140X5-RL-9	FN FM2290 - RMBS		09/01/2024	Paydown	XXX	12,973	12,973	13,707	13,921		(949)		(949)		12,973		-	-	303	07/01/2047	1.A
3140X6-RR-4	FN FM3195 - RMBS		09/01/2024	Paydown	XXX	27,839	27,839	27,970	27,967		(128)		(128)		27,839				652	11/01/2051	1.A
3140X7-EZ-8	FN FM3751 - RMBS		09/01/2024	Paydown	XXX	84,242	84,242	87,998	88,012		(3,770)		(3,770)		84,242				1,367	08/01/2043	1.A
3140X8-ZZ-9	FN FM5291 - RMBS		09/01/2024	Paydown	XXX	43,251	43,251	46,981	46,909		(3,658)		(3,658)		43,251				863	07/01/2046	1.A
3140X8-ZG-5	FN FM5242 - RMBS		09/01/2024	Paydown	XXX	55,520	55,520	57,967	58,106		(2,586)		(2,586)		55,520				939	12/01/2047	1.A
3140XA-W3-2	FN FM6965 - RMBS		09/01/2024	Paydown	XXX	72,677	72,678	60,537	52,122		11,537		11,537		72,678		-	-	615	04/01/2051	1.A
3140XF-ST-9	FN FS0529 - RMBS		09/01/2024	Paydown	XXX	15,510	15,510	15,490	15,483		27		27		15,510				310	02/01/2052	1.A
3140XG-ZV-4	FN FS1655 - RMBS		09/01/2024	Paydown	XXX	14,556	14,556	14,499	14,500		56		56		14,556				393	04/01/2052	1.A
3140XH-CP-0	FN FS1877 - RMBS		09/01/2024	Paydown	XXX	54,142	54,142	46,105	46,493		7,649		7,649		54,142				1,106	05/01/2052	1.A
3140XJ-QK-2	FN FS3157 - RMBS		09/01/2024	Paydown	XXX	49,616	49,616	46,825	46,929		2,687		2,687		49,616				1,476	11/01/2052	1.A
3140XN-TL-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2024	Paydown	XXX	27,387	27,387	19,817			7,570		7,570		27,387		-	-	136	04/01/2052	1.A
3140XP-LN-7	FN FS7532 - RMBS		09/01/2024	Paydown	XXX	57,095	57,095	56,516			579		579		57,095				774	03/01/2054	1.A
31410F-T6-2	FN 888073 - RMBS		09/01/2024	Paydown	XXX	5,689	5,689	5,635	5,641		47		47		5,689				213	02/01/2035	1.A
31410F-YS-8	FN 888221 - RMBS		09/01/2024	Paydown	XXX	186	186	183	183		2		2		186		-	-	7	03/01/2037	1.A
31410L-VD-1	FN 890812 - RMBS		09/01/2024	Paydown	XXX	40,503	40,503	41,118	41,288		(785)		(785)		40,503				927	01/01/2047	1.A
31410L-WR-9	FN 890856 - RMBS		09/01/2024	Paydown	XXX	20,128	20,128	21,155	21,131		(1,003)		(1,003)		20,128				471	01/01/2047	1.A
31410P-WX-7	FN 893562 - RMBS		09/01/2024	Paydown	XXX	453	453	461	456		(3)		(3)		453		-	-	20	09/01/2036	1.A
31410W-M6-2	FN 899581 - RMBS		09/01/2024	Paydown	XXX	774	774	770			4		4		774				31	07/01/2037	1.A
31411B-BU-6	FN 902851 - RMBS		09/01/2024	Paydown	XXX	188	188	192	191		(3)		(3)		188		-	-	8	12/01/2036	1.A
31412A-E6-7	FN 919157 - RMBS		09/01/2024	Paydown	XXX	100	100	101	101		(1)		(1)		100				4	04/01/2037	1.A
31415B-JT-7	FN 981874 - RMBS		09/01/2024	Paydown	XXX	202	202	205			(3)		(3)		202		-	-	8	07/01/2038	1.A
31415R-UX-0	FN 987198 - RMBS		09/01/2024	Paydown	XXX	976	976	991	988		(12)		(12)		976		-	-	39	07/01/2038	1.A
31418A-TR-9	FN MA1459 - RMBS		09/01/2024	Paydown	XXX	46,333	46,333	48,570	48,182		(1,849)		(1,849)		46,333				929	06/01/2033	1.A
31418D-GY-2	FN MA3814 - RMBS		09/01/2024	Paydown	XXX	24,458	24,458	23,904	23,934		524		524		24,458				571	10/01/2039	1.A
31418D-JR-4	FN MA3871 - RMBS		09/01/2024	Paydown	XXX	6,604	6,604	6,708	6,775		(170)		(170)		6,604		-	-	133	12/01/2049	1.A
31418E-BS-8	FN MA4548 - RMBS		09/01/2024	Paydown	XXX	31,816	31,816	26,924	27,107		4,708		4,708		31,816				529	02/01/2052	1.A
31418E-D5-6	FN MA4623 - RMBS		09/01/2024	Paydown	XXX	49,407	49,408	41,217	41,683		7,725		7,725		49,408		-	-	827	06/01/2052	1.A
31418E-HG-8	FN MA4730 - RMBS		09/01/2024	Paydown	XXX	51,010	51,010	42,554			8,457		8,457		51,010		-	-	494	09/01/2052	1.A
31418E-J5-0	FN MA4783 - RMBS		09/01/2024	Paydown	XXX	42,361	42,361	40,190	40,305		2,056		2,056		42,361				569	10/01/2052	1.A
31418E-KS-8	FN MA4804 - RMBS		09/01/2024	Paydown	XXX	26,502	26,502	24,063	24,222		2,280		2,280		26,502				347	11/01/2052	1.A
31418M-WR-9	FN AD0655 - RMBS		09/01/2024	Paydown	XXX	1,595	1,595	1,676	1,671		(76)		(76)		1,595				46	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.						3,098,529	3,098,528	3,045,070	2,737,414		74,724		74,724		3,098,528		-	-	64,028	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
00774M-AM-7	AERCAP IRELAND CAPITAL DAC	C	08/14/2024	Maturity @ 100.00	XXX	1,150,000	1,150,000	1,146,021	1,149,483		517		517		1,150,000				33,063	08/14/2024	Z
05948X-TL-5	BOAMS 2003-H 3A1 - CMO/RMBS		09/01/2024	Paydown	XXX	977	977	955			4		4		977		-	-	36	09/25/2033	1.A FM
06541W-AW-2	BANK 2017-BNK5 A4 - CMBS		09/01/2024	Paydown	XXX	2,163	2,163	2,184	2,169		(6)		(6)		2,163				51	06/17/2060	1.A
06759F-AB-2	BABSN 2015-H AR - CDO	C	07/22/2024	Paydown	XXX	260,296	260,296	255,871	263,836		(3,540)		(3,540)		260,296				13,580	10/21/2030	1.A FE
09628J-AL-5	BLUEM 2015-3 A1R - CDO	D	07/22/2024	Paydown	XXX	147,783	147,783	144,458	149,934		(2,151)		(2,151)		147,783				7,495	04/21/2031	1.A FE
126650-BP-4	CVSPAS 06 CRT - CMBS		09/10/2024	Paydown	XXX	7,916	7,916	7,916	7,916						7,916				319	12/10/2028	2.B FE
17307G-FQ-6	CMLTI 2004-NCM1 1A2 - CMO/RMBS		09/01/2024	Paydown	XXX	3,548	3,548	3,654	3,606		(58)		(58)		3,548				161	07/25/2034	2.B FM
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS		09/01/2024	Paydown	XXX	519	519	535	427	95	(4)		91		519				22	08/25/2034	5.C FM
17323C-AF-4	CGCMT 2015-GC27 AAB - CMBS		07/12/2024	Paydown	XXX	16,116	16,116	16,599	16,129		(13)		(13)		16,116		-	-	277	02/12/2048	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	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
294751-EY-4	EQABS 2004-3 AV2 - RMBS	C	09/25/2024	Paydown	XXX	2,291	2,291	2,294	2,292	-			-		2,291		-	-	44	07/25/2034	1.A FM	
36260J-AC-1	GSMS 2019-GC39 A3 - CMBS		08/01/2024	Paydown	XXX	165,161	165,161	166,808	165,936	(775)			(775)		165,161				1,365	05/10/2052	1.A	
36321J-AE-4	GALXY XXVIII A2 - CDO		07/15/2024	Paydown	XXX	176,574	176,574	173,925	179,765	(3,191)			(3,191)		176,574				9,249	07/15/2031	1.Z	
46643G-AD-2	JPMBB 2014-C24 A41 - CMBS		09/17/2024	Paydown	XXX	1,442,447	1,442,447	1,456,864	1,441,801	645			645		1,442,447				30,618	11/18/2047	1.A	
46643T-BA-9	JPMBB 2014-C26 A3 - CMBS		09/17/2024	Paydown	XXX	1,512,526	1,512,526	1,527,650	1,510,505	2,164			2,164		1,512,526				36,747	01/17/2048	1.A	
46644Y-AW-0	JPMBB 2015-C31 ASB - CMBS		09/01/2024	Paydown	XXX	86,030	86,030	88,611	86,135	(105)			(105)		86,030				2,026	08/17/2048	1.A	
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		09/01/2024	Paydown	XXX	1,987	1,987	2,081	2,047	(59)			(59)		1,987				78	04/25/2034	1.A FM	
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		09/01/2024	Paydown	XXX	126	126	133	128	(2)			(2)		126		-	-	6	04/25/2034	1.A FM	
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		09/01/2024	Paydown	XXX	2,608	2,608	2,718	2,654	(46)			(46)		2,608				101	06/25/2034	1.A FM	
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		09/01/2024	Paydown	XXX	641	641	657	641	-			-		641		-	-	30	06/25/2034	1.A FM	
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		09/01/2024	Paydown	XXX	5,437	5,437	5,462	5,500	(63)			(63)		5,437		-	-	194	12/25/2034	1.A FM	
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		08/16/2024	Paydown	XXX	14,787	14,787	15,231	14,792	(4)			(4)		14,787				280	02/18/2048	1.A	
65538P-AD-0	NAA 2007-1 1A3 - RMBS		09/01/2024	Paydown	XXX	1,800	1,800	1,800	1,731	69			69		1,800				57	03/25/2047	1.A FM	
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS	09/01/2024	Paydown	XXX	2,548	2,548	2,634	2,596	(48)			(48)		2,548		-	-	112	08/25/2034	1.A FM		
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						5,004,281	5,004,281	5,025,060	5,010,996	95	(6,667)		(6,572)		5,004,281		-	-	135,908	XXX	XXX	
2509999997 - Subtotals - Bonds - Part 4						10,796,386	11,112,841	10,670,381	9,858,009	95	100,733		100,828		10,738,440		57,946	57,946	244,221	XXX	XXX	
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																						
2509999999 - Subtotals - Bonds						10,796,386	11,112,841	10,670,381	9,858,009	95	100,733		100,828		10,738,440		57,946	57,946	244,221	XXX	XXX	
Common Stocks: Mutual Funds Designations Not Assigned by the SVO																						
922040-10-0	VANGUARD INSTL INDX INST		08/01/2024	Not Available	22,297.040	10,000,000	XXX	3,692,749	8,689,706	(5,090,073)			(5,090,073)		3,692,749		6,307,251	6,307,251	66,904	XXX		
5329999999 - Common Stocks: Mutual Funds Designations Not Assigned by the SVO						10,000,000	XXX	3,692,749	8,689,706	(5,090,073)			(5,090,073)		3,692,749		6,307,251	6,307,251	66,904	XXX	XXX	
5989999997 - Subtotals - Common Stocks - Part 4						10,000,000	XXX	3,692,749	8,689,706	(5,090,073)			(5,090,073)		3,692,749		6,307,251	6,307,251	66,904	XXX	XXX	
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																						
5989999999 - Subtotals Common Stocks						10,000,000	XXX	3,692,749	8,689,706	(5,090,073)			(5,090,073)		3,692,749		6,307,251	6,307,251	66,904	XXX	XXX	
5999999999 - Subtotals Preferred and Common Stocks						10,000,000	XXX	3,692,749	8,689,706	(5,090,073)			(5,090,073)		3,692,749		6,307,251	6,307,251	66,904	XXX	XXX	
6009999999 - Totals						20,796,386	XXX	14,363,130	18,547,716	(5,089,978)	100,733		(4,989,245)		14,431,189		6,365,197	6,365,197	311,125	XXX	XXX	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH
Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
Bank of America –					(55,939,548)	(1,237,268)	4,449,814	XXX
Federal Home Loan Bank –					2,908,468	2,760,633	2,719,668	XXX
Northern Trust –								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					(53,031,080)	1,523,365	7,169,482	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					(53,031,080)	1,523,365	7,169,482	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total					(53,031,080)	1,523,365	7,169,482	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								
31846V-54-2	FIRST AMER:TRS OBG Z	SD	09/04/2024	4.720	XXX	61,909	253	185
665279-87-3	NORTHERN INST:TREAS PRM .....	.....	09/30/2024	4.740	XXX	3,719,483	28,694	16,984
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						3,781,392	28,947	17,169
All Other Money Market Mutual Funds								
25160K-20-7	DWS GVT MM SRS INST .....	.....	09/30/2024	4.840	XXX	47,520,776 .....	.....	68,370
31607A-70-3	FIDELITY IMM:GOVT INSTL .....	.....	09/30/2024	4.840	XXX	4,014,886 .....	.....	100,328
8309999999 – All Other Money Market Mutual Funds						51,535,661 .....	.....	168,699
8609999999 – Total Cash Equivalents						55,317,053	28,947	185,868