



HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2023
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
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
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
Internet Website Address WWW.HPHC.ORG
Statutory Statement Contact RUCHI JAISWAL 617-610-4653
RUCHI.JAISWAL@POINT32HEALTH.ORG 617-972-9067

OFFICERS

CAIN-ATEN HAYES, PRESIDENT AND CEO TERESA (TISA) KRAMER HUGHES, CLERK/SECRETARY
ROLAND CHARLES PRICE, TREASURER
ROBERT SCOTT WALKER#, CHIEF FINANCIAL OFFICER EILEEN O'SHEA AUEN, CHAIR
GREG ALLEN SHELL, SR, VICE CHAIR

OTHER

DIRECTORS OR TRUSTEES

CAIN-ATEN HAYES EILEEN O'SHEA AUEN
MICHAEL JOSEPH MCCOLGAN MYECHIA MINTER-JORDAN, M.D.
JOYCE ANNE MURPHY BERTRAM LEE SCOTT
RAYMOND PAWLICKI MICHAEL JOSEPH SHEA
GREG ALLEN SHELL, SR. IRINA SIMMONS
GREGORY DAVISON TRANTER HEDWIG VEITH WHITNEY, ESQ.
TODD WESLEY WHITBECK PETER LAWRENCE SLAVIN, MD

State of MASSACHUSETTS
County of NORFOLK SS

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

DocuSigned by: Mark Porter x
DocuSigned by: Robert Scott Walker x
MARK OTIS PORTER ROBERT SCOTT WALKER
TREASURER (effective 10/12/2023) CHIEF FINANCIAL OFFICER

Subscribed and sworn to before me
this 15th day of
NOVEMBER, 2023

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

x Denjada Memoci



DENJADA MEMOCI
NOTARY PUBLIC
Commonwealth of Massachusetts
My Commission Expires
September 8, 2028

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.....	209,793,258		209,793,258	219,980,832
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....	424,040,719	1,054,423	422,986,296	425,210,832
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).....	19,232,749		19,232,749	20,257,912
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 147,856,728), cash equivalents (\$ 65,444,270) and short-term investments (\$ 0).....	213,300,999		213,300,999	14,471,168
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....	202,016,949		202,016,949	197,536,829
9. Receivables for securities.....	990,168		990,168	
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).....	1,069,777,689	1,054,423	1,068,723,266	877,860,420
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	1,983,894		1,983,894	691,137
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	23,190,184	812,602	22,377,582	13,311,673
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$ 61,687,052).....	61,687,052		61,687,052	26,362,858
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,138,659		13,138,659	17,859,186
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.....	1,718,245	1,638,840	79,405	42,723,512
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.....	53,071,752	50,449,148	2,622,604	3,709,080
21. Furniture and equipment, including health care delivery assets (\$).....	6,563,436	6,563,436	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	22,492,052		22,492,052	24,321,073
24. Health care (\$ 54,180,691) and other amounts receivable.....	76,133,768	5,823,084	70,310,684	86,683,857
25. Aggregate write-ins for other-than-invested assets.....	27,461,672	21,974,181	5,487,491	6,093,407
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	1,357,218,403	88,315,714	1,268,902,689	1,099,616,203
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	1,357,218,403	88,315,714	1,268,902,689	1,099,616,203
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.....	27,461,672	21,974,181	5,487,491	6,093,407
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).....	27,461,672	21,974,181	5,487,491	6,093,407

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	143,243,793		143,243,793	136,818,880
2. Accrued medical incentive pool and bonus amounts	43,105,326		43,105,326	27,186,411
3. Unpaid claims adjustment expenses	3,260,056		3,260,056	2,936,753
4. Aggregate health policy reserves, including the liability of \$783,000 for medical loss ratio rebate per the Public Health Service Act	8,001,374		8,001,374	11,895,253
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	47,383,921		47,383,921	30,583,576
9. General expenses due or accrued	83,104,228		83,104,228	62,983,312
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	77,736		77,736	374,863
12. Amounts withheld or retained for the account of others	63,538		63,538	66,436
13. Remittances and items not allocated				
14. Borrowed money (including \$(5,495,000) current) and interest thereon \$32,792 (including \$32,792 current)	40,032,792		40,032,792	40,109,878
15. Amounts due to parent, subsidiaries and affiliates	128,823,884		128,823,884	56,770,452
16. Derivatives				
17. Payable for securities	628,577		628,577	80,007
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	106,565,540		106,565,540	85,129,842
23. Aggregate write-ins for other liabilities (including \$ current)	12,148,839		12,148,839	10,998,886
24. Total liabilities (Lines 1 to 23)	616,439,604		616,439,604	465,934,549
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	105,000,000	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	547,463,085	528,681,654
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	652,463,085	633,681,654
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,268,902,689	1,099,616,203
Details of Write-Ins				
2301. ACCRUED LONG TERM EXPENSE	11,035,824		11,035,824	10,168,861
2302. DEFERRED RENT	1,023,322		1,023,322	740,332
2303. SECURITY DEPOSITS	89,693		89,693	89,693
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	12,148,839		12,148,839	10,998,886
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	2,140,232	2,094,836	2,643,165
2. Net premium income (including \$ non-health premium income)	XXX	1,492,712,001	1,269,019,294	1,700,964,666
3. Change in unearned premium reserves and reserve for rate credits	XXX	(2,242,177)	5,624,370	6,450,892
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	1,490,469,824	1,274,643,664	1,707,415,558
Hospital and Medical:				
9. Hospital/medical benefits		933,079,950	811,297,668	1,100,691,028
10. Other professional services		61,902,756	54,150,133	72,048,912
11. Outside referrals		23,572,845	26,346,015	34,069,876
12. Emergency room and out-of-area		17,128,964	15,996,615	21,687,058
13. Prescription drugs		221,217,693	169,528,266	228,544,496
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts		32,049,204	37,643,869	41,704,009
16. Subtotal (Lines 9 to 15)		1,288,951,412	1,114,962,566	1,498,745,379
Less:				
17. Net reinsurance recoveries		20,216,141	22,775,449	40,803,737
18. Total hospital and medical (Lines 16 minus 17)		1,268,735,271	1,092,187,117	1,457,941,642
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$30,150,611 cost containment expenses		43,600,600	41,541,225	62,772,920
21. General administrative expenses		215,661,105	155,007,589	232,418,970
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)		1,527,996,976	1,288,735,931	1,753,133,532
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(37,527,152)	(14,092,267)	(45,717,974)
25. Net investment income earned		13,429,362	11,648,464	22,468,998
26. Net realized capital gains (losses) less capital gains tax of \$		3,932,506	4,269,118	(32,943)
27. Net investment gains (losses) (Lines 25 plus 26)		17,361,868	15,917,582	22,436,055
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		(3,298,382)	(2,338,144)	(9,422,770)
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	(23,463,666)	(512,829)	(32,704,689)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	(23,463,666)	(512,829)	(32,704,689)
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.				
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)				
2901. MISCELLANEOUS & OTHER INCOME/(EXPENSE)		(3,298,382)	(2,338,144)	(9,422,770)
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)		(3,298,382)	(2,338,144)	(9,422,770)

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

	1	2	3
CAPITAL & SURPLUS ACCOUNT	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	633,681,654	710,988,490	710,988,491
34. Net income or (loss) from Line 32.....	(23,463,666)	(512,829)	(32,704,689)
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	39,691,155	(61,706,834)	(86,011,413)
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	2,553,943	8,402,751	5,549,088
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.....	-	-	35,000,000
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.....			860,177
48. Net change in capital and surplus (Lines 34 to 47).....	18,781,432	(53,816,912)	(77,306,837)
49. Capital and surplus end of reporting period (Line 33 plus 48).....	652,463,086	657,171,578	633,681,654
Details of Write-Ins			
4701. CHANGE IN NET PRIOR SERVICE COSTS AND RECOGNIZED GAIN/LOSS FOR POSTRETIREMENT MEDICAL PLAN.....			860,177
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).....			860,177

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.....	1,458,010,303	1,256,390,620	1,687,500,296
2. Net investment income.....	12,704,639	13,589,054	25,115,703
3. Miscellaneous income.....	17,860,874	27,214,196	5,807,202
4. Total (Lines 1 to 3).....	1,488,575,816	1,297,193,870	1,718,423,201
5. Benefit and loss related payments.....	1,235,383,785	1,129,617,815	1,521,146,927
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	175,669,011	231,962,174	349,521,195
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).....	1,411,052,796	1,361,579,989	1,870,668,122
11. Net cash from operations (Line 4 minus Line 10).....	77,523,020	(64,386,119)	(152,244,921)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	40,480,759	130,140,358	190,692,695
12.2 Stocks.....	50,198,134	14,846,933	15,530,672
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....	2,508,454	4,815,007	6,671,283
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(6,629)		
12.7 Miscellaneous proceeds.....	548,570	2,325,984	54,198
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	93,729,288	152,128,282	212,948,848
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	37,120,949	138,513,778	181,250,840
13.2 Stocks.....	2,984,900	36,581,103	43,496,855
13.3 Mortgage loans.....			
13.4 Real estate.....	21,805	553,748	1,618,699
13.5 Other invested assets.....	900,804	31,164,764	31,170,543
13.6 Miscellaneous applications.....	990,168	4,583,195	–
13.7 Total investments acquired (Lines 13.1 to 13.6).....	42,018,626	211,396,589	257,536,938
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).....	51,710,662	(59,268,307)	(44,588,090)
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.....	–	–	35,000,000
16.3 Borrowed funds.....	(77,086)	94,722	101,811
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	69,673,235	72,245,684	71,911,400
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	69,596,149	72,340,406	107,013,211
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).....	198,829,830	(51,314,019)	(89,819,800)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	14,471,168	104,290,968	104,290,968
19.2 End of period (Line 18 plus Line 19.1).....	213,300,999	52,976,949	14,471,168
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. 2021 CAPITAL CONTRIBUTION FROM POINT32HEALTH SETTLED IN 2022.....			20,000,000
20.0002. NON CASH CAPITAL CONTRIBUTION TO HARVARD PILGRIM HEATH CARE OF NEW ENGLAND, INC.....			25,000,000

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health	14 Other Non- Health
		2 Individual	3 Group											
Total Members at end of:														
1. Prior Year.....	215,740	35,864	179,876											
2. First Quarter.....	223,637	37,970	185,667											
3. Second Quarter.....	248,300	45,318	202,982											
4. Third Quarter.....	740,564	134,391	606,173											
5. Current Year.....														
6. Current Year Member Months.....	2,140,232	405,492	1,734,740											
Total Member Ambulatory Encounters for Period:														
7. Physician.....	694,516	138,523	555,993											
8. Non-Physician.....	903,207	182,045	721,162											
9. Total.....	1,597,723	320,568	1,277,155											
10. Hospital Patient Days Incurred.....	40,228	8,019	32,209											
11. Number of Inpatient Admissions.....	7,975	1,559	6,416											
12. Health Premiums Written (a).....	1,492,711,985	231,317,019	1,262,389,460					(994,494)						
13. Life Premiums Direct.....														
14. Property/Casualty Premiums Written.....														
15. Health Premiums Earned.....	1,490,469,808	231,317,019	1,260,147,283					(994,494)						
16. Property/Casualty Premiums Earned.....														
17. Amount Paid for Provision of Health Care Services.....	1,258,073,666	209,462,443	1,050,130,639					(1,519,416)						
18. Amount Incurred for Provision of Health Care Services.....	1,288,951,412	214,447,392	1,073,478,876					1,025,144						

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$(994,494)

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

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0399999 – Aggregate accounts not individually listed-covered.....	20,237,765	1,116,165	342,384	1,114,970	4,009,196	26,820,480
0499999 – Subtotals.....	20,237,765	1,116,165	342,384	1,114,970	4,009,196	26,820,480
0599999 – Unreported claims and other claim reserves.....						113,501,384
0699999 – Total amounts withheld.....						2,921,929
0799999 – Total claims unpaid.....						143,243,793
0899999 – Accrued medical incentive pool and bonus amounts.....						43,105,326

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.....	8,292,670	208,123,394	1,936,738	24,951,817	10,229,408	28,680,584
2. Comprehensive (hospital and medical) group.....	32,217,945	968,360,353	8,549,211	107,665,856	40,767,156	107,627,207
3. Medicare Supplement.....						
4. Dental only.....						
5. Vision only.....						
6. Federal Employees Health Benefits Plan.....						
7. Title XVIII – Medicare.....	(1,517,909)	(1,507)	140,170	1	(1,377,739)	511,089
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).....	38,992,706	1,176,482,240	10,626,119	132,617,674	49,618,825	136,818,880
14. Health care receivables (a).....	(1,057,986)	57,209,593			(1,057,986)	66,290,905
15. Other non-health.....						
16. Medical incentive pools and bonus amounts.....	7,977,841	12,799,358	17,233,173	25,872,153	25,211,014	27,186,410
17. Totals (Lines 13-14+15+16).....	48,028,533	1,132,072,005	27,859,292	158,489,827	75,887,825	97,714,385

(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 #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (23,463,666)	\$ (32,704,689)
(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>\$ (23,463,666)</u>	<u>\$ (32,704,689)</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 652,463,085	\$ 633,681,654
(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>\$ 652,463,085</u>	<u>\$ 633,681,654</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 - 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

Notes to the Financial Statements

5. Investments (Continued)

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- O. 5GI Securities - Not Applicable
- P. Short Sales - Not Applicable
- Q. Prepayment Penalty and Acceleration Fees - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes

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

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

On June 30, 2022 Harvard Pilgrim Health Care, Inc. contributed \$25 million of bonds at fair value to Harvard Pilgrim Health Care of New England, Inc.

On December 29, 2022 Point32Health, Inc. made a \$35 million capital contribution to Harvard Pilgrim Health Care, Inc.

As described in Note 3, on August 14, 2019, Harvard Pilgrim and Health Plans, Inc ("HPHI", 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, HPHI 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.

Harvard Pilgrim made a \$10 million capital contribution to Harvard Pilgrim Health Care of New England, Inc. ("New England") in September 2021, and a \$5 million capital contribution to New England in December 2021. Upon receiving DOI approval, Harvard Pilgrim made a \$25 million capital contribution to New England, which was settled on February 2022.

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, 2023 and 2022, amounts payable to POINT32HEALTH from HPHC, Inc was \$364 and receivable to HPHC from POINT32HEALTH, INC \$58 respectively.

At September 30, 2023 and 2022, amounts payable to HPHC, Inc from P32H Foundation were \$0 and \$111,291.40 respectively.

At September 30, 2023 and 2022, amounts payable to THPP from the HPHC, Inc. were \$18,698,447 and \$135,236, respectively.

At September 30, 2023 and 2022, amounts payable to TAHMO from the HPHC, Inc were \$14,890,687 and receivable of \$76,275 respectively.

At September 30, 2023 and 2022, amounts payable to HPHC, Inc from the CarePartners of CT Holdings LLC were \$90,196 and \$0, respectively.

At September 30, 2023 and 2022, amounts payable to CarePartners of Connecticut Inc from HPHC, Inc were \$6,983 and \$0, respectively.

At September 30, 2023 and 2022, amounts payable to Point32Health Services, Inc from HPHC, Inc were \$44,827,135 and \$44,352,477, respectively.

At September 30, 2023 and 2022, amounts payable to Tufts Insurance Company from HPHC, Inc were \$6,175,608 and \$0, respectively.

At September 30, 2023 and 2022, amounts payable to Tufts Benefit Administrators Inc from HPHC, Inc were \$7,008,966 and \$0, respectively.

At September 30, 2023 and 2022, amounts payable to HPHC, Inc from Tufts Total Health Plan were \$20,943,676 and \$0, respectively.

Notes to the Financial Statements

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

At September 30, 2023 and 2022, amounts payable to Harvard Pilgrim Healthcare Institute LLC from HPHC, Inc were \$1,938,217 and \$1,405,216, respectively.

At September 30, 2023 and 2022, amounts payable to Harvard Pilgrim Health Care of NE, Inc from HPHC, Inc were \$26,015,345 and \$12,074,622, respectively.

At September 30, 2023 and 2022, amounts payable to HPHC, Inc from Harvard Pilgrim Health Care Foundation were \$12,100 and \$637,931, respectively.

At September 30, 2023 and 2022, amounts payable to HPHC, Inc from Health Plans, Inc were \$1,444,809 and \$22,287,473, respectively.

At September 30, 2023 and 2022, amounts payable to HPHC Insurance Company from HPHC, Inc were \$9,214,910 and a receivable \$3,579,573, respectively.

- E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes
- F. Guarantees or Contingencies - Not Applicable
- G. Nature of Relationships that Could Affect Operations - Not Applicable
- H. Amount Deducted for Investment in Upstream Company - Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable
- K. Foreign Subsidiary Value Using CARVM - Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - No Significant Changes
- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt

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

(1) As of September 30, 2023, the Company had borrowings from its revolving credit facility with Bank of America in the amount of \$50 million and borrowings under its agreement with the Federal Home Loan Bank of Boston (FHLB) in the amount of \$85 million. The proceeds of the borrowings were used for additional liquidity to fund operating cash requirements planned through the end of the third quarter of 2023.

(2) FHLB capital stock

(a) Aggregate totals

	Total
1. Current Year	
(a) Membership stock - Class A	\$
(b) Membership stock - Class B	628,288
(c) Activity stock	2,000,000
(d) Excess stock
(e) Aggregate total (a+b+c+d)	\$.. 2,628,288
(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	608,400
(c) Activity stock	1,600,000
(d) Excess stock -
(e) Aggregate total (a+b+c+d)	\$.. 2,208,400
(f) Actual or estimated borrowing capacity as determined by the insurer	\$.. 120,000,000

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

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$.. 628,288	\$.. 628,288	\$	\$	\$	\$

Notes to the Financial Statements

11. Debt (Continued)

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total collateral pledged	\$ 54,945,055	\$ 62,897,339	\$ 50,000,000
2. Prior year-end total collateral pledged	46,919,384	51,115,514	40,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total maximum collateral pledged	\$ 54,945,055	\$ 62,897,339	\$ 50,000,000
2. Prior year-end total maximum collateral pledged	51,657,071	57,425,643	40,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

	Total
1. Debt	\$ 85,000,000
2. Funding agreements	
3. Other	
4. Aggregate total (Lines 1+2+3)	<u>\$ 85,000,000</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	
	09/30/2023	12/31/2022	09/30/2023	12/31/2022	09/30/2023	12/31/2022
	\$	\$	\$	\$	\$	\$
a. Service cost						
b. Interest cost			112,262	101,645		
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	\$	\$	\$ 119,132	\$ 101,645	\$	\$

- (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 measurements 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	\$ 65,416,229	\$	\$	\$	\$ 65,416,229
CASH EQUIVALENT: OTHER MM MUTUAL FUND	28,042				28,042
LONG TERM: INDUST. & MISC.		9,812			9,812
COMMON STOCK: MUTUAL FUNDS	115,292,388				115,292,388
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-FIXED INCOME-UNAFFILIATED	37,562,617				37,562,617
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-COMMON STOCK-UNAFFILIATED	29,911,454				29,911,454
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-OTHER-UNAFFILIATED	41,720,894				41,720,894
OTHER LONG TERM ASSETS (BA): JV, PARTNERSHIP, OR LLC INTEREST-MORTGAGES LOANS-UNAFFILIATED	26,344,921				26,344,921
Total assets at fair value/NAV	<u>\$ 316,276,545</u>	<u>\$ 9,812</u>	<u>\$</u>	<u>\$</u>	<u>\$ 316,286,357</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, 2023. 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	\$ 190,367,840	\$ 209,793,258	\$	\$ 190,367,840	\$	\$	\$
COMMON STOCK	117,920,676	117,920,676	117,920,676				
CASH/CASH EQUIVALENTS	213,300,999	213,300,999	213,300,999				

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 December 31, 2023.

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

On April 17, 2023 The Company discovered it was the victim of a cybersecurity ransomware incident that impacted systems used to service members, accounts, brokers and providers. The Company is currently a defendant in class action lawsuits arising from the cybersecurity ransomware incident. The outcome of this litigation is uncertain, and it is not possible at this time to determine whether a loss will be incurred or the range of potential loss, if any. The Company plans to vigorously defend against claims made in these suits.

D. Business Interruption Insurance Recoveries - Not Applicable

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

F. Subprime-Mortgage-Related Risk Exposure - None

Notes to the Financial Statements

21. Other Items (Continued)

- 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, 2023, through November 15, 2023, the date the financial statements are available for issuance and has determined there were no material events or transactions which require adjustment to, or disclosure in, the financial statements.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

	(1)	(2)	(3)	(4)	(5)
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	\$	\$ (8,952,618)	\$	\$	\$ (8,952,618)
(2) Medical loss ratio rebates paid					
(3) Medical loss ratio rebates unpaid					
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	\$	\$ 1,307,238	\$	\$	\$ 1,307,238
(8) Medical loss ratio rebates paid		524,238			524,238
(9) Medical loss ratio rebates unpaid		783,000			783,000
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	\$ 783,000

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

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

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

Notes to the Financial Statements

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

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

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments).....	\$..... 60,841,598
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$..... (432)
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	2,796,400
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... (40,550,268)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	83,362
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	\$.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	\$.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	\$.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	\$.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	\$.....
9. ACA reinsurance contributions - not reported as ceded premium.....	\$.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	\$.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	\$.....

Notes to the Financial Statements

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	\$ 25,485,460	\$	\$ 13,902,946	\$	\$ 11,582,514	\$	\$ 9,549,885	\$	A	\$ 21,132,399	\$
2. Premium adjustments payable (including high risk pool premium)		(7,103,090)		(13,015,506)		5,912,416		(8,697,319)	B		(2,784,903)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 25,485,460	\$ (7,103,090)	\$ 13,902,946	\$ (13,015,506)	\$ 11,582,514	\$ 5,912,416	\$ 9,549,885	\$ (8,697,319)		\$ 21,132,399	\$ (2,784,903)
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
d. Total for ACA risk sharing provisions	\$ 25,485,460	\$ (7,103,090)	\$ 13,902,946	\$ (13,015,506)	\$ 11,582,514	\$ 5,912,416	\$ 9,549,885	\$ (8,697,319)		\$ 21,132,399	\$ (2,784,903)

Explanations of Adjustments

A: The premium adjustments payable under the permanent ACA Risk Adjustment program represent a change in previously estimated amounts to reflect the final settlement notification for the 2017,2019, 2020, 2021, 2022, 2023 benefit years.
 B: The premium adjustments payable under the permanent ACA Risk Adjustment program represent a change in previously estimated amounts to reflect the final settlement notification for the 2017, 2018, 2019, 2020, 2022, 2023 benefit years.

C: None
 D: None
 E: None
 F: None
 G: None
 H: None
 I: None
 J: None

Notes to the Financial Statements

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

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

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$
2. Reserve for rate credits or policy experience rating refunds									B		
b. 2015											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Reserve for rate credits or policy experience rating refunds									D		
c. 2016											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	E	\$	\$
2. Reserve for rate credits or policy experience rating refunds									F		
d. Total for Risk Corridors	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$

Explanations of Adjustments: None

(5) ACA risk corridors receivable as of reporting date

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

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, 2022 were \$164.0 million. As of September 30, 2023, \$47.0 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 \$ 28.9 million. Therefore, there has been a \$21.8 million favorable prior-year development since December 31, 2022. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - No Significant Changes

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves

- Liability carried for premium deficiency reserves: \$—
- Date of the most recent evaluation of this liability: 09/30/2023
- 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?..... NO
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?..... NO
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... YES
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?..... NO
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... NO
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?..... NO
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... YES
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$ 22,492,052

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	270,379,036	306,120,042
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)	270,379,036	306,120,042
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	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 & RESEARCH COMPANY	U
THE VANGUARD GROUP, INC.	U
PRINCIPAL REAL ESTATE INVESTORS LLC	U
MORGAN STANLEY REAL ESTATE ADVISOR, INC.	U
AUDAX MANAGEMENT COMPANY	U
HLM MANAGEMENT CO., LLC	U
BARINGS, LLC	U
LEERINK PARTNERS LLC	U
PINEBRIDGE GLOBAL CREDIT FUND	U
JPM INFRASTRUCTURE INVESTMENT FUND	U
GARCIA HAMILTON & ASSOCIATES, INC.	U
BLACK ROCK	U
TCW LOOMIS SAYLES	U
PINEBRIDGE INVESTMENTS LLC	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 & RESEARCH COMPANY	Z26LT2N3NO13KK7Y9Z32	SECURITIES AND EXCHANGE COMMISSION	DS
105958	THE VANGUARD GROUP, INC.	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 OPPORTUNISTIC DM CREDIT GP LLC	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	WMEVRQ7LCLDEFWERRGI49	SECURITIES AND EXCHANGE COMMISSION	DS
7603253	THE TWC FUNDS	549300AS8HVWA7OXQZ68	SECURITIES AND EXCHANGE COMMISSION	DS
1709305	PINEBRIDGE INVESTMENTS LLC	CLDVY8VY4GNT81Q4VM57	SECURITIES AND EXCHANGE COMMISSION	DS
	FLARE CAPITAL PARTNERS		SECURITIES AND EXCHANGE COMMISSION	DS

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

18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

PART 2 – HEALTH

- 1. Operating Percentages:
 - 1.1 A&H loss percent 87.100 %
 - 1.2 A&H cost containment percent 2.000 %
 - 1.3 A&H expense percent excluding cost containment expenses 15.400 %
- 2.1 Do you act as a custodian for health savings accounts? NO
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$
- 2.3 Do you act as an administrator for health savings accounts? NO
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date. \$
- 3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? YES
- 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

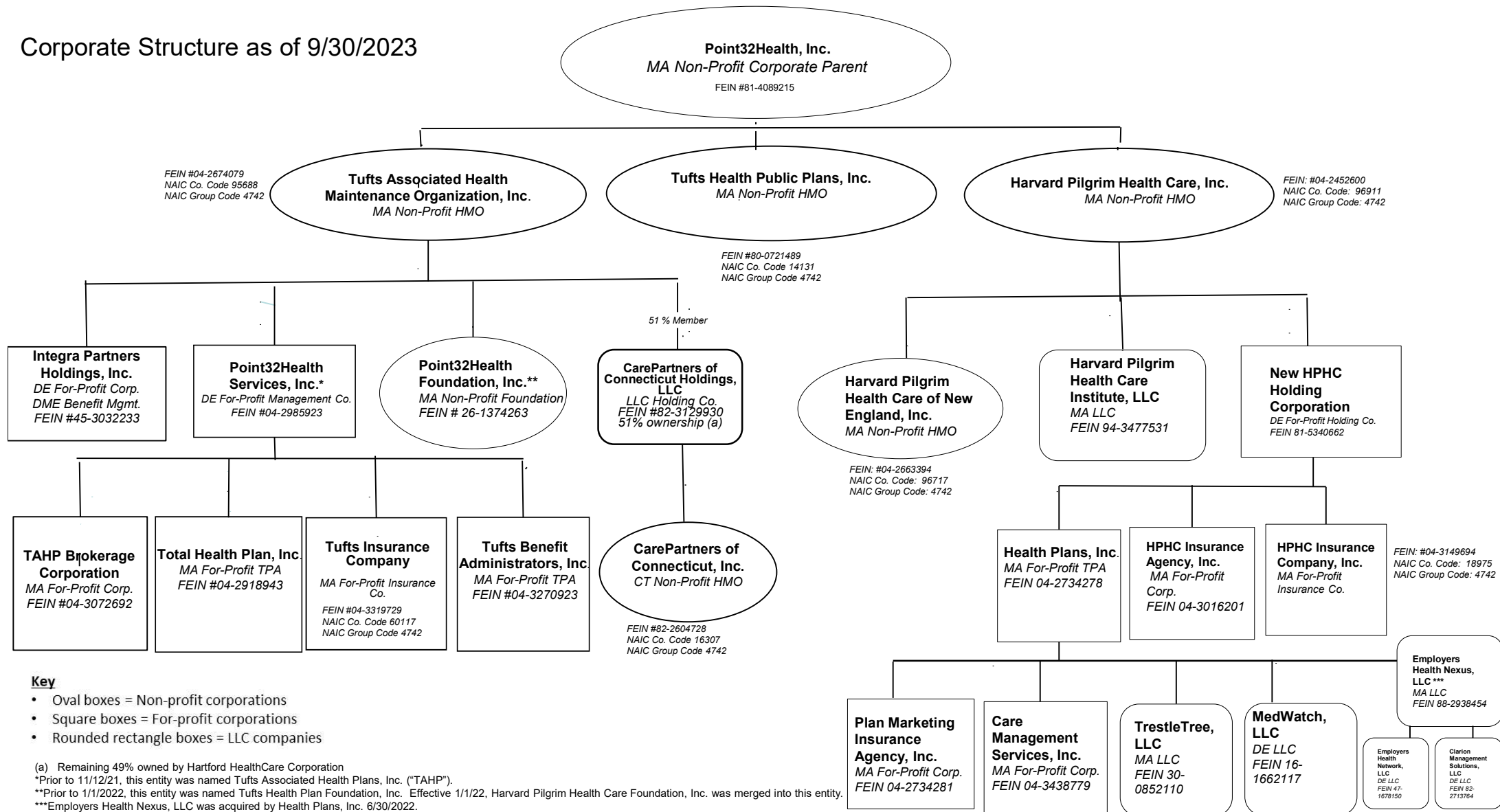
		Direct Business Only									
		1	2	3	4	5	6	7	8	9	10
States, Etc.		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1.	Alabama	AL	N								
2.	Alaska	AK	N								
3.	Arizona	AZ	N								
4.	Arkansas	AR	N								
5.	California	CA	N								
6.	Colorado	CO	N								
7.	Connecticut	CT	L	3,724,263						3,724,263	
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	298,720,364	(54,801)					298,665,563	
21.	Maryland	MD	N								
22.	Massachusetts	MA	L	1,191,261,852	(939,693)					1,190,322,159	
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.	US Virgin Islands	VI	N								
56.	Northern Mariana Islands	MP	N								
57.	Canada	CAN	N								
58.	Aggregate Other Alien	OT	XXX								
59.	Subtotal	XXX	1,493,706,479	(994,494)						1,492,711,985	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	1,493,706,479	(994,494)						1,492,711,985	
Details of Write-Ins											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

(a) Active Status Counts

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

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

Corporate Structure as of 9/30/2023



Key

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

(a) Remaining 49% owned by Hartford HealthCare Corporation

*Prior to 11/12/21, this entity was named Tufts Associated Health Plans, Inc. ("TAHP").

**Prior to 1/1/2022, this entity was named Tufts Health Plan Foundation, Inc. Effective 1/1/22, Harvard Pilgrim Health Care Foundation, Inc. was merged into this entity.

***Employers Health Nexus, LLC was acquired by Health Plans, Inc. 6/30/2022.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
			82-2713764				CLARION MANAGEMENT SOLUTIONS, LLC	DE	NIA	EMPLOYERS HEALTH NEXUS, LLC	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			47-1678150				EMPLOYERS HEALTH NETWORK, LLC	DE	NIA	EMPLOYERS HEALTH NEXUS, LLC	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			88-2938454				EMPLOYERS HEALTH NEXUS, LLC	MA	NIA	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2985923				POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	96911	04-2452600				HARVARD PILGRIM HEALTH CARE, INC.	MA	RE	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	14131	80-0721489				TUFTS HEALTH PUBLIC PLANS, INC.	MA	IA	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3072692				TAHP BROKERAGE CORPORATION	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2918943				TOTAL HEALTH PLAN, INC.	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	60117	04-3319729				TUFTS INSURANCE COMPANY	MA	IA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3270923				TUFTS BENEFIT ADMINISTRATORS, INC.	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			26-1374263				POINT32HEALTH FOUNDATION, INC.	MA	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			45-3032233				INTEGRA PARTNERS HOLDINGS, INC.	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			82-3129930				CAREPARTNERS OF CONNECTICUT HOLDINGS, LLC	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT	51.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	16307	82-2604728				CAREPARTNERS OF CONNECTICUT, INC.	CT	IA	CAREPARTNERS OF CONNECTICUT HOLDINGS, LLC	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
			81-4089215				POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	MA	UDP				POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	95688	04-2674079				TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	MA	IA	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	96717	04-2663394				HPHC OF NEW ENGLAND, INC.	MA	IA	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2734278				HEALTH PLANS, INC.	MA	DS	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3016201				HPHC INSURANCE AGENCY, INC.	MA	DS	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	18975	04-3149694				HPHC INSURANCE COMPANY, INC.	MA	IA	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			94-3477531				HPHC INSTITUTE, LLC	MA	DS	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2734281				PLAN MARKETING INSURANCE AGENCY, INC.	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3438779				CARE MANAGEMENT SERVICES, INC.	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			30-0852110				TRESTLETREE, LLC	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			16-1662117				MEDWATCH, LLC	DE	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			81-5340662				NEW HPHC HOLDING CORPORATION	DE	NIA	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	YES	1

16.1

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
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EXPLANATION:

- 1. Business not written
- 2.

BARCODES:



2.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	20,257,912	20,052,896
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	21,805	
2.2 Additional investment made after acquisition		1,618,699
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	1,046,968	1,413,683
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	19,232,749	20,257,912
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	19,232,749	20,257,912

SCHEDULE B – VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and comm		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	197,536,829	178,699,091
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	900,804	31,170,543
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	6,047,808	(7,393,659)
6. Total gain (loss) on disposals	39,962	1,732,138
7. Deduct amounts received on disposals	2,508,454	6,671,283
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)	202,016,949	197,536,829
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	202,016,949	197,536,829

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	646,385,567	707,882,695
2. Cost of bonds and stocks acquired	39,904,416	224,747,695
3. Accrual of discount	777,334	458,300
4. Unrealized valuation increase (decrease)	33,643,345	(78,025,294)
5. Total gain (loss) on disposals	4,175,731	843,107
6. Deduct consideration for bonds and stocks disposed of	90,754,019	206,290,956
7. Deduct amortization of premium	298,401	615,540
8. Total foreign exchange change in book / adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		2,682,030
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		67,589
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	633,833,974	646,385,567
12. Deduct total nonadmitted amounts	1,054,423	1,193,904
13. Statement value at end of current period (Line 11 minus Line 12)	632,779,551	645,191,663

SCHEDULE D – PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a)	203,174,828	3,664,183	5,882,422	134,895	205,992,371	203,174,828	201,091,485	209,076,253
2. NAIC 2 (a)	8,713,019		11,247	1	7,537,446	8,713,019	8,701,773	10,334,308
3. NAIC 3 (a)	–				577,613	–	–	557,040
4. NAIC 4 (a)	–				–	–	–	13,231
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	211,887,847	3,664,183	5,893,669	134,896	214,107,430	211,887,847	209,793,258	219,980,832
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	211,887,847	3,664,183	5,893,669	134,896	214,107,430	211,887,847	209,793,258	219,980,832

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	22,771,799	18,661,421
2. Cost of cash equivalents acquired.....	1,803,161,889	1,351,716,810
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	1,760,489,418	1,347,606,432
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).....	65,444,270	22,771,799
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	65,444,270	22,771,799

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(E-02) Schedule B - Part 2

NONE

(E-02) Schedule B - Part 3

NONE

SCHEDULE BA - PART 2

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

1 CUSIP	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated												
000000-00-0	Flare Capital Partners III LP		MA	Flare Capital Partners III LP		11/01/2022			273,214		14,240,142	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated									273,214		14,240,142	XXX
6099999 - Subtotals, Unaffiliated									273,214		14,240,142	XXX
6299999 - Totals									273,214		14,240,142	XXX

SCHEDULE BA - PART 3

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book / Adjusted Carrying Value						15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,L.P	09/30/2016	07/10/2023	11,613							11,613	11,613				
1799999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated							11,613						11,613	11,613					
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	09/29/2023	459,730							459,730	459,730				
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans, Unaffiliated							459,730						459,730	459,730					
6099999 - Subtotals, Unaffiliated							471,343						471,343	471,343					
6299999 - Totals							471,343						471,343	471,343					

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
912810-RK-6	UNITED STATES TREASURY		08/16/2023	GREATPO0	XXX	148,225	205,000	42	1.A
912828-6T-2	UNITED STATES TREASURY		09/25/2023	CastleOak Securities	XXX	454,521	510,000	4,218	1.A
91282C-GM-7	UNITED STATES TREASURY		08/28/2023	Various	XXX	921,980	965,000	10,357	1.A
0109999999 – Bonds: U.S. Governments						1,524,726	1,680,000	14,616	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3132DW-DZ-3	FH SD8220 - RMBS		08/24/2023	FC Stone X	XXX	2,056,817	2,410,038	5,824	1.A
31418D-GY-2	FN MA3814 - RMBS		09/26/2023	FC Stone X	XXX	82,640	91,485	192	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,139,457	2,501,523	6,016	XXX
2509999997 – Subtotals - Bonds - Part 3						3,664,183	4,181,523	20,632	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						3,664,183	4,181,523	20,632	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
09260B-38-2	BLACKROCK:STR INC OPP I		09/29/2023	Not Available	10,689.560	97,745	XXX		
543488-79-5	LOOMIS SAYLES:STR IN N		09/28/2023	Not Available	8,326.040	95,715	XXX		
921943-88-2	VANGUARD DEV MKT INST		09/15/2023	Not Available	19,026.300	277,974	XXX		
922040-10-0	VANGUARD INSTL INDX INST		09/27/2023	Not Available	497.230	177,372	XXX		
922042-60-1	VANGUARD EM ST I INST		09/15/2023	Not Available	2,733.140	69,586	XXX		
922908-87-6	VANGUARD S-C ID INST		09/20/2023	Not Available	207.660	19,133	XXX		
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						737,525	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						737,525	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						737,525	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						737,525	XXX		XXX
6009999999 – Totals						4,401,709	XXX	20,632	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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36179W-ZC-5	G2 MA7939 - RMBS		09/01/2023	Paydown	XXX	120,182	120,182	120,576	120,541		(359)		(359)		120,182				1,169	03/20/2052	1.A
36225A-VP-2	GN 780622 - RMBS		09/01/2023	Paydown	XXX	100	100	104	101		(1)		(1)		100				2	08/15/2027	1.A
36225B-C5-5	GN 780992 - RMBS		09/01/2023	Paydown	XXX	359	359	373	362		(3)		(3)		359				8	12/15/2028	1.A
36225B-TZ-1	GN 781468 - RMBS		09/01/2023	Paydown	XXX	218	218	228	224		(5)		(5)		218				4	07/15/2032	1.A
36290R-X2-4	GN 615497 - RMBS		09/01/2023	Paydown	XXX	274	274	266	269		4		4		274				3	08/15/2033	1.A
36290S-6G-1	G2 616571 - RMBS		09/01/2023	Paydown	XXX	1,278	1,278	1,342	1,304		(26)		(26)		1,278				21	08/20/2034	1.A
36291L-RS-6	GN 631497 - RMBS		09/01/2023	Paydown	XXX	101	101	101	101						101				1	06/15/2034	1.A
36295W-D4-6	GN 682423 - RMBS		09/01/2023	Paydown	XXX	744	744	753	752		(8)		(8)		744				11	05/15/2038	1.A
36297B-RT-0	GN 707098 - RMBS		09/01/2023	Paydown	XXX	40	40	41	41		(1)		(1)		40				1	01/15/2039	1.A
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS		09/01/2023	Paydown	XXX	224,962	224,962	222,781	222,785		2,177		2,177		224,962				3,760	12/20/2051	1.A
0109999999 - Bonds: U.S. Governments						348,258	348,258	346,564	346,480		1,778		1,778		348,258				4,980	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
686053-GG-8	OREGON SCH BRDS ASSN		07/03/2023	Paydown	XXX	-	-	-	-						-				-	06/30/2028	1.C FE
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		09/01/2023	Paydown	XXX	681	681	680	680		1		1		681				8	07/01/2035	1.A
3128K7-HL-5	FH A46535 - RMBS		09/01/2023	Paydown	XXX	75	75	71	70		5		5		75				1	08/01/2035	1.A
3128LX-CR-9	FH G01880 - RMBS		09/01/2023	Paydown	XXX	4,244	4,244	4,540	4,516		(272)		(272)		4,244				54	08/01/2035	1.A
3128LX-FW-5	FH G01981 - RMBS		09/01/2023	Paydown	XXX	301	301	285	285		17		17		301				4	12/01/2035	1.A
3128M6-G9-3	FH G04424 - RMBS		09/01/2023	Paydown	XXX	291	291	291	291		1		1		291				4	06/01/2038	1.A
3128M6-RG-5	FH G04687 - RMBS		09/01/2023	Paydown	XXX	401	401	405	404		(3)		(3)		401				6	09/01/2038	1.A
3128MJ-CT-5	FH G08081 - RMBS		09/01/2023	Paydown	XXX	603	603	615	611		(9)		(9)		603				9	09/01/2035	1.A
312927-QZ-2	FH A81372 - RMBS		09/01/2023	Paydown	XXX	87	87	87	87						87				1	08/01/2038	1.A
31292H-2E-3	FH C01673 - RMBS		09/01/2023	Paydown	XXX	445	445	445	445		1		1		445				6	11/01/2033	1.A
31292H-YT-5	FH C01622 - RMBS		09/01/2023	Paydown	XXX	1,007	1,007	978	978		29		29		1,007				12	09/01/2033	1.A
31292J-BG-4	FH C01839 - RMBS		09/01/2023	Paydown	XXX	335	335	321	323		13		13		335				4	05/01/2034	1.A
31296J-WJ-1	FH A10649 - RMBS		09/01/2023	Paydown	XXX	2,820	2,820	2,805	2,808		13		13		2,820				39	06/01/2033	1.A
31296Q-NM-8	FH A15796 - RMBS		09/01/2023	Paydown	XXX	46	46	47	47		(1)		(1)		46				1	11/01/2033	1.A
31296S-M2-9	FH A17577 - RMBS		09/01/2023	Paydown	XXX	776	776	793	785		(9)		(9)		776				11	01/01/2034	1.A
31296W-5K-9	FH A20850 - RMBS		09/01/2023	Paydown	XXX	75	75	75	75		1		1		75				1	04/01/2034	1.A
31296X-QL-2	FH A21359 - RMBS		09/01/2023	Paydown	XXX	310	310	315	312		(3)		(3)		310				5	04/01/2034	1.A
31297M-H5-0	FH A32052 - RMBS		09/01/2023	Paydown	XXX	687	687	693	691		(4)		(4)		687				10	04/01/2035	1.A
31297T-4H-3	FH A38024 - RMBS		09/01/2023	Paydown	XXX	547	547	528	529		18		18		547				7	10/01/2035	1.A
31297U-VC-1	FH A38711 - RMBS		09/01/2023	Paydown	XXX	1,089	1,089	1,063	1,070		19		19		1,089				15	02/01/2035	1.A
31307N-TV-6	FH J32364 - RMBS		09/01/2023	Paydown	XXX	55,755	55,755	54,741	54,830		925		925		55,755				342	11/01/2028	1.A
31329M-VA-5	FH ZA4209 - RMBS		09/01/2023	Paydown	XXX	16,290	16,290	15,725	15,737		553		553		16,290				130	04/01/2043	1.A
31329N-GA-0	FH ZA4693 - RMBS		09/01/2023	Paydown	XXX	8,720	8,720	8,648	8,648		72		72		8,720				66	07/01/2046	1.A
3132DN-ZX-4	FH SD1658 - RMBS		09/01/2023	Paydown	XXX	31,597	31,597	26,524	26,576		5,022		5,022		31,597				544	04/01/2052	1.A
3132DP-PX-0	FH SD2238 - RMBS		09/01/2023	Paydown	XXX	18,725	18,725	18,025			701		701		18,725				438	02/01/2053	1.A
3132DW-C7-6	FH SD8194 - RMBS		09/01/2023	Paydown	XXX	43,797	43,797	36,872	37,071		6,726		6,726		43,797				269	02/01/2052	1.A
3132DW-DJ-9	FH SD8205 - RMBS		09/01/2023	Paydown	XXX	42,638	42,638	35,963	36,024		6,614		6,614		42,638				706	04/01/2052	1.A
3132DW-DZ-3	FH SD8220 - RMBS		09/01/2023	Paydown	XXX	11,960	11,960	10,208			1,753		1,753		11,960				30	06/01/2052	1.A
3132DW-FE-8	FH SD8265 - RMBS		09/01/2023	Paydown	XXX	17,075	17,075	15,984			1,091		1,091		17,075				286	11/01/2052	1.A
3132GF-UJ-4	FH Q02385 - RMBS		09/01/2023	Paydown	XXX	17,321	17,321	18,274	18,221		(900)		(900)		17,321				541	07/01/2041	1.A
3132M7-GG-7	FH Q26799 - RMBS		09/01/2023	Paydown	XXX	734	734	751	750		(16)		(16)		734				6	06/01/2044	1.A
31335A-LZ-9	FH G60344 - RMBS		09/01/2023	Paydown	XXX	9,472	9,472	10,409	10,135		(664)		(664)		9,472				254	12/01/2045	1.A
31335A-WU-8	FH G60659 - RMBS		09/01/2023	Paydown	XXX	37,456	37,456	38,844	39,140		(1,683)		(1,683)		37,456				886	08/01/2046	1.A
31335A-ZA-9	FH G60737 - RMBS		09/01/2023	Paydown	XXX	3,786	3,786	4,001	4,025		(238)		(238)		3,786				41	08/01/2042	1.A
31335B-2K-1	FH G61678 - RMBS		09/01/2023	Paydown	XXX	16,664	16,664	17,526	17,636		(972)		(972)		16,664				511	10/01/2041	1.A
31335B-A8-9	FH G60931 - RMBS		09/01/2023	Paydown	XXX	35,053	35,053	33,861	33,858		1,195		1,195		35,053				245	02/01/2047	1.A
31335B-BE-5	FH G60937 - RMBS		09/01/2023	Paydown	XXX	13,347	13,347	14,004	14,025		(678)		(678)		13,347				374	04/01/2047	1.A
3133B4-ZY-4	FH QD7059 - RMBS		09/01/2023	Paydown	XXX	33,106	33,106	27,659	27,803		5,302		5,302		33,106				269	02/01/2052	1.A
3133B7-GB-8	FH QD9194 - RMBS		09/01/2023	Paydown	XXX	10,412	10,412	9,708	9,745		667		667		10,412				79	03/01/2052	1.A
3133KN-NU-3	FH RA6703 - RMBS		09/01/2023	Paydown	XXX	22,663	22,663	21,563	21,592		1,071		1,071		22,663				158	02/01/2052	1.A
3133KP-KX-5	FH RA7510 - RMBS		09/01/2023	Paydown	XXX	12,310	12,310	10,694	10,752		1,558		1,558		12,310				109	06/01/2052	1.A
31368H-LV-3	FN 190340 - RMBS		09/01/2023	Paydown	XXX	3,196	3,196	3,040	3,061		135		135		3,196				40	09/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31368H-MB-6	FN 190354 - RMBS		09/01/2023	Paydown	XXX	3,459	3,459	3,375	3,384		74		74		3,459				49	12/01/2034	1.A
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		09/01/2023	Paydown	XXX	11,432	11,432	12,455	11,868		(436)		(436)		11,432				337	02/25/2041	1.A
3136A3-QK-0	FNR 2011-135 PK - CMO/RMBS		08/25/2023	Paydown	XXX	1,588	1,588	1,732	1,589		(8)		(8)		1,588				85	05/25/2040	1.A
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		09/01/2023	Paydown	XXX	3,407	3,407	3,735	3,609		(202)		(202)		3,407				91	10/25/2041	1.A
3136A6-TG-8	FNR 2012-63 MA - CMO/RMBS		09/01/2023	Paydown	XXX	15,965	15,965	17,422	16,237		(272)		(272)		15,965				419	06/25/2040	1.A
3136A8-PS-3	FNR 2012-100 TL - CMO/RMBS		09/01/2023	Paydown	XXX	14,098	14,098	15,664	14,930		(832)		(832)		14,098				405	04/25/2042	1.A
3136A8-S6-8	FNR 2012-113 AP - CMO/RMBS		09/01/2023	Paydown	XXX	4,155	4,155	4,598	4,283		(128)		(128)		4,155				112	07/25/2041	1.A
3136A8-Z5-2	FNR 2012-113 HA - CMO/RMBS		09/01/2023	Paydown	XXX	21,431	21,431	22,884	21,629		(198)		(198)		21,431				425	06/25/2041	1.A
3136AB-H3-0	FNR 2013-5 MP - CMO/RMBS		09/01/2023	Paydown	XXX	12,688	12,688	13,838	12,989		(301)		(301)		12,688				297	02/25/2043	1.A
3136AB-JH-7	FNR 2012-144 PD - CMO/RMBS		09/01/2023	Paydown	XXX	23,794	23,794	26,054	24,677		(883)		(883)		23,794				545	04/25/2042	1.A
3136AC-F9-7	FNR 2013-13 MA - CMO/RMBS		09/01/2023	Paydown	XXX	14,562	14,562	16,079	15,409		(848)		(848)		14,562				373	01/25/2043	1.A
3136AD-LC-1	FNR 2013-29 JA - CMO/RMBS		09/01/2023	Paydown	XXX	19,738	19,738	21,205	20,516		(778)		(778)		19,738				448	01/25/2043	1.A
3136AF-6L-3	FNR 2013-90 PD - CMO/RMBS		09/01/2023	Paydown	XXX	12,060	12,060	12,542	12,228		(168)		(168)		12,060				242	09/25/2042	1.A
3136AF-CX-0	FNR 2013-72 LY - CMO/RMBS		09/01/2023	Paydown	XXX	40,302	40,302	42,721	40,954		(652)		(652)		40,302				952	08/25/2041	1.A
3136AF-TV-6	FNR 2013-73 TK - CMO/RMBS		09/01/2023	Paydown	XXX	31,013	31,013	32,836	31,788		(775)		(775)		31,013				741	09/25/2042	1.A
3136AJ-H2-5	FNR 2014-26 BD - CMO/RMBS		09/01/2023	Paydown	XXX	19,368	19,368	20,300	19,732		(365)		(365)		19,368				471	11/25/2042	1.A
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS		09/01/2023	Paydown	XXX	36,193	36,193	38,105	37,385		(1,191)		(1,191)		36,193				847	10/25/2042	1.A
3136AL-FM-8	FNR 2014-61 PG - CMO/RMBS		09/01/2023	Paydown	XXX	1,997	1,997	2,091	2,074		(77)		(77)		1,997				17	04/25/2044	1.A
3136AN-SN-8	FNR 2015-29 PA - CMO/RMBS		09/01/2023	Paydown	XXX	14,984	14,984	15,677	15,270		(286)		(286)		14,984				312	09/25/2043	1.A
3136AN-WE-3	FNR 2015-27 HA - CMO/RMBS		09/01/2023	Paydown	XXX	23,556	23,556	24,660	24,289		(733)		(733)		23,556				468	03/25/2044	1.A
3136B4-3U-0	FNR 2019-37 LP - CMO/RMBS		09/01/2023	Paydown	XXX	39,791	39,791	39,163	39,155		636		636		39,791				299	07/25/2049	1.A
31371K-R3-7	FN 254406 - RMBS		09/01/2023	Paydown	XXX	402	402	415	408		(6)		(6)		402				6	08/01/2032	1.A
31371L-6D-6	FN 255668 - RMBS		09/01/2023	Paydown	XXX	4,752	4,752	4,825	4,751		1		1		4,752				66	03/01/2025	1.A
31371L-QX-0	FN 255270 - RMBS		09/01/2023	Paydown	XXX	2,132	2,132	2,082	2,119		13		13		2,132				23	06/01/2024	1.A
31371L-SJ-9	FN 255321 - RMBS		09/01/2023	Paydown	XXX	3,543	3,543	3,595	3,539		4		4		3,543				48	07/01/2024	1.A
31371L-XW-4	FN 255493 - RMBS		09/01/2023	Paydown	XXX	1,296	1,296	1,327	1,297		(1)		(1)		1,296				17	11/01/2024	1.A
31371M-AN-7	FN 255713 - RMBS		09/01/2023	Paydown	XXX	1,386	1,386	1,353	1,375		11		11		1,386				15	04/01/2025	1.A
31371M-MM-6	FN 256064 - RMBS		09/01/2023	Paydown	XXX	2,417	2,417	2,410	2,408		8		8		2,417				32	01/01/2026	1.A
3137AB-MQ-1	FHR 3880 GA - CMO/RMBS		09/01/2023	Paydown	XXX	7,304	7,304	7,868	7,518		(214)		(214)		7,304				193	12/15/2040	1.A
3137AH-GR-3	FHR 3959 MA - CMO/RMBS		09/01/2023	Paydown	XXX	14,697	14,697	16,423	15,971		(1,274)		(1,274)		14,697				444	11/15/2041	1.A
3137AK-BG-5	FHR 3986 M - CMO/RMBS		09/01/2023	Paydown	XXX	6,138	6,138	6,744	6,206		(68)		(68)		6,138				72	09/15/2041	1.A
3137AR-XS-0	FHR 4073 PA - CMO/RMBS		09/01/2023	Paydown	XXX	4,976	4,976	5,113	5,032		(56)		(56)		4,976				50	07/15/2041	1.A
3137AS-CD-4	FHR 4077 MP - CMO/RMBS		09/01/2023	Paydown	XXX	13,612	13,612	14,591	13,679		(67)		(67)		13,612				151	08/15/2040	1.A
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		09/01/2023	Paydown	XXX	56,689	56,689	60,161	57,712		(1,023)		(1,023)		56,689				1,167	08/15/2040	1.A
3137AX-GN-7	FHR 4146 PL - CMO/RMBS		09/01/2023	Paydown	XXX	11,636	11,636	12,741	12,186		(550)		(550)		11,636				279	12/15/2041	1.A
3137AY-HU-8	FHR 4162 P - CMO/RMBS		09/01/2023	Paydown	XXX	45,375	45,375	48,551	46,958		(1,583)		(1,583)		45,375				905	02/15/2033	1.A
3137BG-GD-5	FHR 4443 BA - CMO/RMBS		09/01/2023	Paydown	XXX	29,074	29,074	30,642	29,258		(184)		(184)		29,074				252	04/15/2041	1.A
3137BK-D7-2	FHR 4480 LA - CMO/RMBS		09/01/2023	Paydown	XXX	1,553	1,553	1,637	1,593		(39)		(39)		1,553				12	09/15/2043	1.A
3137BV-CS-3	FHR 4655 BA - CMO/RMBS		09/01/2023	Paydown	XXX	16,612	16,612	17,587	17,168		(555)		(555)		16,612				464	02/15/2044	1.A
3137BX-TX-0	FHR 4684 CA - CMO/RMBS		09/01/2023	Paydown	XXX	69,269	69,269	73,439	72,781		(3,512)		(3,512)		69,269				1,796	05/15/2045	1.A
3137BY-AM-2	FHR 4680 PH - CMO/RMBS		09/01/2023	Paydown	XXX	41,805	41,805	43,765	43,234		(1,429)		(1,429)		41,805				969	03/15/2046	1.A
3137BY-P9-5	FHR 4692 LH - CMO/RMBS		09/01/2023	Paydown	XXX	50,612	50,612	53,261	52,711		(2,099)		(2,099)		50,612				1,196	05/15/2046	1.A
3137F2-6N-1	FHR 4703 LH - CMO/RMBS		09/01/2023	Paydown	XXX	30,476	30,476	31,900	31,754		(1,278)		(1,278)		30,476				720	07/15/2046	1.A
3137F3-CY-8	FHR 4768 GA - CMO/RMBS		09/01/2023	Paydown	XXX	5,585	5,585	5,587	5,581		4		4		5,585				134	09/15/2045	1.A
3137FP-FX-8	FHR 4924 QE - CMO/RMBS		09/01/2023	Paydown	XXX	61,723	61,723	63,225	63,270		(1,547)		(1,547)		61,723				1,240	05/25/2049	1.A
31385W-X7-9	FN 555202 - RMBS		09/01/2023	Paydown	XXX	536	536	555	548		(12)		(12)		536				9	01/01/2033	1.A
31385X-EC-7	FN 555531 - RMBS		09/01/2023	Paydown	XXX	2,232	2,232	2,224	2,224		9		9		2,232				31	06/01/2033	1.A
31385X-Q9-1	FN 555880 - RMBS		09/01/2023	Paydown	XXX	1,939	1,939	1,928	1,928		10		10		1,939				26	11/01/2033	1.A
3138E9-KC-3	FN AK4790 - RMBS		09/01/2023	Paydown	XXX	17,186	17,186	18,389	17,724		(539)		(539)		17,186				344	03/01/2027	1.A
3138EB-Y9-0	FN AK7035 - RMBS		09/01/2023	Paydown	XXX	53,652	53,652	56,356	57,002		(3,350)		(3,350)		53,652				1,243	05/01/2042	1.A
3138EL-B5-1	FN AL3659 - RMBS		09/01/2023	Paydown	XXX	1,412	1,412	1,447	1,444		(32)		(32)		1,412				12	05/01/2043	1.A
3138ER-NX-4	FN AL9405 - RMBS		09/01/2023	Paydown	XXX	5,633	5,633	5,924	6,059		(426)		(426)		5,633				130	06/01/2044	1.A
3138ER-WT-3	FN AL9657 - RMBS		09/01/2023	Paydown	XXX	31,632	31,632	31,673	31,655		(23)		(23)		31,632				756	01/01/2047	1.A
3138LX-7H-6	FN AO7195 - RMBS		09/01/2023	Paydown	XXX	34,715	34,715	36,711	35,428		(713)		(713)		34,715				662	09/01/2027	1.A
3138W9-TV-2	FN AS0563 - RMBS		09/01/2023	Paydown	XXX	4,291	4,291	4,581	4,750		(459)		(459)		4,291				40	09/01/2043	1.A
3138WA-N8-6	FN AS1314 - RMBS		09/01/2023	Paydown	XXX	10,471	10,471	11,111	11,250		(779)		(779)		10,471				286	12/01/2043	1.A

E05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138WP-GW-8	FN AT2012 - RMBS		09/01/2023	Paydown	XXX	33,148	33,148	35,668	35,755		(2,607)		(2,607)		33,148				680	04/01/2043	1.A
313921-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		09/01/2023	Paydown	XXX	1,172	1,172	1,249	1,199		(27)		(27)		1,172				22	12/25/2041	1.A
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		09/01/2023	Paydown	XXX	1,524	1,524	1,622	1,554		(30)		(30)		1,524				27	11/25/2031	1.A
31396J-2L-8	FHR 3127 CY - CMO/RMBS		09/01/2023	Paydown	XXX	2,416	2,416	2,356	2,403		13		13		2,416				31	03/15/2026	1.A
31400S-SD-2	FN 696316 - RMBS		09/01/2023	Paydown	XXX	730	730	726	726		5		5		730				10	03/01/2033	1.A
31401A-L6-2	FN 702449 - RMBS		09/01/2023	Paydown	XXX	148	148	153	154		(6)		(6)		148				2	06/01/2033	1.A
31401A-MG-9	FN 702459 - RMBS		09/01/2023	Paydown	XXX	3,022	3,022	3,003	3,004		18		18		3,022				42	06/01/2033	1.A
31401H-3M-2	FN 709204 - RMBS		09/01/2023	Paydown	XXX	221	221	226	224		(3)		(3)		221				3	07/01/2033	1.A
31402C-4J-8	FN 725425 - RMBS		09/01/2023	Paydown	XXX	1,177	1,177	1,178	1,177		1		1		1,177				16	04/01/2034	1.A
31402C-PL-0	FN 725027 - RMBS		09/01/2023	Paydown	XXX	2,560	2,560	2,455	2,473		87		87		2,560				32	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS		09/01/2023	Paydown	XXX	4,641	4,641	4,485	4,507		134		134		4,641				155	03/01/2034	1.A
31402C-VP-4	FN 725222 - RMBS		09/01/2023	Paydown	XXX	842	842	829	831		11		11		842				12	02/01/2034	1.A
31402Q-6T-3	FN 735382 - RMBS		09/01/2023	Paydown	XXX	4,764	4,764	5,041	5,030		(266)		(266)		4,764				57	04/01/2035	1.A
31402Q-WA-5	FN 735141 - RMBS		09/01/2023	Paydown	XXX	1,202	1,202	1,191	1,192		10		10		1,202				17	01/01/2035	1.A
31402Q-Y3-9	FN 735230 - RMBS		09/01/2023	Paydown	XXX	1,397	1,397	1,396	1,395		2		2		1,397				20	02/01/2035	1.A
31402R-FU-8	FN 735579 - RMBS		09/01/2023	Paydown	XXX	11,703	11,703	12,385	12,332		(629)		(629)		11,703				394	06/01/2035	1.A
31403B-VV-6	FN 744131 - RMBS		09/01/2023	Paydown	XXX	422	422	440	422						422				7	12/01/2024	1.A
31403C-6L-0	FN 745275 - RMBS		09/01/2023	Paydown	XXX	275	275	266	265		9		9		275				3	02/01/2036	1.A
31403C-XZ-9	FN 745096 - RMBS		09/01/2023	Paydown	XXX	3,361	3,361	3,348	3,348		13		13		3,361				45	11/01/2034	1.A
31403D-BD-0	FN 745336 - RMBS		09/01/2023	Paydown	XXX	6,401	6,401	6,882	6,876		(476)		(476)		6,401				210	03/01/2036	1.A
31403H-J5-0	FN 749184 - RMBS		09/01/2023	Paydown	XXX	216	216	223	220		(4)		(4)		216				3	10/01/2033	1.A
31403K-JW-4	FN 750977 - RMBS		09/01/2023	Paydown	XXX	356	356	343	344		11		11		356				3	11/01/2033	1.A
31403R-PE-2	FN 755621 - RMBS		09/01/2023	Paydown	XXX	144	144	147	147		(3)		(3)		144				2	01/01/2034	1.A
31404B-QV-7	FN 763768 - RMBS		09/01/2023	Paydown	XXX	350	350	358	355		(5)		(5)		350				5	01/01/2034	1.A
31404H-6Q-7	FN 769579 - RMBS		09/01/2023	Paydown	XXX	98	98	97	97		1		1		98				1	04/01/2034	1.A
31404J-SC-0	FN 770115 - RMBS		09/01/2023	Paydown	XXX	274	274	274	274						274				3	03/01/2034	1.A
31404P-2L-4	FN 774879 - RMBS		09/01/2023	Paydown	XXX	820	820	807	809		11		11		820				11	04/01/2034	1.A
31404X-SN-5	FN 781825 - RMBS		09/01/2023	Paydown	XXX	943	943	921	926		17		17		943				13	12/01/2034	1.A
31405P-NR-7	FN 795200 - RMBS		09/01/2023	Paydown	XXX	300	300	305	305		(4)		(4)		300				4	10/01/2034	1.A
31405Q-RE-0	FN 796185 - RMBS		09/01/2023	Paydown	XXX	518	518	524	523		(5)		(5)		518				5	11/01/2034	1.A
31405Q-UH-9	FN 796284 - RMBS		09/01/2023	Paydown	XXX	491	491	479	474		17		17		491				6	12/01/2034	1.A
31405Q-WF-1	FN 796346 - RMBS		09/01/2023	Paydown	XXX	409	409	399	401		8		8		409				6	10/01/2034	1.A
31405R-AM-8	FN 796612 - RMBS		09/01/2023	Paydown	XXX	78	78	79	79		(1)		(1)		78				1	10/01/2034	1.A
31405S-CP-7	FN 797578 - RMBS		09/01/2023	Paydown	XXX	145	145	144	144		1		1		145				2	06/01/2035	1.A
31406A-MA-7	FN 804153 - RMBS		09/01/2023	Paydown	XXX	8,630	8,630	8,743	8,689		(59)		(59)		8,630				152	12/01/2034	1.A
31406E-WL-4	FN 808051 - RMBS		09/01/2023	Paydown	XXX	187	187	180	180		6		6		187				2	02/01/2035	1.A
31406E-Z7-2	FN 808166 - RMBS		09/01/2023	Paydown	XXX	768	768	772	770		(2)		(2)		768				11	03/01/2035	1.A
31406N-C6-9	FN 814693 - RMBS		09/01/2023	Paydown	XXX	288	288	283	285		4		4		288				4	04/01/2035	1.A
31407M-Z4-0	FN 835163 - RMBS		09/01/2023	Paydown	XXX	196	196	192	193		3		3		196				3	08/01/2035	1.A
31407X-VS-7	FN 844025 - RMBS		09/01/2023	Paydown	XXX	91	91	92	92		(1)		(1)		91				1	11/01/2035	1.A
31409A-HN-2	FN 865237 - RMBS		09/01/2023	Paydown	XXX	109	109	111	110		(1)		(1)		109				2	02/01/2036	1.A
31409X-SS-9	FN 881729 - RMBS		09/01/2023	Paydown	XXX	308	308	313	313		(6)		(6)		308				5	03/01/2036	1.A
3140EU-4H-9	FN BC0823 - RMBS		09/01/2023	Paydown	XXX	22,500	22,500	22,751	23,030		(530)		(530)		22,500				477	04/01/2046	1.A
3140EU-KP-3	FN BC0301 - RMBS		09/01/2023	Paydown	XXX	13,362	13,362	13,732	13,852		(491)		(491)		13,362				337	03/01/2046	1.A
3140F0-JG-0	FN BC4762 - RMBS		09/01/2023	Paydown	XXX	11,858	11,858	13,142	13,227		(1,369)		(1,369)		11,858				293	10/01/2046	1.A
3140FX-GJ-5	FN BF0200 - RMBS		09/01/2023	Paydown	XXX	8,851	8,851	9,265	9,192		(342)		(342)		8,851				210	11/01/2051	1.A
3140FX-L7-5	FN BF0349 - RMBS		09/01/2023	Paydown	XXX	81,714	81,714	86,567	87,143		(5,429)		(5,429)		81,714				2,417	11/01/2041	1.A
3140FX-MC-3	FN BF0354 - RMBS		09/01/2023	Paydown	XXX	10,399	10,399	11,036	10,851		(452)		(452)		10,399				239	01/01/2053	1.A
3140FX-ME-9	FN BF0356 - RMBS		09/01/2023	Paydown	XXX	17,296	17,296	18,677	18,302		(1,006)		(1,006)		17,296				462	11/01/2051	1.A
3140GW-GD-9	FN BH7395 - RMBS		09/01/2023	Paydown	XXX	12,094	12,094	12,096	12,103		(10)		(10)		12,094				282	08/01/2047	1.A
3140J5-6M-6	FN BM1775 - RMBS		09/01/2023	Paydown	XXX	6,178	6,178	6,486	6,543		(365)		(365)		6,178				185	07/01/2047	1.A
3140J5-6Z-7	FN BM1787 - RMBS		09/01/2023	Paydown	XXX	30,429	30,429	31,347	31,607		(1,178)		(1,178)		30,429				810	09/01/2047	1.A
3140J8-A7-8	FN BM3629 - RMBS		09/01/2023	Paydown	XXX	73,870	73,870	73,892	73,877		(7)		(7)		73,870				1,740	03/01/2048	1.A
3140J9-C8-2	FN BM4594 - RMBS		09/01/2023	Paydown	XXX	8,000	8,000	8,013	8,016		(17)		(17)		8,000				190	10/01/2047	1.A
3140J9-FU-0	FN BM4678 - RMBS		09/01/2023	Paydown	XXX	20,018	20,018	20,124	20,166		(148)		(148)		20,018				530	11/01/2048	1.A
3140J9-KQ-3	FN BM4802 - RMBS		09/01/2023	Paydown	XXX	9,364	9,364	9,647	9,677		(313)		(313)		9,364				252	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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140MN-PC-4	FN BV8518 - RMBS		09/01/2023	Paydown	XXX	31,890	31,890	29,745	29,827		2,063		2,063		31,890				262	05/01/2052	1.A
3140Q8-AH-8	FN CA0907 - RMBS		09/01/2023	Paydown	XXX	112,383	112,383	112,620	112,567		(184)		(184)		112,383				2,655	12/01/2047	1.A
3140Q8-WW-1	FN CA1560 - RMBS		09/01/2023	Paydown	XXX	15,311	15,311	16,033	16,089		(778)		(778)		15,311				466	04/01/2048	1.A
3140Q8-WZ-4	FN CA1563 - RMBS		09/01/2023	Paydown	XXX	3,747	3,747	3,862	3,952		(205)		(205)		3,747				118	04/01/2048	1.A
3140QF-S9-1	FN CA7743 - RMBS		09/01/2023	Paydown	XXX	74,081	74,081	61,950	62,010		12,072		12,072		74,081				1,190	11/01/2050	1.A
3140QM-KK-9	FN CB2097 - RMBS		09/01/2023	Paydown	XXX	44,162	44,162	38,076	38,225		5,937		5,937		44,162				283	11/01/2051	1.A
3140QN-6W-7	FN CB3584 - RMBS		09/01/2023	Paydown	XXX	20,475	20,475	17,451	17,467		3,008		3,008		20,475				420	05/01/2052	1.A
3140QQ-QL-2	FN CB4958 - RMBS		09/01/2023	Paydown	XXX	14,528	14,528	13,252	13,266		1,262		1,262		14,528				410	10/01/2052	1.A
3140X5-RL-9	FN FM2290 - RMBS		09/01/2023	Paydown	XXX	12,562	12,562	13,273	13,514		(952)		(952)		12,562				292	07/01/2047	1.A
3140X6-RR-4	FN FM3195 - RMBS		09/01/2023	Paydown	XXX	30,513	30,513	30,656	30,655		(143)		(143)		30,513				251	11/01/2045	1.A
3140X7-EZ-8	FN FM3751 - RMBS		09/01/2023	Paydown	XXX	91,875	91,875	95,971	96,044		(4,169)		(4,169)		91,875				1,829	08/01/2043	1.A
3140X8-ZZ-9	FN FM5291 - RMBS		09/01/2023	Paydown	XXX	49,882	49,882	54,184	54,224		(4,342)		(4,342)		49,882				994	07/01/2046	1.A
3140X8-ZG-5	FN FM5242 - RMBS		09/01/2023	Paydown	XXX	55,064	55,064	57,491	57,656		(2,592)		(2,592)		55,064				1,072	12/01/2047	1.A
3140XA-W3-2	FN FM6965 - RMBS		09/01/2023	Paydown	XXX	65,780	65,780	54,824	54,846		10,934		10,934		65,780				1,170	04/01/2051	1.A
3140XF-ST-9	FN FS0529 - RMBS		09/01/2023	Paydown	XXX	107,593	107,593	107,452	107,400		193		193		107,593				2,149	02/01/2052	1.A
3140XG-ZV-4	FN FS1655 - RMBS		09/01/2023	Paydown	XXX	29,417	29,417	29,302	29,303		114		114		29,417				238	04/01/2052	1.A
3140XH-CP-0	FN FS1877 - RMBS		09/01/2023	Paydown	XXX	48,044	48,044	40,912	41,134		6,910		6,910		48,044				331	05/01/2052	1.A
3140XJ-KC-6	FN FS2990 - RMBS		08/24/2023	Various	XXX	2,090,554	2,399,903	2,129,914	2,138,015		14,717		14,717		2,146,281		(55,727)	(55,727)	35,960	11/01/2036	1.A
3140XJ-QK-2	FN FS3157 - RMBS		09/01/2023	Paydown	XXX	29,013	29,013	27,381	27,429		1,584		1,584		29,013				332	11/01/2052	1.A
31410F-T6-2	FN 888073 - RMBS		09/01/2023	Paydown	XXX	5,390	5,390	5,340	5,345		45		45		5,390				193	02/01/2035	1.A
31410F-YS-8	FN 888221 - RMBS		09/01/2023	Paydown	XXX	233	233	230	230		3		3		233				3	03/01/2037	1.A
31410L-VD-1	FN 890812 - RMBS		09/01/2023	Paydown	XXX	61,440	61,440	62,373	62,647		(1,207)		(1,207)		61,440				1,420	01/01/2047	1.A
31410L-WR-9	FN 890856 - RMBS		09/01/2023	Paydown	XXX	19,579	19,579	20,578	20,581		(1,001)		(1,001)		19,579				443	01/01/2047	1.A
31410P-WX-7	FN 893562 - RMBS		09/01/2023	Paydown	XXX	421	421	428	424		(3)		(3)		421				7	09/01/2036	1.A
31410W-M6-2	FN 899581 - RMBS		09/01/2023	Paydown	XXX	712	712	709	709		4		4		712				11	07/01/2037	1.A
31411B-BU-6	FN 902851 - RMBS		09/01/2023	Paydown	XXX	175	175	179	178		(3)		(3)		175				3	12/01/2036	1.A
31412A-E6-7	FN 919157 - RMBS		09/01/2023	Paydown	XXX	93	93	94	94		(1)		(1)		93				2	04/01/2037	1.A
31415B-JT-7	FN 981874 - RMBS		09/01/2023	Paydown	XXX	189	189	192	192		(3)		(3)		189				3	07/01/2038	1.A
31415R-UX-0	FN 987198 - RMBS		09/01/2023	Paydown	XXX	1,129	1,129	1,146	1,140		(11)		(11)		1,129				17	07/01/2038	1.A
31418A-TR-9	FN MA1459 - RMBS		09/01/2023	Paydown	XXX	51,779	51,779	54,279	54,010		(2,231)		(2,231)		51,779				1,027	06/01/2033	1.A
31418D-GY-2	FN MA3814 - RMBS		09/01/2023	Paydown	XXX	38,971	38,971	38,273	37,665		688		688		38,971				901	10/01/2039	1.A
31418D-JR-4	FN MA3871 - RMBS		09/01/2023	Paydown	XXX	7,965	7,965	8,089	8,172		(207)		(207)		7,965				158	12/01/2049	1.A
31418E-BS-8	FN MA4548 - RMBS		09/01/2023	Paydown	XXX	30,913	30,913	26,160	26,200		4,713		4,713		30,913				515	02/01/2052	1.A
31418E-D5-6	FN MA4623 - RMBS		09/01/2023	Paydown	XXX	35,871	35,871	29,924	30,134		5,737		5,737		35,871				216	06/01/2052	1.A
31418E-J5-0	FN MA4783 - RMBS		09/01/2023	Paydown	XXX	33,740	33,740	32,011	32,015		1,725		1,725		33,740				907	10/01/2052	1.A
31418E-KS-8	FN MA4804 - RMBS		09/01/2023	Paydown	XXX	19,230	19,230	17,461	17,473		1,757		1,757		19,230				514	11/01/2052	1.A
31418M-WR-9	FN AD0655 - RMBS		09/01/2023	Paydown	XXX	1,204	1,204	1,266	1,265		(60)		(60)		1,204				14	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						5,147,931	5,457,279	5,185,507	5,127,433		37,835		37,835		5,203,657		(55,726)	(55,726)	95,483	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
05948X-TL-5	BOAMS 2003-H 3A1 - CMO/RMBS		09/01/2023	Paydown	XXX	1,031	1,031	1,008	1,024		8		8		1,031				29	09/25/2033	1.A FM
06759F-AB-2	BABSN 2015-II AR - CDO	C	07/20/2023	Paydown	XXX	32,441	32,441	31,890	32,818		(376)		(376)		32,441				1,465	10/21/2030	1.A FE
09628J-AL-5	BLUEM 2015-3 A1R - CDO	D	07/20/2023	Paydown	XXX	56,908	56,908	55,627	57,421		(514)		(514)		56,908				2,488	04/21/2031	1.A FE
126650-BP-4	CVSPAS 06 CRT - ABS		09/10/2023	Paydown	XXX	7,528	7,528	7,528	7,528						7,528				303	12/10/2028	2.B FE
17307G-FQ-6	CMLTI 2004-NCM1 1A2 - CMO/RMBS		09/01/2023	Paydown	XXX	3,718	3,718	3,829	3,783		(65)		(65)		3,718				159	07/25/2034	2.C FM
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS		09/01/2023	Paydown	XXX	469	469	483	458	16	(6)		10		469				20	08/25/2034	1.A FM
17323C-AF-4	CGCMT 2015-GC27 AAB - CMBS		09/01/2023	Paydown	XXX	25,887	25,887	26,662	25,967		(79)		(79)		25,887				507	02/12/2048	1.A
294751-EY-4	EQABS 2004-3 AV2 - RMBS		09/25/2023	Paydown	XXX	2,226	2,226	2,229	2,226		(1)		(1)		2,226				40	07/25/2034	1.A FM
46644Y-AW-0	JPMBB 2015-C31 ASB - CMBS		09/01/2023	Paydown	XXX	130,703	130,703	134,623	131,070		(367)		(367)		130,703				3,078	08/17/2048	1.A
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		09/01/2023	Paydown	XXX	3,214	3,214	3,366	3,314		(99)		(99)		3,214				122	04/25/2034	1.A FM
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		09/01/2023	Paydown	XXX	82	82	86	85		(3)		(3)		82				4	04/25/2034	1.A FM
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		09/01/2023	Paydown	XXX	560	560	584	571		(11)		(11)		560				24	06/25/2034	1.A FM
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		09/01/2023	Paydown	XXX	943	943	966	945		(2)		(2)		943				42	06/25/2034	1.A FM
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		09/01/2023	Paydown	XXX	239	239	240	242		(3)		(3)		239				7	12/25/2034	1.A FM
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		09/01/2023	Paydown	XXX	26,756	26,756	27,558	26,819		(63)		(63)		26,756				545	02/18/2048	1.A

E053

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
65538P-AD-0	NAA 2007-1 1A3 - RMBS		09/01/2023	Paydown	XXX	2,095	2,095	2,095	2,008		87		87	2,095		-	-	67	03/25/2047	1.A FM	
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		09/01/2023	Paydown	XXX	1,823	1,823	1,885	1,862		(38)		(38)	1,823				79	08/25/2034	1.A FM	
96221Q-AD-5	WFRBS 2013-C18 A4 - CMBS		09/01/2023	Paydown	XXX	50,676	45,130	46,881	45,259		(128)		(128)	45,130		5,545	5,545	1,310	12/17/2046	1.A	
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						347,299	341,753	347,540	343,398		16		(1,660)	341,753		5,545	5,545	10,290	XXX	XXX	
2509999997 - Subtotals - Bonds - Part 4						5,843,487	6,147,291	5,879,612	5,817,311		16		37,953	37,969	5,893,669		(50,181)	(50,181)	110,752	XXX	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 - Subtotals - Bonds						5,843,487	6,147,291	5,879,612	5,817,311		16		37,953	37,969	5,893,669		(50,181)	(50,181)	110,752	XXX	XXX
6009999999 - Totals						5,843,487	XXX	5,879,612	5,817,311		16		37,953	37,969	5,893,669		(50,181)	(50,181)	110,752	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Northern Trust -					116,367,437	(34,737,425)	102,123,663	XXX
Federal Home Loan Bank -					55,314,650	70,456,774	45,733,065	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					171,682,087	35,719,349	147,856,728	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					171,682,087	35,719,349	147,856,728	XXX
0499999 - Cash in Company's Office			XXX	XXX				XXX
0599999 - Total					171,682,087	35,719,349	147,856,728	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
09248U-70-0	BLKRK LQ:FEDFUND INSTL		09/29/2023	5.220	XXX	60,603,248		136,086
31846V-54-2	FIRST AMER:TRS OBG Z	SD	09/05/2023	5.210	XXX	61,912	265	190
665279-87-3	NORTHERN INST:TREAS PRM		09/25/2023	5.200	XXX	4,751,070	19,036	43,672
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						65,416,229	19,302	179,949
All Other Money Market Mutual Funds								
25160K-20-7	DWS GVT MM SRS INST		09/29/2023	5.260	XXX	28,042		18,507
8309999999 – All Other Money Market Mutual Funds						28,042		18,507
8609999999 – Total Cash Equivalents						65,444,271	19,302	198,456