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HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018
OF THE CONDITION AND AFFAIRS OF THE

Harvard Pilgrim Health Care, Inc.

NAIC Group Code 0595 (Current) 0595 (Prior) NAIC Company Code 96911 Employer's ID Number 04-2452600

Organized under the Laws of Massachusetts, State of Domicile or Port of Entry MA

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No [ ]

Incorporated/Organized 02/11/1969 Commenced Business 02/11/1969

Statutory Home Office 93 Worcester Street (Street and Number), Wellesley , MA, US 02481-9181 (City or Town, State, Country and Zip Code)

Main Administrative Office 93 Worcester Street (Street and Number)
Wellesley , MA, US 02481-9181 (City or Town, State, Country and Zip Code), 781-263-6000 (Area Code) (Telephone Number)

Mail Address 93 Worcester Street (Street and Number or P.O. Box), Wellesley , MA, US 02481-9181 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 93 Worcester Street (Street and Number)
Wellesley , MA, US 02481-9181 (City or Town, State, Country and Zip Code), 617-509-5697 (Area Code) (Telephone Number)

Internet Website Address www.hphc.org

Statutory Statement Contact Kevin O'Connor (Name), 617-509-5697 (Area Code) (Telephone Number)
kevin_oconnor@harvardpilgrim.org (E-mail Address), 617-509-1778 (FAX Number)

OFFICERS

President	Michael Andrew Carson #	Clerk/Secretary and Chief Legal Officer	Tisa Kramer Hughes
Chief Financial Officer and Treasurer	Charles Robert Goheen		

OTHER

Michelle Joy Clayman, Assistant Treasurer

DIRECTORS OR TRUSTEES

Earl Wayne Baucom	Shelby Michael Chodos	Susan Vercillo Duprey
Scott Sears Hartz	Myechia Minter-Jordan, M.D.	Joyce Anne Murphy, Chair
Joseph Francis O'Donnell, M.D.	Michael Andrew Carson #	Michael Joseph Shea, Vice Chair
Hedwig Veith Whitney	Raymond Pawlicki	

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.

Michael Andrew Carson President	Charles Robert Goheen Chief Financial Officer and Treasurer	Tisa Kramer Hughes Clerk/Secretary and Chief Legal Officer

Subscribed and sworn to before me this
_____ day of November, 2018

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

Susan Greaney
Notary Public
08/10/2023

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	302,609,684		302,609,684	282,232,057
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	390,957,581	546,680	390,410,901	375,938,540
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	21,157,786		21,157,786	21,971,114
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 1,556,439), cash equivalents ($ 17,913,748) and short-term investments ($ 0)	19,470,187		19,470,187	42,419,458
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	83,879,654		83,879,654	64,394,765
9.	Receivables for securities	93,710		93,710	0
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	419,527	0	419,527	917,487
12.	Subtotals, cash and invested assets (Lines 1 to 11)	818,588,129	546,680	818,041,449	787,873,421
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	1,557,658		1,557,658	1,539,167
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	15,014,109	2,068,690	12,945,419	10,731,099
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)	35,394,928		35,394,928	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	44,739		44,739	1,451,310
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans	32,736,629	607,442	32,129,187	52,381,814
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset			0	0
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	66,675,845	63,152,317	3,523,528	4,628,325
21.	Furniture and equipment, including health care delivery assets ($ .....)	6,546,072	6,546,072	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	7,916,998		7,916,998	20,563,208
24.	Health care ($ 17,475,512) and other amounts receivable	38,261,627	5,297,049	32,964,578	34,724,529
25.	Aggregate write-ins for other than invested assets	15,024,713	10,729,438	4,295,275	3,941,013
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,037,761,447	88,947,688	948,813,759	917,833,886
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	1,037,761,447	88,947,688	948,813,759	917,833,886
	DETAILS OF WRITE-INS				
1101.	Deposits	419,527		419,527	917,487
1102.				0	0
1103.				0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	419,527	0	419,527	917,487
2501.	Prepaid Expenses and Other Assets	15,024,713	10,729,438	4,295,275	3,941,013
2502.				0	0
2503.				0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	15,024,713	10,729,438	4,295,275	3,941,013

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ ..... reinsurance ceded)	141,719,997		141,719,997	109,333,927
2.	Accrued medical incentive pool and bonus amounts	33,236,678		33,236,678	45,787,532
3.	Unpaid claims adjustment expenses	1,997,868		1,997,868	1,504,182
4.	Aggregate health policy reserves, including the liability of $ 0 for medical loss ratio rebate per the Public Health Service Act	8,057,192		8,057,192	11,431,410
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves			0	0
8.	Premiums received in advance	36,577,449		36,577,449	47,848,921
9.	General expenses due or accrued	60,014,526		60,014,526	59,832,433
10.1	Current federal and foreign income tax payable and interest thereon (including $ ..... on realized gains (losses))			0	0
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable			0	0
12.	Amounts withheld or retained for the account of others	703,878		703,878	254,823
13.	Remittances and items not allocated			0	0
14.	Borrowed money (including $ ..... current) and interest thereon $ ..... (including $ ..... current)			0	30,016,358
15.	Amounts due to parent, subsidiaries and affiliates	11,179,309		11,179,309	738,353
16.	Derivatives			0	0
17.	Payable for securities	1,495,671		1,495,671	0
18.	Payable for securities lending			0	0
19.	Funds held under reinsurance treaties (with $ ..... authorized reinsurers, $ ..... unauthorized reinsurers and $ ..... certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($ .....) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	69,880,799		69,880,799	107,707,882
23.	Aggregate write-ins for other liabilities (including $ ..... current)	5,249,518	0	5,249,518	25,570,561
24.	Total liabilities (Lines 1 to 23)	370,112,885	0	370,112,885	440,026,382
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	17,467,664
26.	Common capital stock	XXX	XXX		
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX		
29.	Surplus notes	XXX	XXX	0	413,795
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	578,700,874	459,926,045
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	578,700,874	477,807,504
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	948,813,759	917,833,886
	DETAILS OF WRITE-INS				
2301.	Quincy Mortgage			0	19,200,000
2302.	Accrued Long Term Expenses	4,295,275		4,295,275	5,399,512
2303.	Deferred Rent	954,243		954,243	971,049
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	5,249,518	0	5,249,518	25,570,561
2501.	ACA Industry Fee - Data Year	XXX	XXX		17,467,664
2502.		XXX	XXX		0
2503.		XXX	XXX		0
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	17,467,664
3001.		XXX	XXX		0
3002.		XXX	XXX		0
3003.		XXX	XXX		0
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	2,340,011	2,403,750	3,157,512
2.	Net premium income (including $ non-health premium income)	XXX	1,379,817,622	1,243,060,740	1,647,130,015
3.	Change in unearned premium reserves and reserve for rate credits	XXX			
4.	Fee-for-service (net of $ medical expenses)	XXX			
5.	Risk revenue	XXX			
6.	Aggregate write-ins for other health care related revenues	XXX	0	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	1,379,817,622	1,243,060,740	1,647,130,015
	Hospital and Medical:				
9.	Hospital/medical benefits		855,664,816	811,045,495	1,067,190,788
10.	Other professional services		30,074,197	27,612,542	39,825,051
11.	Outside referrals		34,629,701	35,253,332	44,904,250
12.	Emergency room and out-of-area		14,740,290	14,424,941	18,954,114
13.	Prescription drugs		179,444,754	177,922,884	234,458,341
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		20,294,570	46,890,804	58,922,958
16.	Subtotal (Lines 9 to 15)	0	1,134,848,328	1,113,149,998	1,464,255,502
	Less:				
17.	Net reinsurance recoveries		(86)	2,244,293	2,383,145
18.	Total hospital and medical (Lines 16 minus 17)	0	1,134,848,414	1,110,905,705	1,461,872,357
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 19,363,143 cost containment expenses		36,677,112	33,205,671	44,379,742
21.	General administrative expenses		153,668,054	122,556,648	161,601,313
22.	Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		2,038,750		764,522
23.	Total underwriting deductions (Lines 18 through 22)	0	1,327,232,330	1,266,668,024	1,668,617,934
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	52,585,292	(23,607,284)	(21,487,919)
25.	Net investment income earned		10,680,078	7,556,922	10,615,093
26.	Net realized capital gains (losses) less capital gains tax of $		639,620	6,629,401	10,274,365
27.	Net investment gains (losses) (Lines 25 plus 26)	0	11,319,698	14,186,323	20,889,458
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	0	(6,569,746)	(5,696,389)	(7,645,715)
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	57,335,244	(15,117,350)	(8,244,176)
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	57,335,244	(15,117,350)	(8,244,176)
	DETAILS OF WRITE-INS				
0601.		XXX			0
0602.		XXX			0
0603.		XXX			0
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	0	0	0
0701.		XXX			0
0702.		XXX			0
0703.		XXX			0
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					0
1402.					0
1403					0
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.	Miscellaneous & Other Income/(Expense)		(6,569,746)	(5,696,389)	(7,645,715)
2902.					0
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	(6,569,746)	(5,696,389)	(7,645,715)

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	477,807,504	456,802,057	456,802,057
34.	Net income or (loss) from Line 32	57,335,244	(15,117,350)	(8,244,176)
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	37,944,529	31,359,271	18,343,344
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	6,027,392	5,529,027	11,388,484
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	(413,795)	100,301	133,734
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in	0	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	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	0	0	(615,939)
48.	Net change in capital & surplus (Lines 34 to 47)	100,893,370	21,871,249	21,005,447
49.	Capital and surplus end of reporting period (Line 33 plus 48)	578,700,874	478,673,306	477,807,504
	DETAILS OF WRITE-INS			
4701.	Change in net prior service costs and recognized loss for postretirement medical plan			(615,939)
4702.				0
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	(615,939)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,327,082,112	1,225,193,367	1,650,679,289
2.	Net investment income	11,546,681	9,091,623	12,056,513
3.	Miscellaneous income	2,654,420	1,194,266	(6,929,542)
4.	Total (Lines 1 to 3)	1,341,283,213	1,235,479,256	1,655,806,260
5.	Benefit and loss related payments	1,116,519,082	1,083,701,921	1,457,747,669
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	190,389,018	125,306,221	183,747,367
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	0	0	0
10.	Total (Lines 5 through 9)	1,306,908,100	1,209,008,142	1,641,495,036
11.	Net cash from operations (Line 4 minus Line 10)	34,375,113	26,471,114	14,311,224
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	60,673,434	50,630,464	62,103,290
	12.2 Stocks	25,488,465	13,801,700	24,159,500
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	12,978,562	4,105,379	6,013,612
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	1,993,631	5,776,768	1,217,496
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	101,134,092	74,314,311	93,493,898
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	81,903,823	30,060,307	64,026,164
	13.2 Stocks	2,437,994	16,052,237	18,469,519
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	13,287	13,287
	13.5 Other invested assets	31,469,019	15,748,561	18,025,690
	13.6 Miscellaneous applications	93,710	3,531,273	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	115,904,546	65,405,665	100,534,661
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(14,770,454)	8,908,646	(7,040,762)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	(413,795)	100,301	133,734
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	(30,016,358)	(14,802,256)	5,212,646
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(12,123,777)	(35,543,475)	(35,145,949)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(42,553,930)	(50,245,430)	(29,799,569)
	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)	(22,949,271)	(14,865,670)	(22,529,108)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	42,419,458	64,948,565	64,948,565
	19.2 End of period (Line 18 plus Line 19.1)	19,470,187	50,082,895	42,419,458

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	250,138	26,990	216,546	0	0	0	0	6,602	0	0
2. First Quarter	259,996	37,129	216,013	0	0	0	0	6,854	0	0
3. Second Quarter	259,658	35,736	216,898	0	0	0	0	7,024	0	0
4. Third Quarter	257,917	34,262	216,443					7,212		
5. Current Year	0									
6. Current Year Member Months	2,340,011	325,457	1,951,731					62,823		
Total Member Ambulatory Encounters for Period:										
7 Physician	836,067	108,193	675,203					52,671		
8. Non-Physician	725,632	117,401	581,854					26,377		
9. Total	1,561,699	225,594	1,257,057	0	0	0	0	79,048	0	0
10. Hospital Patient Days Incurred	50,697	6,716	37,445					6,536		
11. Number of Inpatient Admissions	11,322	1,533	8,529					1,260		
12. Health Premiums Written (a)	1,380,469,287	232,195,000	1,095,910,639					52,363,648		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	1,380,469,287	232,195,000	1,095,910,639					52,363,648		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	1,115,886,827	171,383,194	892,151,663					52,351,970		
18. Amount Incurred for Provision of Health Care Services	1,134,848,328	174,161,546	905,959,201					54,727,581		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 52,363,648

STATEMENT AS OF SEPTEMBER 30, 2018 OF THE Harvard Pilgrim Health Care, Inc.

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)						
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered	28,322,273	972,112	122,378	619,577	6,429,156	36,465,496
0499999 Subtotals	28,322,273	972,112	122,378	619,577	6,429,156	36,465,496
0599999 Unreported claims and other claim reserves						103,192,828
0699999 Total amounts withheld						2,061,673
0799999 Total claims unpaid						141,719,997
0899999 Accrued medical incentive pool and bonus amounts						33,236,678

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	69,257,835	960,140,650	10,861,611	122,012,502	80,119,446	101,771,079
2. Medicare Supplement					0	0
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare	6,526,611	45,825,359	120,558	8,725,325	6,647,169	7,562,850
7 Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	75,784,446	1,005,966,009	10,982,169	130,737,827	86,766,615	109,333,929
10. Healthcare receivables (a)	483,560	17,833,952			483,560	17,443,807
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	28,062,995	6,073,464	7,643,066	25,593,612	35,706,061	45,787,531
13. Totals (Lines 9-10+11+12)	103,363,881	994,205,521	18,625,235	156,331,439	121,989,116	137,677,653

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

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 #	September 30, 2018	December 31, 2017
NET INCOME (LOSS)					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 57,335,244	$ (8,244,176)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 57,335,244	$ (8,244,176)
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 578,700,874	$ 477,807,504
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 578,700,874	$ 477,807,504

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes from the Annual Statement for the year ended December 31, 2017.

C. Accounting Policies

No significant changes from the Annual Statement for the year ended December 31, 2017.

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.

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

No significant changes from the Annual Statement for the year ended December 31, 2017.

3. Business Combinations and Goodwill

No significant changes from the Annual Statement for the year ended December 31, 2017.

4. Discontinued Operations

No significant changes from the Annual Statement for the year ended December 31, 2017.

5. Investments

A. Mortgage Loans – None

B. Debt Restructuring – None

C. Reverse Mortgages – None

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multiclass mortgage-backed / asset-backed securities were obtained from third party providers.

(2) The Company has the ability and intent to retain all loan-backed and structured securities for the period of time sufficient to recover the amortized cost basis. The Company did not recognize any other-than-temporary impairments on loan backed securities for the nine months ended September 30, 2018.

(3) The Company did not hold any securities with a recognized other-than-temporary impairment on September 30, 2018.

(4) For all impaired securities (fair value is less than cost or amortized cost) for which other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains), the aggregate amount of unrealized losses and related fair value as of September 30, 2018 are as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(1,537,182)
2. 12 Months or Longer	$	(2,791,796)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	88,896,249
2. 12 Months or Longer	$	62,166,329

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None

H. Repurchase Agreements Transactions Accounted for as a Sale – None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None

J. Real Estate

No significant changes from the Annual Statement for the year ended December 31, 2017.

K. Low-Income Housing Tax Credits (LIHTC) – None

L. Restricted Assets

No significant changes from the Annual Statement for the year ended December 31, 2017.

M. Working Capital Finance Investments – None

N. Offsetting and Netting of Assets and Liabilities – None

O. Structured Notes – None

P. 5* Securities – None

Q. Short Sales – None

R. Prepayment Penalty and Acceleration Fees

No significant changes from the Annual Statement for the year ended December 31, 2017.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from the Annual Statement for the year ended December 31, 2017.

7. Investment Income

No significant changes from the Annual Statement for the year ended December 31, 2017.

8. Derivative Instruments

No significant changes from the Annual Statement for the year ended December 31, 2017.

9. Income Taxes

No significant changes from the Annual Statement for the year ended December 31, 2017.

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

No significant changes from the Annual Statement for the year ended December 31, 2017.

11. Debt

A. In March 2018, the Company received approval from the Massachusetts Commissioner of Insurance to pay off in full the HEFA Bonds dated July 15, 1998, which was settled on July 1, 2018. The total amount paid was $20,502,588, which consisted of $20,015,000 principal and $487,588 interest payments.

B. Federal Home Loan Bank ("FHLB") Agreements

(1) In April 2015, Harvard Pilgrim became a member of the FHLB of Boston with an initial membership stock investment of $0.7 million. Through its membership, Harvard Pilgrim has the ability to conduct business activity (borrowings) with the FHLB. The Company has determined the maximum borrowing capacity as $60.0 million and has based this amount on anticipated borrowing and cash flow needs. As of September 30, 2018, Harvard Pilgrim had no outstanding loan.

(2) FHLB Capital Stock:

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	$ 0
(b) Membership Stock - Class B	402,465
(c) Activity Stock	0
(d) Excess Stock	61,235
(e) Aggregate Total (a+b+c+d)	463,700
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 60,000,000

	Total
2. Prior Year - End	
(a) Membership Stock - Class A	$ 0
(b) Membership Stock - Class B	421,404
(c) Activity Stock	1,200,000
(d) Excess Stock	96
(e) Aggregate Total (a+b+c+d)	1,621,500
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 30,000,000

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ 0	0	0	0	0	0
2. Class B	$ 463,700	402,465	61,235	0	0	0

(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	0	0	0
2. Prior Year-End Total Collateral Pledged	32,967,033	33,531,355	30,000,000

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	0	0	0
2. Prior Year-End Total Maximum Collateral Pledged	32,967,033	33,531,355	30,000,000

(4) Borrowed from FHLB:

a. Amount Pledged as of Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt	$ 0	XXX
(b) Funding Agreements	0	0
(c) Other	0	XXX
(d) Aggregate Total (a+b+c)	$ 0	$ 0
2. Prior Year-end		
(a) Debt	$ 30,000,000	XXX
(b) Funding Agreements	0	0
(c) Other	0	XXX
(d) Aggregate Total (a+b+c)	$ 30,000,000	$ 0

b. Maximum Amount during Reporting Period - Current Year

	Total
1. Debt	$ 0
2. Funding Agreements	0
3. Other	0
4. Aggregate Total (1+2+3)	$ 0

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

(4) The following table represents components of the net periodic benefit cost of the postretirement medical plan for the periods ending June 30, 2018 and December 31, 2017:

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	2018	2017	2018	2017	2018	2017
a. Service cost			$ -	$ 22,524		
b. Interest cost			152,050	286,656		
c. Expected return on plan assets						
d. Amortization of unrecognized transition obligation or transition asset						
e. Amounts of recognized gains and losses			1,554			
f. Amount of prior service cost recognized						
g. Amount of gain or loss recognized due to a settlement of curtailment				(1,569,822)		
h. Total net periodic benefit cost			$ 153,604	$(1,260,642)		

B. Investment Policies and Strategies of Plan Assets – Not applicable

C. Fair value of Each Class of Plan Assets – Not applicable

D. Basis Used to Determine the Overall Expected Long-Term Rate of Return on Asset Assumptions – Not applicable

E. Defined Contribution Plan

No significant changes from the Annual Statement for the year ended December 31, 2017.

F. Multiemployer Plans – Not applicable

G. Consolidated/Holding Company Plans – Not applicable

H. Postretirement Benefits and Compensated Absences – Not applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) – Not applicable

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganization

No significant changes from the Annual Statement for the year ended December 31, 2017, except as described below.

(9) Changes in balances of special surplus funds from the prior year are due to ACA Section 9010 Assessment 2019 Moratorium, which states that the monthly segregation of surplus is not required in 2018.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. Assessments

No significant changes from the Annual Statement for the year ended December 31, 2017.

C. Gain Contingencies – None

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits – None

E. Joint and Several Liabilities – None

F. All Other Contingencies

No significant changes from the Annual Statement for the year ended December 31, 2017.

15. Leases

No significant changes from the Annual Statement for the year ended December 31, 2017.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes from the Annual Statement for the year ended December 31, 2017.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales – None

B. Transfers and Servicing of Financial Assets – None

C. Wash Sales – None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. ASC Plans – None

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts – None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes from the Annual Statement for the year ended December 31, 2017.

20. Fair Value Measurement

A. Assets and Liabilities Measured at Fair Value
Harvard Pilgrim's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Statement of Statutory Accounting Principles No. 100, *Fair Value Measurements*.

(1) Fair Value Measurements at the reporting date:

Description	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Indust. & Misc.	$ -	$ 731,675	$ -	$ 731,675
Total Bonds	$ -	$ 731,675	$ -	$ 731,675
Common Stock				
Industrial & Misc.	$ 463,700	$ -	$ -	$ 463,700
Mutual Funds	145,464,286	-	-	145,464,286
Total Common Stocks	$ 145,927,986	$ -	$ -	$ 145,927,986
Total assets at fair value	$ 145,927,986	$ 731,675	$ -	$ 146,659,661

(a) There were no transfers between Level 1 and Level 2 during the nine month period ended September 30, 2018.

(2) Fair value measurements in Level 3 of the fair value hierarchy as of September 30, 2018 – None

(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 as of September 30, 2018. FHLB Class B stock is valued using certain observable and unobservable inputs provided by current and past market conditions as well as issuer historical and guaranteed pricing.

(5) As of September 30, 2018, the Company did not have any derivative assets or liabilities.

B. Other Fair Value Measurements – Not applicable

C. The Aggregate Fair Value by Hierarchical Level as of September 30, 2018:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds	$ 297,706,095	$ 302,609,684	$ -	$ 297,706,095	$ -	$ -
Common Stock	145,927,986	145,927,986	145,927,986	-	-	-
Cash Equivalents	17,913,748	17,913,748	17,913,748	-	-	-
Total	$ 461,547,829	$ 466,451,418	$ 163,841,734	$ 297,706,095	$ -	$ -

D. Not Practicable to Estimate Fair Value – Not applicable

21. Other Items

A. Extraordinary Items – None

B. Troubled Debt Restructuring – None

C. Other Disclosures and Unusual Items

No significant changes from the Annual Statement for the year ended December 31, 2017.

D. Business Interruption Insurance Recoveries – None

E. State Transferable and Non-transferable Tax Credits – None

F. Subprime Mortgage Related Risk Exposure

No significant changes from the Annual Statement for the year ended December 31, 2017.

G. Retained Assets – None

H. Insurance-Linked Securities (ILS) Contracts – None

22. Events Subsequent

Harvard Pilgrim has evaluated events and transactions subsequent to September 30, 2018, through November 14, 2018, 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

A. Ceded Reinsurance Report

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. Uncollectible Reinsurance

No significant changes from the Annual Statement for the year ended December 31, 2017.

C. Commutation of Ceded Reinsurance – None

D. Certified Reinsurer rating downgraded or status subject to revocation – None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. No significant changes from the Annual Statement for the year ended December 31, 2017.

B. No significant changes from the Annual Statement for the year ended December 31, 2017.

C. No significant changes from the Annual Statement for the year ended December 31, 2017.

D. No significant changes from the Annual Statement for the year ended December 31, 2017.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the ACA risk -sharing provisions (YES or NO)? YES

(2) Impact of Risk-Sharing Provisions of the ACA on Admitted Assets, Liabilities and Revenue for the Current Year are below:

	AMOUNT
a. Permanent ACA Risk Adjustment Program:	
Assets:	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)..	$ 35,394,928
Liabilities:	
2. Risk adjustment user fees payable for ACA Risk Adjustment	114,481
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool payments)	3,594,212
Operations (Revenue & Expense):	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment (increase) decrease to revenue	(33,265,825)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	151,532
b. Transitional ACA Reinsurance Program:	
Assets:	
1. Amounts recoverable for claims paid due to ACA Reinsurance	44,739
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	-

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

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balance from Prior Years (Col 2 – 4 + 8)
		1	2	3	4	5	6	7	8		9	10
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	**Permanent ACA Risk Adjustment Program:**											
	1. Premium adjustments receivable (including high risk pool payments)	-	-	-	-	-	-	25,999,484	-	A	25,999,483	-
	2. Premium adjustments (payable) (including high risk pool payments)	-	(9,007,180)	-	(7,541,363)	-	(1,465,817)	-	1,465,817	B	-	-
	3. Subtotal ACA Permanent Risk Adjustment Program	-	(9,007,180)	-	(7,541,363)	-	(1,465,817)	25,999,484	1,465,817		25,999,483	-
b.	**Transitional ACA Reinsurance Program:**											
	1. Amounts recoverable for claims paid	1,312,458	-	1,267,719	-	44,739	-	-	-	C	44,739	-
	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 premiums		-	-	-	-	-		-	F	-	-
	5. Ceded reinsurance premiums payable		-	-	-	-	-	-	-	G	-	-
	6. Liabilities for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
	7. Subtotal ACA Transitional Reinsurance Program	1,312,458	-	1,267,719	-	44,739	-	-	-		44,739	-
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**	1,312,458	(9,007,180)	1,267,719	(7,541,363)	44,739	(1,465,817)	25,999,484	1,465,817		26,044,222	-

Explanations of Adjustments:

A The premium adjustments receivable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2017.

B The premium adjustments payable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2017.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year:

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1–3+7)	Cumulative Balance from Prior Years (Col 2–4+8)
		1	2	3	4	5	6	7	8		9	10
Risk Corridors Program Year:		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
2014	Accrued Retrospective premium	0	0	0	0	0	0	0	0	A	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	B	0	0
2015	Accrued Retrospective premium	0	0	0	0	0	0	0	0	C	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	D	0	0
2016	Accrued Retrospective premium	0	0	0	0	0	0	0	0	E	0	0
	Reserve for rate credits or policy experience rating refunds	0	0	0	0	0	0	0	0	F	0	0
Total for Risk Corridor		0	0	0	0	0	0	0	0		0	0

(5) ACA Risk Corridors Receivable as of Reporting Date:

ACA Risk Corridor Receivables by Risk Corridor program year, notw ithstanding collectibility concerns.

Risk Corridors Program Year:	(A) Estimated Amount to be Filed or Final Amount Filed w ith CMS	(B) Non-Accrued Amounts for Impairment or Other reasons	(C) Amounts received from CMS	(D)=(A)-(B)-(C) Asset Balance (Gross of Non-admission)	(E) Non-admitted Amount	(F)=(D)-(E) Net Admitted Asset
2014	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2015	0	0	0	0	0	0
2016	9,883,052	9,883,052	0	0	0	0
Total	$ 9,883,052	$ 9,883,052	$ 0	$ 0	$ 0	$ 0

Harvard Pilgrim considered the most recent and reliable information in its estimate of the collectibility of the ACA Risk Corridors Program. Due to the lack of appropriation for this program by the Federal Government, Harvard Pilgrim has not recognized this receivable as the timing of the payment is uncertain.

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves, net of healthcare receivables, as of December 31, 2017 were $137.7 million. As of September 30, 2018, $103.9 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior year's net of health care receivables are $18.1 million. Therefore, there has been a $15.7 million favorable prior-year development since December 31, 2017. 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.

26. Intercompany Pooling Arrangements

No significant changes from the Annual Statement for the year ended December 31, 2017.

27. Structured Settlements

No significant changes from the Annual Statement for the year ended December 31, 2017.

28. Health Care Receivables

A. Pharmaceutical rebate receivables

No significant changes from the Annual Statement for the year ended December 31, 2017.

B. Risk sharing receivables

No significant changes from the Annual Statement for the year ended December 31, 2017.

29. Participating Policies

No significant changes from the Annual Statement for the year ended December 31, 2017.

30. Premium Deficiency Reserves

(1) Liability carried for premium deficiency reserves	$4,462,980
(2) Date of the most recent evaluation of this liability	September 30, 2018
(3) Was anticipated investment income utilized in this calculation?	Yes √ No

31. Anticipated Salvage and Subrogation

No significant changes from the Annual Statement for the year ended December 31, 2017.

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? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] 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? Yes [ ] No [X]

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 [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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? Yes [ ] No [X]

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? Yes [ ] No [X]

4.2 If yes, provide the name of the 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? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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. 12/31/2016

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). 06/14/2018

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? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

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? Yes [ ] No [X]

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? Yes [ ] No [X]

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? Yes [ ] No [X]

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 affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

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 [X] No [ ]
(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 [ ] No [X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
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 [X] No [ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

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.) Yes [ ] No [X]
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 [X] No [ ]
14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 213,577,314	$ 245,029,595
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 213,577,314	$ 245,029,595
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? Yes [ ] No [X]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

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. $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

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 [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF AMERICA, N.A., GLOBAL CUSTODY & AGENCY SOLUTIONS	150 N. COLLEGE ST. CHARLOTTE, NC 28255

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 Name(s)	2 Location(s)	3 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? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 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 Name of Firm or Individual	2 Affiliation
DEUTSCHE 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 GROUP	U
HLM MANAGEMENT CO., LLC	U
BARINGS LLC	U
LEERINK PARTNERS LLC	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 assets? Yes [X] No [ ]

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 assets? Yes [ ] No [X]

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	DEUTSCHE INVESTMENT MANAGEMENT AMERICAS, INC.	CZ83K4EEEX8QVCT3B128	Securities and Exchange Commission	DS
108281	FIDELITY MANAGEMENT & RESEARCH COMPANY	Z26LT2N3N013KK7Y9Z32	Securities and Exchange Commission	DS
105958	THE VANGUARD GROUP, INC	22FEKWGAFY38KJJVTQ65	Securities and Exchange Commission	DS
109008	PRINCIPAL REAL ESTATE INVESTORS LLC	549300BABIOZPCNHMB89	Securities and Exchange Commission	DS
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	Securities and Exchange Commission	DS
159458	AUDAX GROUP	none	Securities and Exchange Commission	DS
162337	HLM MANAGEMENT CO., LLC	none	Securities and Exchange Commission	DS
127488	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	549300N35MH5UNDKUZ51	Securities and Exchange Commission	DS
39011	LEERINK PARTNERS LLC	549300AAH7U76CEUBI94	Securities and Exchange Commission	DS
105926	PINEBRIDGE INVESTMENTS LLC	5493007FM4Z08UJHBK70	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 [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist.

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 5*GI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent ..... 83.6 %

1.2 A&H cost containment percent ..... 1.4 %

1.3 A&H expense percent excluding cost containment expenses ..... 12.4 %

2.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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? ..... Yes [ ] No [X]

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 [X] No [ ]

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? ..... Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

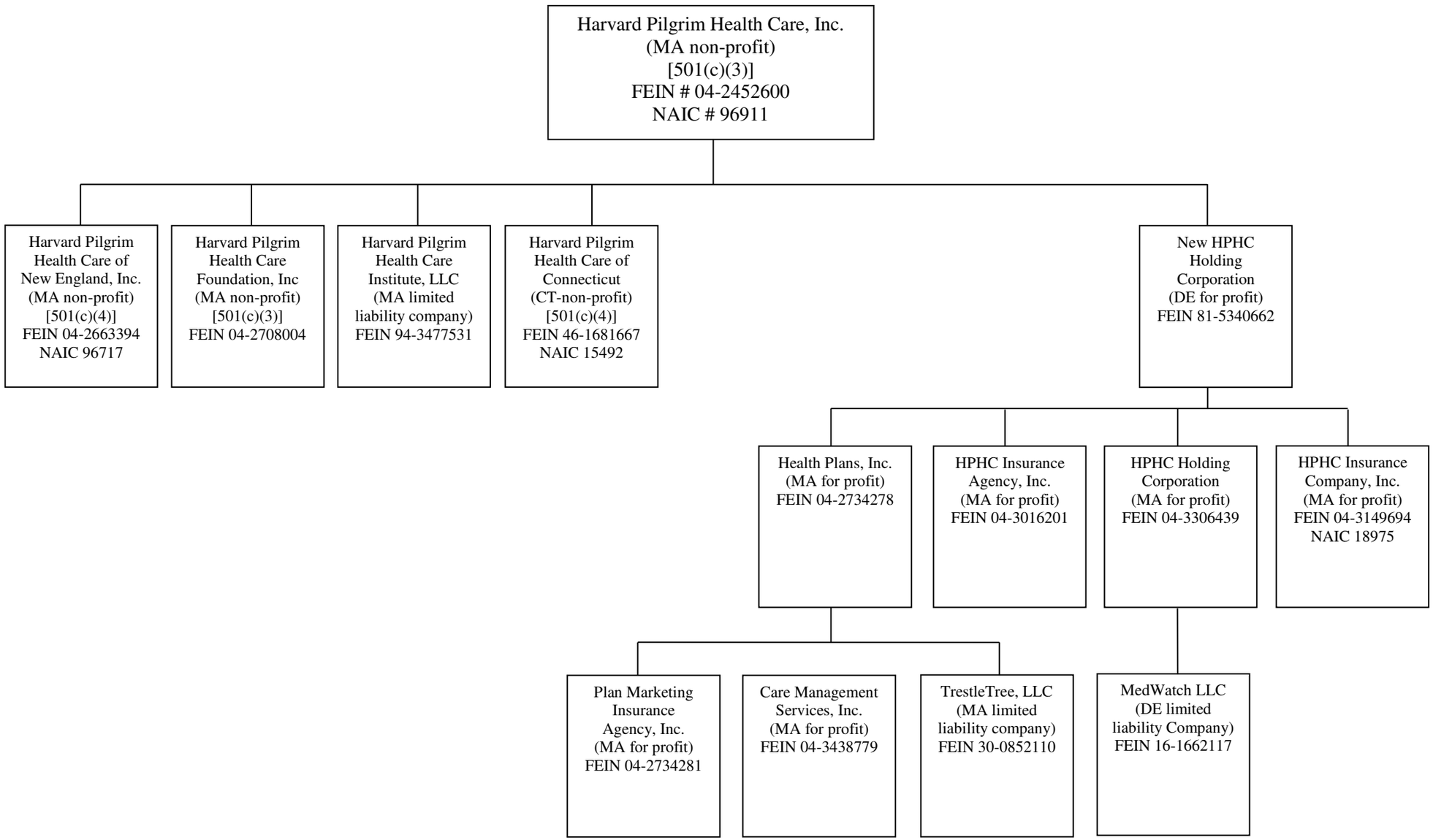
	1	Direct Business Only							
		2	3	4	5	6	7	8	9
States, etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama AL	N							0	
2. Alaska AK	N							0	
3. Arizona AZ	N							0	
4. Arkansas AR	N							0	
5. California CA	N							0	
6. Colorado CO	N							0	
7. Connecticut CT	N							0	
8. Delaware DE	N							0	
9. District of Columbia DC	N							0	
10. Florida FL	N							0	
11. Georgia GA	N							0	
12. Hawaii HI	N							0	
13. Idaho ID	N							0	
14. Illinois IL	N							0	
15. Indiana IN	N							0	
16. Iowa IA	N							0	
17. Kansas KS	N							0	
18. Kentucky KY	N							0	
19. Louisiana LA	N							0	
20. Maine ME	L	350,897,079	8,325,158					359,222,237	
21. Maryland MD	N							0	
22. Massachusetts MA	L	977,208,560	44,038,490					1,021,247,050	
23. Michigan MI	N							0	
24. Minnesota MN	N							0	
25. Mississippi MS	N							0	
26. Missouri MO	N							0	
27. Montana MT	N							0	
28. Nebraska NE	N							0	
29. Nevada NV	N							0	
30. New Hampshire NH	N							0	
31. New Jersey NJ	N							0	
32. New Mexico NM	N							0	
33. New York NY	N							0	
34. North Carolina NC	N							0	
35. North Dakota ND	N							0	
36. Ohio OH	N							0	
37. Oklahoma OK	N							0	
38. Oregon OR	N							0	
39. Pennsylvania PA	N							0	
40. Rhode Island RI	N							0	
41. South Carolina SC	N							0	
42. South Dakota SD	N							0	
43. Tennessee TN	N							0	
44. Texas TX	N							0	
45. Utah UT	N							0	
46. Vermont VT	N							0	
47. Virginia VA	N							0	
48. Washington WA	N							0	
49. West Virginia WV	N							0	
50. Wisconsin WI	N							0	
51. Wyoming WY	N							0	
52. American Samoa AS	N							0	
53. Guam GU	N							0	
54. Puerto Rico PR	N							0	
55. U.S. Virgin Islands VI	N							0	
56. Northern Mariana Islands MP	N							0	
57. Canada CAN	N							0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal	XXX	1,328,105,639	52,363,648	0	0	0	0	1,380,469,287	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX							0	
61. Totals (Direct Business)	XXX	1,328,105,639	52,363,648	0	0	0	0	1,380,469,287	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 2
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 55

For individual members Harvard Pilgrim allocates premium based on the member's residence. For group members Harvard Pilgrim allocates premium based on the group situs.

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0595	Harvard Pilgrim Health Care Group	96911	04-2452600				Harvard Pilgrim Health Care, Inc.	MA	RE	Harvard Pilgrim Health Care, Inc.		100.000	Harvard Pilgrim Health Care, Inc.	N	
0595	Harvard Pilgrim Health Care Group	96717	04-2663394				HPHC of New England, Inc.	MA	IA	Harvard Pilgrim Health Care, Inc.	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	N	
		00000	04-3306439				HPHC Holding Corporation	MA	DS	New HPHC Holding Corporation	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	Y	
		00000	04-2708004				HPHC Foundation, Inc.	MA	NIA	Harvard Pilgrim Health Care, Inc.	Management	100.000	Harvard Pilgrim Health Care, Inc.	N	
		00000	04-2734278				Health Plans, Inc.	MA	DS	New HPHC Holding Corporation	Ownership, Board	100.000	Harvard Pilgrim Health Care, Inc.	Y	
		00000	04-3016201				HPHC Insurance Agency, Inc.	MA	DS	New HPHC Holding Corporation	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	Y	
0595	Harvard Pilgrim Health Care Group	18975	04-3149694				HPHC Insurance Company, Inc.	MA	IA	New HPHC Holding Corporation	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	N	
		00000	94-3477531				HPHC Institute, LLC	MA	NIA	Harvard Pilgrim Health Care, Inc.	Ownership, Board	100.000	Harvard Pilgrim Health Care, Inc.	Y	
		00000	04-2734281				Plan Marketing Insurance Agency, Inc.	MA	DS	Health Plans, Inc.	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	N	
		00000	04-3438779				Care Management Services, Inc.	MA	DS	Health Plans, Inc.	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	N	
		00000	30-0852110				TrestleTree, LLC	MA	DS	Health Plans, Inc.	Ownership, Board	100.000	Harvard Pilgrim Health Care, Inc.	N	
0595	Harvard Pilgrim Health Care Group	15492	46-1681667				Harvard Pilgrim Health Care of Connecticut, Inc.	CT	IA	Harvard Pilgrim Health Care, Inc.	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	N	
		00000	16-1662117				MedWatch, LLC	DE	DS	HPHC Holding Corporation	Ownership, Board	100.000	Harvard Pilgrim Health Care, Inc.	N	
		00000	81-5340662				New HPHC Holding Corporation	DE	NIA	Harvard Pilgrim Health Care, Inc.	Ownership, Board, Management	100.000	Harvard Pilgrim Health Care, Inc.	N	

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

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1104.			0	0
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504.			0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	21,971,114	23,088,576
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		13,287
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		(42,733)
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	813,328	1,088,016
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	21,157,786	21,971,114
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	21,157,786	21,971,114

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 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 commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	64,394,765	52,370,416
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	25,000,000	755,608
	2.2 Additional investment made after acquisition	6,469,019	17,270,082
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	676,170	1,791,985
6.	Total gain (loss) on disposals	318,262	13,169
7.	Deduct amounts received on disposals	12,978,562	6,013,612
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		1,792,883
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	83,879,654	64,394,765
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	83,879,654	64,394,765

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	658,682,723	635,304,319
2.	Cost of bonds and stocks acquired	84,341,817	82,495,684
3.	Accrual of discount	84,741	87,092
4.	Unrealized valuation increase (decrease)	37,268,360	16,551,316
5.	Total gain (loss) on disposals	321,358	12,096,812
6.	Deduct consideration for bonds and stocks disposed of	86,174,512	86,262,790
7.	Deduct amortization of premium	969,835	1,589,710
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	12,613	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	693,567,265	658,682,723
12.	Deduct total nonadmitted amounts	546,680	512,126
13.	Statement value at end of current period (Line 11 minus Line 12)	693,020,585	658,170,597

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)	239,853,480	23,482,126	13,153,988	(19,542)	242,562,958	239,853,480	250,162,076	238,425,151
2. NAIC 2 (a)	50,410,635	1,708,507	474,363	(340,106)	45,515,288	50,410,635	51,304,672	40,314,913
3. NAIC 3 (a)	1,446,035	0	309,316	6,217	3,463,803	1,446,035	1,142,935	3,491,994
4. NAIC 4 (a)	0				0	0	0	
5. NAIC 5 (a)	0				0	0	0	
6. NAIC 6 (a)	0				0	0	0	
7. Total Bonds	291,710,149	25,190,633	13,937,667	(353,432)	291,542,049	291,710,149	302,609,684	282,232,057
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	291,710,149	25,190,633	13,937,667	(353,432)	291,542,049	291,710,149	302,609,684	282,232,057

(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 Book/Adjusted Carrying Value	2 Par Value	3 Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	4,611,679
2.	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		4,611,679
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)	0	0
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	13,604,522	
2.	Cost of cash equivalents acquired	770,255,705	331,505,753
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	765,946,479	317,901,231
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)	17,913,748	13,604,522
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	17,913,748	13,604,522

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TOWER SQUARE PARTNERS IV-A, L.P.	Springfield	MA	Barings LLC		05/08/2014		0	944,359	0	0	3.593
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	AUDAX MEZZANINE BUSINESS IV, L.P.		09/30/2016		0	883,077	0	0	2.970
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								0	1,827,436	0	0	XXX
000000-00-0	HLM Ventures Partners IV, L.P.	Boston	MA	HLM Management Co., LLC		08/25/2016		0	500,000	0	0	5.710
2199999. Joint Venture Interests - Other - Unaffiliated								0	500,000	0	0	XXX
4499999. Total - Unaffiliated								0	2,327,436	0	0	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	2,327,436	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TOWER SQUARE PARTNERS IV-A, L.P.	Springfield	MA	Barings LLC	05/08/2014	07/24/2018	359,335	0	0	0	0	0	0	890,679	1,039,249	0	148,569	148,569	410,535
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,L.P	09/30/2016	08/02/2018	(393,016)	0	0	0	0	0	0	334,046	374,585	0	40,540	40,540	(81,712)
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							(33,682)	0	0	0	0	0	0	1,224,725	1,413,834	0	189,109	189,109	328,822
000000-00-0	PRINCIPAL REAL ESTATE DEBT FUNDS, LP	Des Moines	IA	Principal Global Investors, LLC	05/07/2014	09/28/2018	874,690	0	0	0	0	0	0	1,109,324	1,109,324	0	0	0	(662,718)
000000-00-0	Prime Property Fund, LLC.	New York	NY	Morgan Stanley Real Estate Advisor, Inc.	06/29/2016	06/30/2018	0	0	0	0	0	0	0	0	0	0	0	0	(3,387,298)
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							874,690	0	0	0	0	0	0	1,109,324	1,109,324	0	0	0	(4,050,016)
4499999. Total - Unaffiliated							841,008	0	0	0	0	0	0	2,334,049	2,523,157	0	189,109	189,109	(3,721,193)
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							841,008	0	0	0	0	0	0	2,334,049	2,523,157	0	189,109	189,109	(3,721,193)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3138ER-WT-3	FN AL9657 - RMBS		07/17/2018	Morgan Stanley		2,203,981	2,201,144	3,638	1
3140J5-6M-6	FN BM1775 - RMBS		07/01/2018	BARCLAYS CAPITAL INC.		(35,282)	0	(17)	1
3140J8-A7-8	FN BM3629 - RMBS		08/01/2018	Morgan Stanley		4,896,842	4,895,334	7,922	1
3199999. Subtotal - Bonds - U.S. Special Revenues						7,065,541	7,096,478	11,543	XXX
00912X-BA-1	AIR LEASE CORP		07/01/2018	Unknown		10,085	0	0	2FE
05565Q-DD-7	BP CAPITAL MARKETS PLC	C	07/01/2018	Unknown		20,646	0	0	1FE
13607R-AD-2	CANADIAN IMPERIAL BANK OF COMMERCE	C	09/06/2018	MLPFS INC FIXED INCOME		2,246,108	2,250,000	0	1FE
172967-LG-4	CITIGROUP INC		07/01/2018	Unknown		16,737	0	0	2FE
337738-AQ-1	FISERV INC		09/20/2018	WELLS FARGO SECURITIES LLC		539,752	540,000	0	2FE
36250S-AD-1	GSMS 18GS10 A4 - CMBS		07/18/2018	GOLDMAN		1,009,956	1,000,000	3,134	1FE
380881-ER-9	GCCT 184 A - ABS	A	09/10/2018	RBC CAPITAL MARKETS		2,998,766	3,000,000	0	1FE
40573L-AL-0	HALFMOON PARENT INC		09/06/2018	Morgan Stanley		1,108,412	1,109,000	0	2FE
44614U-AD-1	HUNT 151 A4 - ABS		07/01/2018	Unknown		685	0	0	1FE
456837-AK-9	ING GROEP NV	C	09/25/2018	GOLDMAN		1,495,671	1,496,000	0	1FE
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES	C	07/01/2018	Unknown		21,342	0	0	2FE
494368-BJ-1	KIMBERLY-CLARK CORP		07/01/2018	Unknown		30,414	0	0	1FE
68389X-BK-0	ORACLE CORP		07/01/2018	Unknown		14,039	0	0	1FE
717081-EN-9	PFIZER INC		09/04/2018	CITIGROUP GLOBAL MARKETS INC.		1,995,940	2,000,000	0	1FE
867914-BM-4	SUNTRUST BANKS INC		07/01/2018	Unknown		12,178	0	0	2FE
88579Y-BA-8	3M CO		09/11/2018	CITIGROUP GLOBAL MARKETS INC.		1,496,925	1,500,000	0	1FE
904764-AW-7	UNILEVER CAPITAL CORP	C	07/01/2018	Unknown		16,008	0	0	1FE
904764-BG-1	UNILEVER CAPITAL CORP	C	09/04/2018	GOLDMAN		1,251,896	1,261,000	0	1FE
95001A-BC-9	WFCM 17C41 A3 - CMBS		09/13/2018	WELLS FARGO SECURITIES LLC		3,839,531	4,000,000	5,707	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,125,092	18,156,000	8,840	XXX
8399997. Total - Bonds - Part 3						25,190,633	25,252,478	20,383	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						25,190,633	25,252,478	20,383	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
921943-88-2	VANGUARD DEV MKT INST		09/25/2018	Unknown	12,661.572	177,895		0	U
922040-10-0	VANGUARD INSTL INDX INST		09/21/2018	Unknown	1,492.047	398,108		0	U
922908-87-6	VANGUARD SM-CP IDX INST		09/27/2018	Unknown	999.484	77,500		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						653,503	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						653,503	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						653,503	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						653,503	XXX	0	XXX
9999999 - Totals						25,844,136	XXX	20,383	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36225A-VP-2	GN 780622 - RMBS		09/01/2018	Paydown		233	233	242	237	0	(4)	0	(4)	0	233	0	0	0	11	08/15/2027	1
36225B-C5-5	GN 780992 - RMBS		09/01/2018	Paydown		1,122	1,122	1,164	1,141	0	(20)	0	(20)	0	1,122	0	0	0	50	12/15/2028	1
36225B-TZ-1	GN 781468 - RMBS		09/01/2018	Paydown		404	404	422	417	0	(13)	0	(13)	0	404	0	0	0	16	07/15/2032	1
36290R-X2-4	GN 615497 - RMBS		09/01/2018	Paydown		336	336	327	329	0	7	0	7	0	336	0	0	0	10	08/15/2033	1
36290S-6G-1	G2 616571 - RMBS		09/01/2018	Paydown		1,567	1,567	1,645	1,632	0	(65)	0	(65)	0	1,567	0	0	0	60	08/20/2034	1
36291L-RS-6	GN 631497 - RMBS		09/01/2018	Paydown		147	147	147	147	0	0	0	0	0	147	0	0	0	5	06/15/2034	1
36295W-D4-6	GN 682423 - RMBS		09/01/2018	Paydown		710	710	718	717	0	(7)	0	(7)	0	710	0	0	0	23	05/15/2038	1
36297B-RT-0	GN 707098 - RMBS		09/01/2018	Paydown		2,305	2,305	2,370	2,383	0	(78)	0	(78)	0	2,305	0	0	0	85	01/15/2039	1
38374M-DX-4	GNR 0575A DA - CMO/RMBS		09/01/2018	Paydown		24,693	24,693	26,947	25,563	0	(870)	0	(870)	0	24,693	0	0	0	759	07/16/2034	1
0599999. Subtotal - Bonds - U.S. Governments						31,516	31,516	33,981	32,566	0	(1,050)	0	(1,050)	0	31,516	0	0	0	1,019	XXX	XXX
31287Y-AZ-7	FH C70924 - RMBS		09/01/2018	Paydown		361	361	373	367	0	(6)	0	(6)	0	361	0	0	0	17	09/01/2032	1
3128K6-4Q-0	FH A46231 - RMBS		09/01/2018	Paydown		4,624	4,624	4,620	4,615	0	9	0	9	0	4,624	0	0	0	123	07/01/2035	1
3128K7-HL-5	FH A46535 - RMBS		09/01/2018	Paydown		152	152	143	141	0	11	0	11	0	152	0	0	0	5	08/01/2035	1
3128LX-CR-9	FH G01880 - RMBS		09/01/2018	Paydown		24,540	24,540	26,254	26,263	0	(1,723)	0	(1,723)	0	24,540	0	0	0	701	08/01/2035	1
3128LX-FW-5	FH G01981 - RMBS		09/01/2018	Paydown		2,338	2,338	2,210	2,198	0	140	0	140	0	2,338	0	0	0	71	12/01/2035	1
3128M6-G9-3	FH G04424 - RMBS		09/01/2018	Paydown		2,456	2,456	2,450	2,445	0	11	0	11	0	2,456	0	0	0	88	06/01/2038	1
3128M6-RG-5	FH G04687 - RMBS		09/01/2018	Paydown		7,137	7,137	7,196	7,190	0	(53)	0	(53)	0	7,137	0	0	0	267	09/01/2038	1
3128MC-EQ-4	FH G13543 - RMBS		09/01/2018	Paydown		4,091	4,091	4,271	4,125	0	(34)	0	(34)	0	4,091	0	0	0	130	12/01/2019	1
3128MD-L6-8	FH G14649 - RMBS		09/01/2018	Paydown		23,222	23,222	24,292	24,017	0	(795)	0	(795)	0	23,222	0	0	0	345	01/01/2028	1
3128MJ-CT-5	FH G08081 - RMBS		09/01/2018	Paydown		3,758	3,758	3,833	3,821	0	(62)	0	(62)	0	3,758	0	0	0	136	09/01/2035	1
312911-GW-4	FHR 1343 LA - CMO/RMBS		09/01/2018	Paydown		3,578	3,578	3,809	3,644	0	(66)	0	(66)	0	3,578	0	0	0	176	08/15/2022	1
312927-QZ-2	FH A81372 - RMBS		09/01/2018	Paydown		185	185	184	184	0	1	0	1	0	185	0	0	0	7	08/01/2038	1
31292H-2E-3	FH C01673 - RMBS		09/01/2018	Paydown		796	796	795	794	0	2	0	2	0	796	0	0	0	23	11/01/2033	1
31292H-YT-5	FH C01622 - RMBS		09/01/2018	Paydown		2,586	2,586	2,496	2,492	0	95	0	95	0	2,586	0	0	0	77	09/01/2033	1
31292J-BG-4	FH C01839 - RMBS		09/01/2018	Paydown		1,185	1,185	1,135	1,133	0	53	0	53	0	1,185	0	0	0	35	05/01/2034	1
31294K-ZM-0	FH E01648 - RMBS		09/01/2018	Paydown		3,357	3,357	3,419	3,359	0	(2)	0	(2)	0	3,357	0	0	0	120	05/01/2019	1
312967-6W-7	FH B15385 - RMBS		09/01/2018	Paydown		214	214	214	214	0	1	0	1	0	214	0	0	0	7	06/01/2019	1
31296J-WJ-1	FH A10649 - RMBS		09/01/2018	Paydown		4,122	4,122	4,100	4,098	0	24	0	24	0	4,122	0	0	0	134	06/01/2033	1
31296Q-NM-8	FH A15796 - RMBS		09/01/2018	Paydown		73	73	76	75	0	(1)	0	(1)	0	73	0	0	0	3	11/01/2033	1
31296S-M2-9	FH A17577 - RMBS		09/01/2018	Paydown		809	809	827	824	0	(14)	0	(14)	0	809	0	0	0	26	01/01/2034	1
31296W-5K-9	FH A20850 - RMBS		09/01/2018	Paydown		623	623	617	614	0	8	0	8	0	623	0	0	0	20	04/01/2034	1
31296X-QL-2	FH A21359 - RMBS		09/01/2018	Paydown		295	295	300	299	0	(4)	0	(4)	0	295	0	0	0	10	04/01/2034	1
312970-DB-9	FH B17298 - RMBS		09/01/2018	Paydown		1,564	1,564	1,590	1,565	0	(2)	0	(2)	0	1,564	0	0	0	48	11/01/2019	1
31297M-H5-0	FH A32052 - RMBS		09/01/2018	Paydown		1,737	1,737	1,753	1,748	0	(11)	0	(11)	0	1,737	0	0	0	57	04/01/2035	1
31297T-4H-3	FH A38024 - RMBS		09/01/2018	Paydown		758	758	731	727	0	31	0	31	0	758	0	0	0	22	10/01/2035	1
31297U-VC-1	FH A38711 - RMBS		09/01/2018	Paydown		129,039	129,039	126,035	126,538	0	2,502	0	2,502	0	129,039	0	0	0	4,561	02/01/2035	1
3132GF-UJ-4	FH Q02385 - RMBS		09/01/2018	Paydown		49,434	49,434	52,153	52,272	0	(2,838)	0	(2,838)	0	49,434	0	0	0	1,385	07/01/2041	1
31335A-WU-8	FH G60659 - RMBS		09/01/2018	Paydown		147,427	147,427	152,886	152,872	0	(5,445)	0	(5,445)	0	147,427	0	0	0	3,003	08/01/2046	1
31335B-BE-5	FH G60937 - RMBS		09/01/2018	Paydown		51,618	51,618	54,157	0	0	(2,539)	0	(2,539)	0	51,618	0	0	0	1,062	04/01/2047	1
31335H-T6-0	FH C90573 - RMBS		09/01/2018	Paydown		8,514	8,514	8,916	8,655	0	(142)	0	(142)	0	8,514	0	0	0	337	08/01/2022	1
31368H-LV-3	FN 190340 - RMBS		09/01/2018	Paydown		10,028	10,028	9,539	9,503	0	525	0	525	0	10,028	0	0	0	290	09/01/2033	1
31368H-MB-6	FN 190354 - RMBS		09/01/2018	Paydown		11,231	11,231	10,959	10,916	0	315	0	315	0	11,231	0	0	0	368	12/01/2034	1
3136A1-JY-2	FNR 1199A AV - CMO/RMBS		09/01/2018	Paydown		682,437	682,437	736,605	688,663	0	(6,228)	0	(6,228)	0	682,437	0	0	0	17,409	08/25/2024	1
3136A2-5J-8	FNR 11141E JA - CMO/RMBS		09/01/2018	Paydown		19,343	19,343	21,186	20,185	0	(842)	0	(842)	0	19,343	0	0	0	520	11/25/2039	1
3136A2-L6-8	FNR 11124C JP - CMO/RMBS		09/01/2018	Paydown		58,371	58,371	63,592	61,577	0	(3,207)	0	(3,207)	0	58,371	0	0	0	1,558	02/25/2041	1
3136A2-QP-1	FNR 11132B PA - CMO/RMBS		09/01/2018	Paydown		73,203	73,203	79,139	75,375	0	(2,172)	0	(2,172)	0	73,203	0	0	0	2,076	08/25/2039	1
3136A3-ED-9	FNR 11143D PA - CMO/RMBS		09/01/2018	Paydown		92,668	92,668	101,099	96,428	0	(3,760)	0	(3,760)	0	92,668	0	0	0	2,506	02/25/2038	1
3136A3-QK-0	FNR 11135B PK - CMO/RMBS		09/01/2018	Paydown		21,977	21,977	23,972	23,932	0	(1,955)	0	(1,955)	0	21,977	0	0	0	592	05/25/2040	1
3136A4-X4-6	FNR 1232E CD - CMO/RMBS		09/01/2018	Paydown		28,320	28,320	31,045	30,574	0	(2,255)	0	(2,255)	0	28,320	0	0	0	639	10/25/2041	1
3136A6-TC-8	FNR 1263A MA - CMO/RMBS		09/01/2018	Paydown		68,319	68,319	74,553	72,049	0	(3,729)	0	(3,729)	0	68,319	0	0	0	1,636	06/25/2040	1
3136A8-PS-3	FNR 12100F TL - CMO/RMBS		09/01/2018	Paydown		58,612	58,612	65,124	62,808	0	(4,197)	0	(4,197)	0	58,612	0	0	0	1,373	04/25/2042	1
3136A8-S6-8	FNR 12113A AP - CMO/RMBS		09/01/2018	Paydown		47,386	47,386	52,443	50,601	0	(3,215)	0	(3,215)	0	47,386	0	0	0	1,183	07/25/2041	1
3136A8-Z5-2	FNR 12113B HA - CMO/RMBS		09/01/2018	Paydown		65,210	65,210	69,632	67,868	0	(2,658)	0	(2,658)	0	65,210	0	0	0	1,107	06/25/2041	1
3136AB-H3-0	FNR 135A MP - CMO/RMBS		09/01/2018	Paydown		59,691	59,691	65,100	63,949	0	(4,259)	0	(4,259)	0	59,691	0	0	0	1,245	02/25/2043	1
3136AB-JH-7	FNR 12144E PD - CMO/RMBS		09/01/2018	Paydown		93,520	93,520	102,404	99,630	0	(6,111)	0	(6,111)	0	93,520	0	0	0	1,916	04/25/2042	1
3136AC-F9-7	FNR 1313G MA - CMO/RMBS		09/01/2018	Paydown		54,161	54,161	59,806	57,940	0	(3,779)	0	(3,779)	0	54,161	0	0	0	1,243	01/25/2043	1
3136AD-HB-8	FNR 1331B GK - CMO/RMBS		09/01/2018	Paydown		95,198	95,198	100,768	98,223	0	(3,026)	0	(3,026)	0	95,198	0	0	0	1,982	07/25/2038	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3136AD-K6-5	FNR 1340B DK - CMO/RMBS		09/01/2018	Paydown		136,700	136,700	144,614	140,407	0	(3,707)	0	(3,707)	0	136,700	0	0	0	2,783	06/25/2037	1
3136AD-LC-1	FNR 1329D JA - CMO/RMBS		09/01/2018	Paydown		90,727	90,727	97,468	95,494	0	(4,767)	0	(4,767)	0	90,727	0	0	0	1,859	01/25/2043	1
3136AE-2C-0	FNR 1370F LA - CMO/RMBS		09/01/2018	Paydown		231,582	231,582	244,102	237,797	0	(6,218)	0	(6,218)	0	231,582	0	0	0	4,895	10/25/2037	1
3136AF-6L-3	FNR 1390A PD - CMO/RMBS		09/01/2018	Paydown		57,580	57,580	59,883	59,516	0	(1,936)	0	(1,936)	0	57,580	0	0	0	1,017	09/25/2042	1
3136AF-CX-0	FNR 1372H LY - CMO/RMBS		09/01/2018	Paydown		91,020	91,020	96,481	94,191	0	(3,172)	0	(3,172)	0	91,020	0	0	0	1,888	08/25/2041	1
3136AF-SP-0	FNR 1373H BA - CMO/RMBS		09/01/2018	Paydown		144,491	144,491	152,382	148,408	0	(3,919)	0	(3,919)	0	144,491	0	0	0	3,009	10/25/2037	1
3136AF-TV-6	FNR 1373G TK - CMO/RMBS		09/01/2018	Paydown		94,434	94,434	99,982	97,943	0	(3,510)	0	(3,510)	0	94,434	0	0	0	1,973	09/25/2042	1
3136AJ-H2-5	FNR 1426E BD - CMO/RMBS		09/01/2018	Paydown		88,702	88,702	92,970	91,630	0	(2,929)	0	(2,929)	0	88,702	0	0	0	1,870	11/25/2042	1
3136AK-MJ-9	FNR 1440A EP - CMO/RMBS		09/01/2018	Paydown		126,939	126,939	133,643	132,248	0	(5,310)	0	(5,310)	0	126,939	0	0	0	2,656	10/25/2042	1
3136AN-SN-8	FNR 1529C PA - CMO/RMBS		09/01/2018	Paydown		79,217	79,217	82,881	82,036	0	(2,819)	0	(2,819)	0	79,217	0	0	0	1,402	09/25/2043	1
3136AN-WE-3	FNR 1527C HA - CMO/RMBS		09/01/2018	Paydown		79,228	79,228	82,942	82,236	0	(3,008)	0	(3,008)	0	79,228	0	0	0	1,403	03/25/2044	1
31371K-LJ-8	FN 254229 - RMBS		09/01/2018	Paydown		1,220	1,220	1,264	1,231	0	(11)	0	(11)	0	1,220	0	0	0	49	02/01/2022	1
31371K-R3-7	FN 254406 - RMBS		09/01/2018	Paydown		749	749	773	768	0	(19)	0	(19)	0	749	0	0	0	28	08/01/2032	1
31371L-6D-6	FN 255668 - RMBS		09/01/2018	Paydown		15,068	15,068	15,301	15,143	0	(76)	0	(76)	0	15,068	0	0	0	493	03/01/2025	1
31371L-QX-0	FN 255270 - RMBS		09/01/2018	Paydown		7,075	7,075	6,908	6,970	0	105	0	105	0	7,075	0	0	0	192	06/01/2024	1
31371L-SJ-9	FN 255321 - RMBS		09/01/2018	Paydown		13,604	13,604	13,804	13,670	0	(66)	0	(66)	0	13,604	0	0	0	443	07/01/2024	1
31371L-XW-4	FN 255493 - RMBS		09/01/2018	Paydown		4,447	4,447	4,553	4,488	0	(40)	0	(40)	0	4,447	0	0	0	147	11/01/2024	1
31371M-AN-7	FN 255713 - RMBS		09/01/2018	Paydown		2,627	2,627	2,565	2,579	0	48	0	48	0	2,627	0	0	0	71	04/01/2025	1
31371M-MM-6	FN 256064 - RMBS		09/01/2018	Paydown		6,586	6,586	6,568	6,553	0	33	0	33	0	6,586	0	0	0	215	01/01/2026	1
3137AB-MQ-1	FHR 3880A GA - CMO/RMBS		09/01/2018	Paydown		32,173	32,173	34,656	33,945	0	(1,772)	0	(1,772)	0	32,173	0	0	0	755	12/15/2040	1
3137AH-AH-1	FHR 3965B GA - CMO/RMBS		09/01/2018	Paydown		71,214	71,214	78,197	74,754	0	(3,540)	0	(3,540)	0	71,214	0	0	0	1,875	01/15/2040	1
3137AH-GR-3	FHR 3959B MA - CMO/RMBS		09/01/2018	Paydown		50,522	50,522	56,459	55,280	0	(4,758)	0	(4,758)	0	50,522	0	0	0	1,355	11/15/2041	1
3137AK-BG-5	FHR 3986C M - CMO/RMBS		09/01/2018	Paydown		51,034	51,034	56,073	53,730	0	(2,700)	0	(2,700)	0	51,034	0	0	0	1,369	09/15/2041	1
3137AR-XS-0	FHR 4073D PA - CMO/RMBS		09/01/2018	Paydown		60,382	60,382	62,042	0	0	(1,661)	0	(1,661)	0	60,382	0	0	0	741	07/15/2041	1
3137AS-CD-4	FHR 4077F MP - CMO/RMBS		09/01/2018	Paydown		56,883	56,883	60,971	59,605	0	(2,722)	0	(2,722)	0	56,883	0	0	0	1,312	08/15/2040	1
3137AT-EW-8	FHR 4091M KC - CMO/RMBS		09/01/2018	Paydown		160,527	160,527	170,360	167,085	0	(6,559)	0	(6,559)	0	160,527	0	0	0	2,857	08/15/2040	1
3137AX-GN-7	FHR 4146E PL - CMO/RMBS		09/01/2018	Paydown		43,178	43,178	47,280	45,872	0	(2,695)	0	(2,695)	0	43,178	0	0	0	899	12/15/2041	1
3137AX-XS-7	FHR 4159H LA - CMO/RMBS		09/01/2018	Paydown		51,320	51,320	56,027	54,352	0	(3,033)	0	(3,033)	0	51,320	0	0	0	1,067	02/15/2040	1
3137AY-HJ-8	FHR 4162A P - CMO/RMBS		09/01/2018	Paydown		220,229	220,229	235,645	229,515	0	(9,288)	0	(9,288)	0	220,229	0	0	0	3,942	02/15/2033	1
3137B3-BG-2	FHR 4234A GA - CMO/RMBS		09/01/2018	Paydown		103,009	103,009	108,867	105,254	0	(2,247)	0	(2,247)	0	103,009	0	0	0	2,403	08/15/2039	1
3137BG-GD-5	FHR 4443B BA - CMO/RMBS		09/01/2018	Paydown		67,527	67,527	71,168	70,789	0	(3,262)	0	(3,262)	0	67,527	0	0	0	1,381	04/15/2041	1
3137BX-TX-0	FHR 4684A CA - CMO/RMBS		09/01/2018	Paydown		189,281	189,281	200,675	200,398	0	(11,117)	0	(11,117)	0	189,281	0	0	0	4,525	05/15/2045	1
3137BY-AM-2	FHR 4680D PH - CMO/RMBS		09/01/2018	Paydown		96,852	96,852	101,392	101,109	0	(4,257)	0	(4,257)	0	96,852	0	0	0	1,998	03/15/2046	1
3137BY-P9-5	FHR 4692A LH - CMO/RMBS		09/01/2018	Paydown		142,711	142,711	150,181	149,763	0	(7,052)	0	(7,052)	0	142,711	0	0	0	2,947	05/15/2046	1
3137F2-6N-1	FHR 4703B LH - CMO/RMBS		09/01/2018	Paydown		85,366	85,366	89,355	89,172	0	(3,806)	0	(3,806)	0	85,366	0	0	0	1,763	07/15/2046	1
3137F3-CY-8	FHR 4768D GA - CMO/RMBS		09/01/2018	Paydown		13,751	13,751	13,756	0	0	(4)	0	(4)	0	13,751	0	0	0	82	09/15/2045	1
3137GA-PH-4	FHR 3740H AB - CMO/RMBS		09/01/2018	Paydown		94,235	94,235	100,301	98,128	0	(3,893)	0	(3,893)	0	94,235	0	0	0	2,208	11/15/2038	1
31385W-X7-9	FN 555202 - RMBS		09/01/2018	Paydown		1,106	1,106	1,146	1,135	0	(29)	0	(29)	0	1,106	0	0	0	43	01/01/2033	1
31385X-EC-7	FN 555531 - RMBS		09/01/2018	Paydown		7,918	7,918	7,888	7,869	0	48	0	48	0	7,918	0	0	0	256	06/01/2033	1
31385X-Q9-1	FN 555880 - RMBS		09/01/2018	Paydown		7,204	7,204	7,163	7,146	0	59	0	59	0	7,204	0	0	0	235	11/01/2033	1
3138E9-KC-3	FN AK4790 - RMBS		09/01/2018	Paydown		70,004	70,004	74,904	73,826	0	(3,823)	0	(3,823)	0	70,004	0	0	0	1,272	03/01/2027	1
3138EJ-B8-0	FN AL1862 - RMBS		09/01/2018	Paydown		94,368	94,368	100,988	99,030	0	(4,662)	0	(4,662)	0	94,368	0	0	0	1,644	04/01/2027	1
3138EJ-CP-1	FN AL1877 - RMBS		09/01/2018	Paydown		32,667	32,667	34,943	34,390	0	(1,723)	0	(1,723)	0	32,667	0	0	0	612	06/01/2027	1
3138ER-WT-3	FN AL9657 - RMBS		09/01/2018	Paydown		53,487	53,487	53,556	0	0	(69)	0	(69)	0	53,487	0	0	0	92	01/01/2047	1
3138LX-7H-6	FN A07195 - RMBS		09/01/2018	Paydown		102,454	102,454	108,345	106,624	0	(4,170)	0	(4,170)	0	102,454	0	0	0	1,827	09/01/2027	1
3138W9-TV-2	FN AS0563 - RMBS		09/01/2018	Paydown		15,564	15,564	16,615	17,014	0	(1,450)	0	(1,450)	0	15,564	0	0	0	391	09/01/2043	1
313921-6B-9	FNGT 01T10 A2 - CMO/RMBS		09/01/2018	Paydown		5,335	5,335	5,687	5,518	0	(183)	0	(183)	0	5,335	0	0	0	235	12/25/2041	1
31392A-7C-6	FNGT 02T1 A3 - CMO/RMBS		09/01/2018	Paydown		2,764	2,764	2,941	2,858	0	(96)	0	(96)	0	2,764	0	0	0	121	11/25/2031	1
31394C-Y5-5	FNR 0531 PA - CMO/RMBS		09/01/2018	Paydown		2,460	2,460	2,469	2,453	0	6	0	6	0	2,460	0	0	0	81	10/25/2034	1
31394M-X6-2	FHR 2720C DC - CMO/RMBS		09/01/2018	Paydown		34,918	34,918	36,795	35,022	0	(104)	0	(104)	0	34,918	0	0	0	1,068	12/15/2018	1
31396J-2L-8	FHR 3127C CY - CMO/RMBS		09/01/2018	Paydown		7,693	7,693	7,502	7,613	0	80	0	80	0	7,693	0	0	0	264	03/15/2026	1
31397Q-4A-3	FNR 10149C L - CMO/RMBS		09/01/2018	Paydown		89,133	89,133	95,149	91,082	0	(1,949)	0	(1,949)	0	89,133	0	0	0	2,426	04/25/2038	1
31398R-2D-6	FNR 1080A AD - CMO/RMBS		09/01/2018	Paydown		71,285	71,285	78,413	75,626	0	(4,341)	0	(4,341)	0	71,285	0	0	0	2,082	03/25/2039	1
31400S-SD-2	FN 696316 - RMBS		09/01/2018	Paydown		1,141	1,141	1,133	1,129	0	11	0	11	0	1,141	0	0	0	37	03/01/2033	1
31401A-L6-2	FN 702449 - RMBS		09/01/2018	Paydown		5,175	5,175	5,336	5,294	0	(119)	0	(119)	0	5,175	0	0	0	187	06/01/2033	1
31401A-MG-9	FN 702459 - RMBS		09/01/2018	Paydown		11,475	11,475	11,403	11,374	0	101	0	101	0	11,475	0	0	0	341	06/01/2033	1
31401H-3M-2	FN 709204 - RMBS		09/01/2018	Paydown		879	879	900	896	0	(17)	0	(17)	0	879	0	0	0	26	07/01/2033	1
31402C-4J-8	FN 725425 - RMBS		09/01/2018	Paydown		2,908	2,908	2,909	2,902	0	6	0	6	0	2,908	0	0	0	95	04/01/2034	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402C-PL-0	FN 725027 - RMBS		09/01/2018	Paydown		7,634	7,634	7,320	7,300	0	334	0	334	0	7,634	0	0	0	224	11/01/2033	1
31402C-U6-7	FN 725205 - RMBS		09/01/2018	Paydown		12,999	12,999	12,563	12,526	0	474	0	474	0	12,999	0	0	0	382	03/01/2034	1
31402C-VP-4	FN 725222 - RMBS		09/01/2018	Paydown		2,960	2,960	2,915	2,906	0	54	0	54	0	2,960	0	0	0	97	02/01/2034	1
31402D-QQ-6	FN 725963 - RMBS		09/01/2018	Paydown		386	386	394	388	0	(2)	0	(2)	0	386	0	0	0	14	10/01/2022	1
31402F-EG-6	FN 727435 - RMBS		08/01/2018	VARIOUS		42	42	42	42	0	0	0	0	0	42	0	0	0	2	07/01/2018	1
31402F-EJ-0	FN 727437 - RMBS		08/01/2018	VARIOUS		176	176	176	176	0	1	0	1	0	176	0	0	0	8	07/01/2018	1
31402M-LC-2	FN 733023 - RMBS		09/01/2018	VARIOUS		877	877	841	869	0	8	0	8	0	877	0	0	0	36	08/01/2018	1
31402Q-6T-3	FN 735382 - RMBS		09/01/2018	Paydown		17,254	17,254	18,260	18,318	0	(1,063)	0	(1,063)	0	17,254	0	0	0	514	04/01/2035	1
31402Q-WA-5	FN 735141 - RMBS		09/01/2018	Paydown		4,578	4,578	4,538	4,526	0	51	0	51	0	4,578	0	0	0	150	01/01/2035	1
31402Q-Y3-9	FN 735230 - RMBS		09/01/2018	Paydown		4,287	4,287	4,282	4,272	0	15	0	15	0	4,287	0	0	0	138	02/01/2035	1
31402R-FU-8	FN 735579 - RMBS		09/01/2018	Paydown		41,114	41,114	43,510	43,669	0	(2,555)	0	(2,555)	0	41,114	0	0	0	1,224	06/01/2035	1
31403B-VY-6	FN 744131 - RMBS		09/01/2018	Paydown		1,412	1,412	1,472	1,443	0	(31)	0	(31)	0	1,412	0	0	0	54	12/01/2024	1
31403C-6L-0	FN 745275 - RMBS		09/01/2018	Paydown		943	943	911	906	0	37	0	37	0	943	0	0	0	28	02/01/2036	1
31403C-XZ-9	FN 745096 - RMBS		09/01/2018	Paydown		12,192	12,192	12,146	12,119	0	73	0	73	0	12,192	0	0	0	390	11/01/2034	1
31403D-BD-0	FN 745336 - RMBS		09/01/2018	Paydown		26,169	26,169	28,135	28,322	0	(2,153)	0	(2,153)	0	26,169	0	0	0	779	03/01/2036	1
31403H-J5-0	FN 749184 - RMBS		09/01/2018	Paydown		1,409	1,409	1,452	1,442	0	(34)	0	(34)	0	1,409	0	0	0	51	10/01/2033	1
31403K-JW-4	FN 750977 - RMBS		09/01/2018	Paydown		1,218	1,218	1,176	1,173	0	46	0	46	0	1,218	0	0	0	32	11/01/2033	1
31403R-PE-2	FN 755621 - RMBS		09/01/2018	Paydown		468	468	477	479	0	(11)	0	(11)	0	468	0	0	0	15	01/01/2034	1
31404B-QV-7	FN 763768 - RMBS		09/01/2018	Paydown		385	385	394	393	0	(8)	0	(8)	0	385	0	0	0	12	01/01/2034	1
31404H-6Q-7	FN 769579 - RMBS		09/01/2018	Paydown		402	402	397	396	0	6	0	6	0	402	0	0	0	12	04/01/2034	1
31404J-SC-0	FN 770115 - RMBS		09/01/2018	Paydown		416	416	417	416	0	0	0	0	0	416	0	0	0	12	03/01/2034	1
31404P-2L-4	FN 774879 - RMBS		09/01/2018	Paydown		5,720	5,720	5,628	5,608	0	112	0	112	0	5,720	0	0	0	184	04/01/2034	1
31404Q-WP-0	FN 775654 - RMBS		09/01/2018	Paydown		818	818	819	815	0	3	0	3	0	818	0	0	0	26	05/01/2019	1
31404X-SN-5	FN 781825 - RMBS		09/01/2018	Paydown		1,606	1,606	1,570	1,564	0	43	0	43	0	1,606	0	0	0	52	12/01/2034	1
31405C-L7-2	FN 785250 - RMBS		09/01/2018	Paydown		3,954	3,954	3,958	3,941	0	13	0	13	0	3,954	0	0	0	116	07/01/2019	1
31405P-NR-7	FN 795200 - RMBS		09/01/2018	Paydown		506	506	514	514	0	(8)	0	(8)	0	506	0	0	0	16	10/01/2034	1
31405Q-RE-0	FN 796185 - RMBS		09/01/2018	Paydown		193	193	195	195	0	(2)	0	(2)	0	193	0	0	0	6	11/01/2034	1
31405Q-UH-9	FN 796284 - RMBS		09/01/2018	Paydown		959	959	935	923	0	36	0	36	0	959	0	0	0	28	12/01/2034	1
31405Q-WF-1	FN 796346 - RMBS		09/01/2018	Paydown		301	301	294	290	0	11	0	11	0	301	0	0	0	10	10/01/2034	1
31405R-AM-8	FN 796612 - RMBS		09/01/2018	Paydown		963	963	981	981	0	(18)	0	(18)	0	963	0	0	0	27	10/01/2034	1
31405S-CP-7	FN 797578 - RMBS		09/01/2018	Paydown		1,320	1,320	1,311	1,306	0	14	0	14	0	1,320	0	0	0	38	06/01/2035	1
31406A-MA-7	FN 804153 - RMBS		09/01/2018	Paydown		1,105	1,105	1,119	1,118	0	(13)	0	(13)	0	1,105	0	0	0	36	12/01/2034	1
31406E-WL-4	FN 808051 - RMBS		09/01/2018	Paydown		686	686	663	661	0	25	0	25	0	686	0	0	0	17	02/01/2035	1
31406E-Z7-2	FN 808166 - RMBS		09/01/2018	Paydown		12,706	12,706	12,768	12,738	0	(32)	0	(32)	0	12,706	0	0	0	355	03/01/2035	1
31406N-C6-9	FN 814693 - RMBS		09/01/2018	Paydown		325	325	320	319	0	6	0	6	0	325	0	0	0	10	04/01/2035	1
31407M-Z4-0	FN 835163 - RMBS		09/01/2018	Paydown		5,057	5,057	4,953	4,950	0	107	0	107	0	5,057	0	0	0	144	08/01/2035	1
31407X-VS-7	FN 844025 - RMBS		09/01/2018	Paydown		435	435	438	438	0	(3)	0	(3)	0	435	0	0	0	14	11/01/2035	1
31408D-A6-1	FN 847929 - RMBS		09/01/2018	Paydown		4,597	4,597	4,550	4,565	0	33	0	33	0	4,597	0	0	0	141	12/01/2020	1
31409A-HN-2	FN 865237 - RMBS		09/01/2018	Paydown		137	137	139	139	0	(2)	0	(2)	0	137	0	0	0	5	02/01/2036	1
31409X-SS-9	FN 881729 - RMBS		09/01/2018	Paydown		339	339	344	345	0	(7)	0	(7)	0	339	0	0	0	13	03/01/2036	1
3140J5-6M-6	FN BM1775 - RMBS		09/01/2018	Paydown		137,585	137,585	144,458	0	0	(6,874)	0	(6,874)	0	137,585	0	0	0	666	07/01/2047	1
3140J5-6Z-7	FN BM1787 - RMBS		09/01/2018	Paydown		177,387	177,387	182,737	0	0	(5,349)	0	(5,349)	0	177,387	0	0	0	2,786	09/01/2047	1
3140J8-A7-8	FN BM3629 - RMBS		09/01/2018	Paydown		79,931	79,931	79,955	0	0	(25)	0	(25)	0	79,931	0	0	0	120	03/01/2048	1
31400B-AH-8	FN CA0907 - RMBS		09/01/2018	Paydown		212,244	212,244	212,692	0	0	(448)	0	(448)	0	212,244	0	0	0	3,256	12/01/2047	1
31400B-WW-1	FN CA1560 - RMBS		09/01/2018	Paydown		24,083	24,083	25,219	0	0	(1,135)	0	(1,135)	0	24,083	0	0	0	81	04/01/2048	1
31410F-T6-2	FN 888073 - RMBS		09/01/2018	Paydown		34,984	34,984	34,656	34,568	0	416	0	416	0	34,984	0	0	0	1,152	02/01/2035	1
31410F-YS-8	FN 888221 - RMBS		09/01/2018	Paydown		1,207	1,207	1,192	1,187	0	20	0	20	0	1,207	0	0	0	39	03/01/2037	1
31410L-VD-1	FN 890812 - RMBS		09/01/2018	Paydown		194,024	194,024	198,738	0	0	(4,714)	0	(4,714)	0	194,024	0	0	0	3,419	01/01/2047	1
31410P-BP-7	FN 892946 - RMBS		09/01/2018	Paydown		145	145	149	151	0	(6)	0	(6)	0	145	0	0	0	6	08/01/2036	1
31410P-WX-7	FN 893562 - RMBS		09/01/2018	Paydown		306	306	311	311	0	(5)	0	(5)	0	306	0	0	0	12	09/01/2036	1
31410W-M6-2	FN 899581 - RMBS		09/01/2018	Paydown		4,904	4,904	4,879	4,869	0	35	0	35	0	4,904	0	0	0	173	07/01/2037	1
31411B-BU-6	FN 902851 - RMBS		09/01/2018	Paydown		19,906	19,906	20,313	20,266	0	(360)	0	(360)	0	19,906	0	0	0	722	12/01/2036	1
31412A-E6-7	FN 919157 - RMBS		09/01/2018	Paydown		3,932	3,932	3,996	3,971	0	(40)	0	(40)	0	3,932	0	0	0	169	04/01/2037	1
31415B-JT-7	FN 981874 - RMBS		09/01/2018	Paydown		506	506	513	512	0	(6)	0	(6)	0	506	0	0	0	18	07/01/2038	1
31415R-UX-0	FN 987198 - RMBS		09/01/2018	Paydown		1,372	1,372	1,392	1,391	0	(19)	0	(19)	0	1,372	0	0	0	48	07/01/2038	1
31417C-HH-1	FN AB5631 - RMBS		09/01/2018	Paydown		46,742	46,742	50,065	49,169	0	(2,427)	0	(2,427)	0	46,742	0	0	0	833	07/01/2027	1
31417C-QJ-7	FN AB5856 - RMBS		09/01/2018	Paydown		54,589	54,589	58,427	57,360	0	(2,771)	0	(2,771)	0	54,589	0	0	0	978	08/01/2027	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31418M-WR-9	FN AD0655 - RMBS		09/01/2018	Paydown		5,119	5,119	5,380	5,399	0	(280)	0	(280)	0	5,119	0	0	0	133	04/01/2037	1
3199999. Subtotal - Bonds - U.S. Special Revenues						6,680,400	6,680,400	7,055,859	5,881,013	0	(227,944)	0	(227,944)	0	6,680,400	0	0	0	143,872	XXX	XXX
02007C-AD-4	ALLYA 161 A3 - ABS		09/15/2018	Paydown		193,416	193,416	193,393	193,410	0	6	0	6	0	193,416	0	0	0	1,882	04/15/2020	1FE
05948X-TL-5	BOAMS 03H 3A1 - CMO/RMBS		09/01/2018	Paydown		21,949	21,949	21,455	21,580	0	369	0	369	0	21,949	0	0	0	423	09/25/2033	1FM
126650-BP-4	CVS CRT - ABS		09/10/2018	Paydown		5,549	5,549	5,549	5,549	0	0	0	0	0	5,549	0	0	0	197	12/10/2028	2FE
12667F-RY-3	CWALT 0422CB 1A1 - CMO/RMBS		09/27/2018	VARIOUS		55,219	53,780	55,418	54,910	0	(113)	0	(113)	0	54,797	0	422	422	2,435	10/25/2034	1FM
15200N-AB-1	CNP 1 A2 - ABS		08/15/2018	Paydown		18,941	18,941	18,941	18,941	0	0	0	0	0	18,941	0	0	0	14,037	08/15/2019	1FE
152314-JQ-4	CXHE 04B AF6 - RMBS		09/01/2018	Paydown		14,335	14,335	14,335	14,335	0	0	0	0	0	14,335	0	0	0	922	03/25/2034	1FM
17307G-FQ-6	CMLTI 04NCM1 1A2 - CMO/RMBS		09/01/2018	Paydown		19,267	19,267	19,842	19,690	0	(423)	0	(423)	0	19,267	0	0	0	748	07/25/2034	3FM
17307G-GY-8	CMLTI 04NCM2 1A2 - CMO/RMBS		09/01/2018	Paydown		1,210	1,210	1,247	1,240	0	(30)	0	(30)	0	1,210	0	0	0	48	08/25/2034	1FM
22540V-2X-9	CSFB 0218B 2A1 - CMO/RMBS		09/27/2018	VARIOUS		41,140	39,524	41,117	40,478	0	(75)	0	(75)	0	40,403	0	737	737	2,234	06/25/2032	3FM
23311R-AC-0	DCP MIDSTREAM LLC		08/09/2018	VARIOUS		260,020	250,000	246,055	249,310	0	335	0	335	0	249,645	0	355	355	31,958	03/15/2019	3FE
254683-BQ-7	DCENT 153 A - ABS		09/17/2018	VARIOUS		5,000,000	5,000,000	4,999,340	4,999,838	0	162	0	162	0	5,000,000	0	0	0	54,375	03/15/2021	1FE
34530Q-AE-0	FORDO 15A A4 - ABS		09/15/2018	Paydown		376,304	376,304	376,299	376,302	0	1	0	1	0	376,304	0	0	0	3,697	06/15/2020	1FE
44614U-AD-1	HUNT 151 A4 - ABS		09/15/2018	Paydown		105,381	105,381	105,357	0	0	4	0	4	0	105,381	0	0	0	184	06/15/2021	1FE
45866F-AB-0	INTERCONTINENTALEXCHANGE INC		09/12/2018	VARIOUS		395,087	395,000	394,648	394,942	0	51	0	51	0	394,993	0	7	7	9,057	10/15/2018	1FE
576434-NV-2	MALT 04ALT3 2A1 - CMO/RMBS		09/01/2018	Paydown		3,910	3,910	4,094	4,053	0	(143)	0	(143)	0	3,910	0	0	0	146	04/25/2034	1FM
576434-PB-4	MALT 04ALT3 8A1 - CMO/RMBS		09/01/2018	Paydown		76	76	81	77	0	0	0	0	0	76	0	0	0	3	04/25/2034	1FM
576434-RH-9	MALT 04ALT5 3A1 - CMO/RMBS		09/01/2018	Paydown		5,976	5,976	6,230	6,149	0	(173)	0	(173)	0	5,976	0	0	0	217	06/25/2034	1FM
576434-RL-0	MALT 04ALT5 6A1 - CMO/RMBS		09/01/2018	Paydown		694	694	711	701	0	(7)	0	(7)	0	694	0	0	0	30	06/25/2034	1FM
59020U-NM-3	MLCC 041 1A - CMO/RMBS		09/01/2018	Paydown		684	684	687	703	0	(19)	0	(19)	0	684	0	0	0	15	12/25/2034	1FM
62940Q-AA-3	NSG HOLDINGS LLC		07/01/2018	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2025	3FE
65473Q-AR-4	NISOURCE FINANCE CORP		07/16/2018	VARIOUS		230,872	219,000	218,082	218,775	0	42	0	42	0	218,817	0	183	183	21,818	09/15/2020	2FE
65538P-AD-0	NAA 071 1A3 - RMBS		09/01/2018	Paydown		5,655	5,655	5,655	5,266	0	323	0	323	0	5,655	0	0	0	316	03/25/2047	1FM
68268N-AK-9	ONEOK PARTNERS LP		08/15/2018	Call @ 100.00		250,000	250,000	249,838	249,976	0	21	0	21	0	249,997	0	3	3	7,333	09/15/2018	2FE
68403B-AE-5	OOMLT 07FXD2 2A4 - RMBS		09/01/2018	Paydown		13,510	13,510	13,510	12,459	0	640	0	640	0	13,510	0	0	0	1,054	03/25/2037	1FM
75970N-BD-8	RAMC 053 AF3 - RMBS		09/01/2018	Paydown		19,213	19,213	18,917	19,198	0	(19)	0	(19)	0	19,213	0	0	0	(242)	11/25/2035	1FM
76110W-WG-7	RASC 04KS2 A16 - RMBS		09/01/2018	Paydown		3,786	3,786	3,785	3,771	0	19	0	19	0	3,786	0	0	0	(60)	03/25/2034	1FM
907818-DA-3	UNION PACIFIC CORP		08/15/2018	Maturity @ 100.00		175,000	175,000	174,407	174,955	0	45	0	45	0	175,000	0	0	0	9,975	08/15/2018	1FE
92922F-TZ-1	WAMU 04CB2 4A - CMO/RMBS		09/01/2018	Paydown		32,241	32,241	33,324	32,978	0	(737)	0	(737)	0	32,241	0	0	0	1,275	08/25/2034	1FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,249,435	7,224,401	7,222,317	7,119,587	0	279	0	279	0	7,225,751	0	1,706	1,706	164,077	XXX	XXX
8399997. Total - Bonds - Part 4						13,961,352	13,936,317	14,312,157	13,033,167	0	(228,714)	0	(228,714)	0	13,937,667	0	1,706	1,706	308,967	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						13,961,352	13,936,317	14,312,157	13,033,167	0	(228,714)	0	(228,714)	0	13,937,667	0	1,706	1,706	308,967	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						13,961,352	XXX	14,312,157	13,033,167	0	(228,714)	0	(228,714)	0	13,937,667	0	1,706	1,706	308,967	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America Boston, MA		0.000	0	0	(32,107,803)	14,411,697	343,170	XXX
Federal Home Loan Bank Boston, MA		0.000	0	0	1,205,370	1,212,688	1,213,269	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(30,902,433)	15,624,385	1,556,439	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(30,902,433)	15,624,385	1,556,439	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(30,902,433)	15,624,385	1,556,439	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8399999. Total Bonds						0	0	0
31846V-54-2	FIRST AMER:TRS OBG Z		09/05/2018	2.020	XXX	62,033	95	124
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						62,033	95	124
09248U-70-0	BLKRK LQ:FEDFUND INSTL		09/28/2018	2.000	XXX	13,437,169	19,391	1,691
25160K-20-7	DWS GVT MM SRS INST		09/28/2018	2.060	XXX	2,218,850	0	15,126
31607A-70-3	FIDELITY IMM:GOVT INSTL		09/06/2018	2.030	XXX	2,195,696	50,837	0
8699999. Subtotal - All Other Money Market Mutual Funds						17,851,715	70,228	16,817
8899999 - Total Cash Equivalents						17,913,748	70,323	16,941