



# HEALTH QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021  
OF THE CONDITION AND AFFAIRS OF THE

## Harvard Pilgrim Health Care, Inc.

NAIC Group Code 4742 4742 NAIC Company Code 96911 Employer's ID Number 04-2452600  
(Current) (Prior)

Organized under the Laws of 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, Wellesley, MA, US 02481-9181  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One Wellness Way  
(Street and Number)  
Canton, MA, US 02021-1166, 781-263-6000  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address One Wellness Way, Canton, MA, US 02021-1166  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Wellness Way  
(Street and Number)  
Canton, MA, US 02021-1166, 617-509-5697  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.hphc.org

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

### OFFICERS

CEO Cain-Aten Hayes # Treasurer Roland Charles Price #  
President Michael Andrew Carson Clerk/Secretary Teresa (Tisa) Kramer Hughes, Esq.

### OTHER

Umesh Anantharam Kurpad, #, Chief Financial Officer Joyce Anne Murphy, #, Chair Gregory Davison Tranter, #, Vice Chair

### DIRECTORS OR TRUSTEES

<u>Cain-Aten Hayes #</u>	<u>Eileen O'Shea Auen #</u>	<u>Scott Sears Hartz</u>
<u>Michael Joseph McColgan #</u>	<u>Myechia Minter-Jordan, M.D.</u>	<u>Joyce Anne Murphy</u>
<u>Thomas Phillip O'Neill, III #</u>	<u>Raymond Pawlicki</u>	<u>Bertram Lee Scott #</u>
<u>Michael Joseph Shea</u>	<u>Greg Allen Shell, Sr.</u>	<u>Irina Simmons #</u>
<u>Gregory Davison Tranter #</u>	<u>Hedwig Veith Whitney, Esq.</u>	<u>Todd Wesley Whitbeck #</u>

State of Massachusetts SS:  
County of Norfolk

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.

Roland Charles Price  
Treasurer

Teresa (Tisa) Kramer Hughes, Esq.  
Clerk/Secretary

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_

- 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.....

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	310,476,680		310,476,680	320,412,768
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	472,762,029	3,202,595	469,559,434	445,696,410
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) .....	20,375,492		20,375,492	21,253,886
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 (\$ .....43,623 ), cash equivalents (\$ .....29,654,984 ) and short-term investments (\$ ..... ) .....	29,698,607		29,698,607	138,967,304
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....			0	0
8. Other invested assets .....	182,548,814		182,548,814	143,229,469
9. Receivables for securities .....			0	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	402,847	0	402,847	402,847
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	1,016,264,469	3,202,595	1,013,061,874	1,069,962,684
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	1,581,864		1,581,864	2,134,019
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	11,309,985	524,946	10,785,039	7,620,281
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 (\$ ..... ) .....	47,089,091		47,089,091	13,462,912
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	2,585,421		2,585,421	2,460,438
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 .....	37,388,234	304,166	37,084,068	33,376,996
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 .....	54,672,105	48,494,167	6,177,938	3,282,899
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	2,562,065	2,562,065	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	17,745,791		17,745,791	8,123,942
24. Health care (\$ .....26,007,589 ) and other amounts receivable .....	39,417,488	2,767,064	36,650,424	62,723,464
25. Aggregate write-ins for other than invested assets .....	19,740,274	12,851,564	6,888,710	6,168,929
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,250,356,787	70,706,567	1,179,650,220	1,209,316,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	1,250,356,787	70,706,567	1,179,650,220	1,209,316,564
<b>DETAILS OF WRITE-INS</b>				
1101. Deposits .....	402,847		402,847	402,847
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)	402,847	0	402,847	402,847
2501. Prepaid Expenses and Other Assets .....	19,740,274	12,851,564	6,888,710	6,168,929
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)	19,740,274	12,851,564	6,888,710	6,168,929

**LIABILITIES, CAPITAL AND SURPLUS**

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ ..... reinsurance ceded) .....	169,255,326		169,255,326	125,895,782
2. Accrued medical incentive pool and bonus amounts .....	35,294,235		35,294,235	35,926,958
3. Unpaid claims adjustment expenses .....	2,373,342		2,373,342	1,760,403
4. Aggregate health policy reserves, including the liability of \$ ..... 1,867,159 for medical loss ratio rebate per the Public Health Service Act .....	17,111,032		17,111,032	32,464,434
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 .....	42,804,312		42,804,312	52,159,170
9. General expenses due or accrued .....	79,616,878		79,616,878	88,660,060
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 .....	1,768,295		1,768,295	2,064,925
12. Amounts withheld or retained for the account of others .....	16,789		16,789	90,236
13. Remittances and items not allocated .....			0	0
14. Borrowed money (including \$ ..... 40,000,000 current) and interest thereon \$ ..... 4,978 (including \$ ..... 4,978 current) .....	40,004,978		40,004,978	0
15. Amounts due to parent, subsidiaries and affiliates .....	12,158,171		12,158,171	58,687
16. Derivatives .....			0	0
17. Payable for securities .....			0	1,500,000
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 .....	80,199,240		80,199,240	124,550,627
23. Aggregate write-ins for other liabilities (including \$ ..... current) .....	8,278,186	0	8,278,186	17,309,247
24. Total liabilities (Lines 1 to 23) .....	488,880,784	0	488,880,784	482,440,529
25. Aggregate write-ins for special surplus funds .....	XXX	XXX	0	0
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		
30. Aggregate write-ins for other than special surplus funds .....	XXX	XXX	0	0
31. Unassigned funds (surplus) .....	XXX	XXX	690,769,436	726,876,035
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	690,769,436	726,876,035
34. Total liabilities, capital and surplus (Lines 24 and 33) .....	XXX	XXX	1,179,650,220	1,209,316,564
<b>DETAILS OF WRITE-INS</b>				
2301. Accrued Long Term Expenses .....	7,834,260		7,834,260	16,823,040
2302. Deferred Rent .....	354,233		354,233	396,514
2303. Security Deposits .....	89,693		89,693	89,693
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) .....	8,278,186	0	8,278,186	17,309,247
2501. ....	XXX	XXX		0
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	0
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	2,212,834	2,208,709	2,979,079
2. Net premium income ( including \$ non-health premium income)	XXX	1,359,420,509	1,302,442,416	1,738,913,211
3. Change in unearned premium reserves and reserve for rate credits	XXX	16,069,302	(1,846,186)	(7,535,026)
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	1,375,489,811	1,300,596,230	1,731,378,185
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits		952,319,981	778,498,570	1,074,387,873
10. Other professional services		46,138,710	42,229,916	53,897,997
11. Outside referrals		31,095,092	29,333,218	37,424,218
12. Emergency room and out-of-area		13,814,294	12,983,269	17,315,162
13. Prescription drugs		183,778,442	174,828,969	227,037,970
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		27,648,268	35,259,387	40,670,696
16. Subtotal (Lines 9 to 15)	0	1,254,794,787	1,073,133,329	1,450,733,916
<b>Less:</b>				
17. Net reinsurance recoveries		12,411,713	10,869,198	22,511,114
18. Total hospital and medical (Lines 16 minus 17)	0	1,242,383,074	1,062,264,131	1,428,222,802
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 30,147,582 cost containment expenses		51,737,197	46,587,315	63,562,461
21. General administrative expenses		182,426,238	157,961,184	210,114,940
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)			10,292,021	2,730,327
23. Total underwriting deductions (Lines 18 through 22)	0	1,476,546,509	1,277,104,651	1,704,630,530
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(101,056,698)	23,491,579	26,747,655
25. Net investment income earned		12,852,562	10,789,429	14,895,376
26. Net realized capital gains (losses) less capital gains tax of \$		19,410,449	641,128	6,038,242
27. Net investment gains (losses) (Lines 25 plus 26)	0	32,263,011	11,430,557	20,933,618
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	(2,718,214)	(33,673,639)	(43,243,157)
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	(71,511,901)	1,248,497	4,438,116
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	(71,511,901)	1,248,497	4,438,116
<b>DETAILS OF WRITE-INS</b>				
0601.	XXX			0
0602.	XXX		0	0
0603.	XXX		0	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	0
0703.	XXX		0	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	0
1403.			0	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)		(2,718,214)	(33,673,639)	(14,280,858)
2902. Transaction costs				(28,962,299)
2903.			0	
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	(2,718,214)	(33,673,639)	(43,243,157)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year.....	726,876,035	638,006,918	638,006,918
34. Net income or (loss) from Line 32.....	(71,511,901)	1,248,497	4,438,116
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....	24,971,987	56,234,579	73,529,306
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	10,433,315	12,171,196	9,942,962
40. Change in unauthorized and certified reinsurance.....	0	0	0
41. Change in treasury stock.....	0	0	0
42. Change in surplus notes.....	0	0	0
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			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	958,733
48. Net change in capital & surplus (Lines 34 to 47).....	(36,106,599)	69,654,272	88,869,117
49. Capital and surplus end of reporting period (Line 33 plus 48)	690,769,436	707,661,190	726,876,035
<b>DETAILS OF WRITE-INS</b>			
4701. Change in net prior service costs and recognized loss for postretirement medical plan.....	0	0	958,733
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	958,733

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	1,313,458,684	1,308,930,743	1,767,888,865
2. Net investment income .....	14,556,160	13,218,643	16,531,548
3. Miscellaneous income .....	33,170,984	9,036,318	(17,567,900)
4. Total (Lines 1 to 3) .....	1,361,185,828	1,331,185,704	1,766,852,513
5. Benefit and loss related payments .....	1,200,545,912	1,050,925,080	1,430,777,924
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	277,785,823	249,509,202	238,687,188
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) .....	1,478,331,735	1,300,434,282	1,669,465,112
11. Net cash from operations (Line 4 minus Line 10) .....	(117,145,907)	30,751,422	97,387,401
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	69,867,919	52,971,274	68,797,004
12.2 Stocks .....	21,071,908	427,844	36,448,793
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	14,581,241	2,743,567	14,408,291
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	72
12.7 Miscellaneous proceeds .....	0	0	1,500,000
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	105,521,068	56,142,685	121,154,161
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	61,068,069	35,764,439	44,848,920
13.2 Stocks .....	15,117,506	2,437,068	14,546,039
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	89,510	228,234	228,234
13.5 Other invested assets .....	40,634,825	1,778,437	18,403,800
13.6 Miscellaneous applications .....	1,500,000	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	118,409,910	40,208,178	78,026,992
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) .....	(12,888,841)	15,934,507	43,127,168
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	40,004,978	0	0
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) .....	(19,238,927)	14,675,359	(2,949,981)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	20,766,051	14,675,359	(2,949,981)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(109,268,697)	61,361,288	137,564,589
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	138,967,304	1,402,715	1,402,715
19.2 End of period (Line 18 plus Line 19.1) .....	29,698,607	62,764,003	138,967,304

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

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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION**

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
<b>Total Members at end of:</b>										
1. Prior Year .....	241,953	26,490	205,972	0	0	0	0	9,491	0	0
2. First Quarter .....	245,950	33,295	203,180	0	0	0	0	9,475	0	0
3. Second Quarter .....	246,560	35,149	201,733	0	0	0	0	9,678	0	0
4. Third Quarter .....	247,300	37,006	200,421					9,873		
5. Current Year	0									
6. Current Year Member Months	2,212,834	308,697	1,817,612					86,525		
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician .....	808,417	113,737	628,401					66,279		
8. Non-Physician .....	941,970	139,475	768,020					34,475		
9. Total	1,750,387	253,212	1,396,421	0	0	0	0	100,754	0	0
10. Hospital Patient Days Incurred	42,756	6,904	35,852					0		
11. Number of Inpatient Admissions	8,453	1,251	7,202					0		
12. Health Premiums Written (a) .....	1,370,006,687	185,318,396	1,106,527,103					78,161,188		
13. Life Premiums Direct .....	0									
14. Property/Casualty Premiums Written .....	0									
15. Health Premiums Earned .....	1,386,075,989	195,137,209	1,112,777,592					78,161,188		
16. Property/Casualty Premiums Earned .....	0									
17. Amount Paid for Provision of Health Care Services.....	1,211,931,695	176,488,270	960,781,204					74,662,221		
18. Amount Incurred for Provision of Health Care Services	1,254,794,787	182,735,794	994,791,981					77,267,012		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ .....78,161,188



## 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 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical) .....	54,896,046	1,042,634,661	18,764,082	136,607,765	73,660,128	112,882,819
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 .....	5,691,808	68,820,475	1,628,751	12,254,728	7,320,559	13,012,963
7. Title XIX - Medicaid .....					0	0
8. Other health .....					0	0
9. Health subtotal (Lines 1 to 8) .....	60,587,854	1,111,455,136	20,392,833	148,862,493	80,980,687	125,895,782
10. Healthcare receivables (a) .....	1,311,858	25,016,731			1,311,858	25,563,915
11. Other non-health .....					0	0
12. Medical incentive pools and bonus amounts .....	19,071,037	9,306,899	13,826,892	21,467,343	32,897,929	35,926,958
13. Totals (Lines 9-10+11+12)	78,347,033	1,095,745,304	34,219,725	170,329,836	112,566,758	136,258,825

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

## Notes to the Financial Statements

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

#### A. Accounting Practices

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

In February 2020, Harvard Pilgrim received its license to begin writing health insurance policies in the State of Connecticut.

Upon receipt of all necessary corporate and regulatory approvals, Harvard Pilgrim Health Care of Connecticut, Inc. merged with and into Harvard Pilgrim, effective July 1, 2020, and Harvard Pilgrim Health Care of Connecticut, Inc. was dissolved as of such effective date.

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

	SSAP #	F/S Page	F/S Line #	09/30/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (71,511,901)	\$ 4,438,116
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (71,511,901)</u>	<u>\$ 4,438,116</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 690,769,436	\$ 726,876,035
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 690,769,436</u>	<u>\$ 726,876,035</u>

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

#### C. Accounting Policy

##### (1) Short-term investments - No Significant Changes

##### (2) Bonds and Preferred Stock

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

##### (3) Common stocks - No Significant Changes

##### (4) Preferred stocks - Not Applicable

##### (5) Mortgage loans - Not Applicable

##### (6) Loan-backed Securities

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

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

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

##### (9) Derivatives - Not Applicable

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

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

##### (12) Changes in capitalization policy - No Significant Changes

##### (13) Pharmaceutical rebate receivables - No Significant Changes

#### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors - Not Applicable

### 3. Business Combinations and Goodwill

#### A. Statutory Purchase Method - Not Applicable

## Notes to the Financial Statements

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

#### B. Statutory Merger

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

(2) Method of accounting - Not Applicable

(3) Shares of stock issued in transaction - Not Applicable

(4) Results of operations for period prior - Not Applicable

(5) Adjustments recorded to surplus - Not Applicable

C. Assumption Reinsurance - Not Applicable

D. Impairment Loss - Not Applicable

### 4. Discontinued Operations - Not Applicable

### 5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

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

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months.....	\$.....(265,735)
2. 12 months or longer.....	.....(24,669)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months.....	\$..... 30,691,364
2. 12 months or longer.....	..... 452,162

(5) Support for concluding impairments are not other-than-temporary - Not Applicable

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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

### 7. Investment Income - No Significant Changes

### 8. Derivative Instruments - Not Applicable

### 9. Income Taxes

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

## Notes to the Financial Statements

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

No significant changes from the Annual Statement for the year ended December 31, 2020, except the combination of Harvard Pilgrim and HPHI as described in Footnote 3.

Harvard Pilgrim made a \$10 million capital contribution to Harvard Pilgrim Health Care of New England, Inc. in September 2021.

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

### 11. Debt

- A. Debt, Including Capital Notes - Not Applicable
- B. FHLB (Federal Home Loan Bank) 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. On April 15, 2020, the Board of Directors voted to authorize the Company to increase its borrowing limit with the FHLB from the Company's \$60.0 million borrowing limit to \$120.0 million to meet short term liquidity requirements. As of September 30, 2021, Harvard Pilgrim had a single loan outstanding of \$40.0 million.

(2) FHLB capital stock

(a) Aggregate totals

	<u>Total</u>
1. Current Year	
(a) Membership stock - Class A .....	\$ .....
(b) Membership stock - Class B .....	244,300
(c) Activity stock .....	1,600,000
(d) Excess stock .....	-
(e) Aggregate total (a+b+c+d) .....	<u>\$ .....</u> 1,844,300
(f) Actual or estimated borrowing capacity as determined by the insurer .....	\$ .. 120,000,000
2. Prior Year-End	
(a) Member stock - Class A .....	\$ .....
(b) Membership stock - Class B .....	262,200
(c) Activity stock .....	.....
(d) Excess stock .....	.....
(e) Aggregate total (a+b+c+d) .....	<u>\$ .....</u> 262,200
(f) Actual or estimated borrowing capacity as determined by the insurer .....	\$ .. 120,000,000

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

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) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
2. Class B .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....

**Notes to the Financial Statements**

**11. Debt (Continued)**

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total collateral pledged	\$ 43,956,044	\$ 42,780,734	\$ 40,000,000
2. Prior year-end total collateral pledged			

(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	\$ 43,956,044	\$ 42,780,734	\$ 40,000,000
2. Prior year-end total maximum collateral pledged			

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

	Total
1. Debt	\$ 40,000,000
2. Funding agreements	
3. Other	
4. Aggregate total (Lines 1+2+3)	<u>\$ 40,000,000</u>

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan

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

**Notes to the Financial Statements**

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

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2021	12/31/2020	09/30/2021	12/31/2020	09/30/2021	12/31/2020
a. Service cost .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
b. Interest cost .....	.....	.....	54,830	146,999	.....	.....
c. Expected return on plan assets .....	.....	.....	.....	.....	.....	.....
d. Transition asset or obligation .....	.....	.....	.....	.....	.....	.....
e. Gains and losses .....	.....	.....	(24,347)	.....	.....	.....
f. Prior service cost or credit .....	.....	.....	.....	.....	.....	.....
g. Gain or loss recognized due to a settlement or curtailment .....	.....	.....	.....	.....	.....	.....
h. Total net periodic benefit cost .....	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ 30,483</u>	<u>\$ 146,999</u>	<u>\$ .....</u>	<u>\$ .....</u>

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

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

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

(8) Accumulated benefit obligation - Not Applicable

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

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

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

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - Not Applicable

(13) Alternative method used to amortize prior service amounts or net gains and losses - Not Applicable

(14) Substantive commitments used as the basis for accounting for the benefit obligation - Not Applicable

(15) Special or contractual termination benefits recognized during the period - No Significant Changes

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

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

(18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 - Not Applicable

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans - Not Applicable

H. Postemployment Benefits and Compensated Absences - No Significant Changes

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

**13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes**

**14. Liabilities, Contingencies and Assessments**

A. Contingent Commitments

No significant changes from the Annual Statement for the year ended December 31, 2020.

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company - Not Applicable

(2) Nature and circumstances of guarantee - Not Applicable

(3) Aggregate compilation of guarantee obligations - Not Applicable

B. Assessments - Not Applicable

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities - Not Applicable

F. All Other Contingencies

No significant changes from the Annual Statement for the year ended December 31, 2020.

**15. Leases - No Significant Changes**

## Notes to the Financial Statements

16. **Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable**

17. **Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable**

18. **Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - No Significant Changes**

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

### 20. Fair Value Measurements

#### A. Fair Value Measurement

##### (1) Fair value measurements at reporting date

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

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>a. Assets at fair value</b>					
Bonds: Industrial & Misc.....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
Common Stock: Industrial & Misc.....	1,844,300				1,844,300
Common Stock: Mutual Funds.....	195,463,441				195,463,441
Total assets at fair value/NAV.....	<u>\$ 197,307,741</u>	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ 197,307,741</u>
<b>b. Liabilities at fair value</b>					
Total liabilities at fair value.....	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ .....</u>	<u>\$ .....</u>

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

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

(4) For fair value measurements categorized within Level 2 and Level 3 of the fair value hierarchy, the valuation technique(s) and the inputs used in the fair value measurement:  
Fair value measurements of securities within the Level 2 and Level 3 hierarchy are determined using the NAIC approved independent third party pricing vendor at September 30, 2021. FHLB Class B stock is valued based on the par value of the stock.

##### (5) Derivatives - Not Applicable

#### B. Other Fair Value Disclosures - Not Applicable

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds.....	\$ 323,565,809	\$ 310,476,680	\$ .....	\$ 323,565,809	\$ .....	\$ .....	\$ .....
Common Stock.....	197,307,741	197,307,741	197,307,741				
Cash Equivalents.....	29,654,984	29,654,984	29,654,984				

#### D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. **Other Items - No Significant Changes**

### 22. Events Subsequent

Harvard Pilgrim has evaluated events and transactions subsequent to September 30, 2021, through November 15, 2021, the date the financial statements are available for issuance and has determined there were no material events or transactions which require adjustment to, or disclosure in, the financial statements.

23. **Reinsurance - No Significant Changes**

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

A. Method Used to Estimate - No Significant Changes

B. Method Used to Record - No Significant Changes

C. Amount and Percent of Net Retrospective Premiums - No Significant Changes

**Notes to the Financial Statements**

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

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

	(1)	(2)	(3)	(4)	(5)
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	\$ 11,425,009	\$ 7,353,330	\$	\$	\$ 18,778,339
(2) Medical loss ratio rebates paid	5,202,161	7,812,314			13,014,475
(3) Medical loss ratio rebates unpaid	11,685,972	6,177,892			17,863,864
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	17,863,864
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	\$ 2,913,586	\$ 7,606,238	\$	\$	\$ 10,519,824
(8) Medical loss ratio rebates paid	14,599,558	11,916,971			26,516,529
(9) Medical loss ratio rebates unpaid	-	1,867,159			1,867,159
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	1,867,159

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

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

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

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

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments)	\$ 47,089,091
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment	\$ 103,085
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium)	4,494,535
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment	\$ (40,023,621)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	205,849
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance	\$
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability)	\$
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance	\$
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium	\$
5. Ceded reinsurance premiums payable due to ACA reinsurance	\$
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance	\$
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance	\$
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments	\$
9. ACA reinsurance contributions - not reported as ceded premium	\$
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities	\$ -
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors	\$
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received)	\$
4. Effect of ACA risk corridors on change in reserves for rate credits	\$

**Notes to the Financial Statements**

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
<b>a. Permanent ACA Risk Adjustment Program</b>											
1. Premium adjustments receivable (including high risk pool payments)	\$ 13,462,912	\$	\$ 6,908,635	\$	\$ 6,554,277	\$	\$ 17,187,791	\$	A	\$ 23,742,068	\$
2. Premium adjustments payable (including high risk pool premium)		(3,532,534)		450,809		(3,983,343)		1,960,527	B		(2,022,816)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 13,462,912	\$ (3,532,534)	\$ 6,908,635	\$ 450,809	\$ 6,554,277	\$ (3,983,343)	\$ 17,187,791	\$ 1,960,527		\$ 23,742,068	\$ (2,022,816)
<b>b. Transitional ACA Reinsurance Program</b>											
1. Amounts recoverable for claims paid	\$	\$	\$	\$	\$	\$	\$	\$	C	\$	\$
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
<b>c. Temporary ACA Risk Corridors Program</b>											
1. Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
<b>d. Total for ACA risk sharing provisions</b>	<u>\$ 13,462,912</u>	<u>\$ (3,532,534)</u>	<u>\$ 6,908,635</u>	<u>\$ 450,809</u>	<u>\$ 6,554,277</u>	<u>\$ (3,983,343)</u>	<u>\$ 17,187,791</u>	<u>\$ 1,960,527</u>		<u>\$ 23,742,068</u>	<u>\$ (2,022,816)</u>

**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, 2020, as well as previously unrecorded Risk Adjustment data validation (RADV) amounts. The Company had not recorded a remaining receivable for the 2017 Risk Adjustment program of \$4,487,760 as of December 31, 2018 due to the uncertainty of the available transfer payment funds resulting from the insolvency and ongoing liquidation of Minuteman Health, Inc., a significant payer of transfer funds in Massachusetts for the 2017 Risk Adjustment program.
- 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, 2020, as well as previously unrecorded Risk Adjustment data validation (RADV) amounts.
- C: None
- D: None
- E: None
- F: None
- G: None
- H: None
- I: None
- J: None

**Notes to the Financial Statements**

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

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

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

Explanations of Adjustments: None

(5) ACA risk corridors receivable as of reporting date

Risk Corridor Program Year	(1) Estimated Amount to be Filed or Final Amount Filed with CMS	(2) Nonaccrued Amounts for Impairment or Other Reasons	(3) Amounts Received from CMS	(4) Asset Balance Gross of Nonadmissions (1-2-3)	(5) Nonadmitted Amount	(6) Net Admitted Asset (4-5)
a. 2014	\$	\$	\$	\$	\$	\$
b. 2015						
c. 2016	9,883,052		9,883,052	-		-
d. Total (a+b+c)	\$ 9,883,052	\$	\$ 9,883,052	\$ -	\$	\$ -

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

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

Reserves, net of healthcare receivables, as of December 31, 2020 were \$136.3 million. As of September 30, 2021, \$79.7 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivables, are \$32.9 million. Therefore, there has been a \$23.7 million favorable prior-year development since December 31, 2020. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

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

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

**27. Structured Settlements - Not Applicable**

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

**29. Participating Policies - Not Applicable**

**30. Premium Deficiency Reserves**

1. Liability carried for premium deficiency reserves:	\$9,740,571
2. Date of the most recent evaluation of this liability:	12/31/2020
3. Was anticipated investment income utilized in the calculation?	NO

**31. Anticipated Salvage and Subrogation - Not Applicable**

**GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES****GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... 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 [ X ] No [ ]
- 2.2 If yes, date of change: ..... 07/01/2021
- 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 [ X ] No [ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
On 7/1/2021, Health Plans Holdings, Inc. changed its name to Point32Health, Inc.
- 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 ]  
If yes, complete and file the merger history data file with the NAIC.
- 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 [ X ] No [ ] 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. .... 12/31/2020
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2016
- 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  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
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 The Code is constantly amended to reflect changes in laws, regulations, and company policies. Senior Management attest that they will abide by the Code. Attestation occurs at the time of hire and again annually.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes  No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes  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
- 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  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	\$ 256,510,936	\$ 275,454,288
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)	\$ 256,510,936	\$ 275,454,288
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
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No  N/A   
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ .....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

## GENERAL INTERROGATORIES

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
DWS INVESTMENT MANAGEMENT AMERICAS, INC. ....	U.....
FIDELITY MANAGEMENT & RESEARCH COMPANY .....	U.....
THE VANGUARD GROUP, INC. ....	U.....
PRINCIPAL REAL ESTATE INVESTORS LLC .....	U.....
MORGAN STANLEY REAL ESTATE ADVISOR, INC. ....	U.....
AUDAX GROUP .....	U.....
HLM MANAGEMENT CO., LLC .....	U.....
BARINGS LLC .....	U.....
LEERINK PARTNERS LLC .....	U.....
PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT GP LLC .....	U.....
JPM INFRASTRUCTURE INVESTMENT FUND .....	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ 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 invested 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
104518 .....	DWS INVESTMENT MANAGEMENT AMERICAS, INC. ....	CZ83K4EEEE8QVCT3B128 .....	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 .....	549300BAB10ZPCNHMB89 .....	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 .....	549300AAH7U76CEUB194 .....	Securities and Exchange Commission .....	DS.....
105926 .....	PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT GP LLC .....	5493007FM4Z08UJHBK70 .....	Securities and Exchange Commission .....	DS.....
107038 .....	JPM INFRASTRUCTURE INVESTMENT FUND .....	549300W78QHV4XMM6K69 .....	Securities and Exchange Commission .....	DS.....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

- 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 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [ ]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ ]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  - d. The fund only or predominantly holds bonds in its portfolio.
  - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ ]

## GENERAL INTERROGATORIES

### PART 2 - HEALTH

1. Operating Percentages:
- 1.1 A&H loss percent .....92.5 %
- 1.2 A&H cost containment percent .....2.2 %
- 1.3 A&H expense percent excluding cost containment expenses .....14.8 %
- 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 Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
<b>NONE</b>									

**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Business Only									
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/Casualty Premiums	9 Total Columns 2 Through 8	10 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	L	34,368,564	0						34,368,564	
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	319,151,006	10,008,485						329,159,491	
21. Maryland	MD	N								0	
22. Massachusetts	MA	L	938,325,929	68,152,703						1,006,478,632	
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	0
59. Subtotal	XXX		1,291,845,499	78,161,188	0	0	0	0	0	1,370,006,687	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX									0	
61. Totals (Direct Business)	XXX		1,291,845,499	78,161,188	0	0	0	0	0	1,370,006,687	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	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0	0	0	0

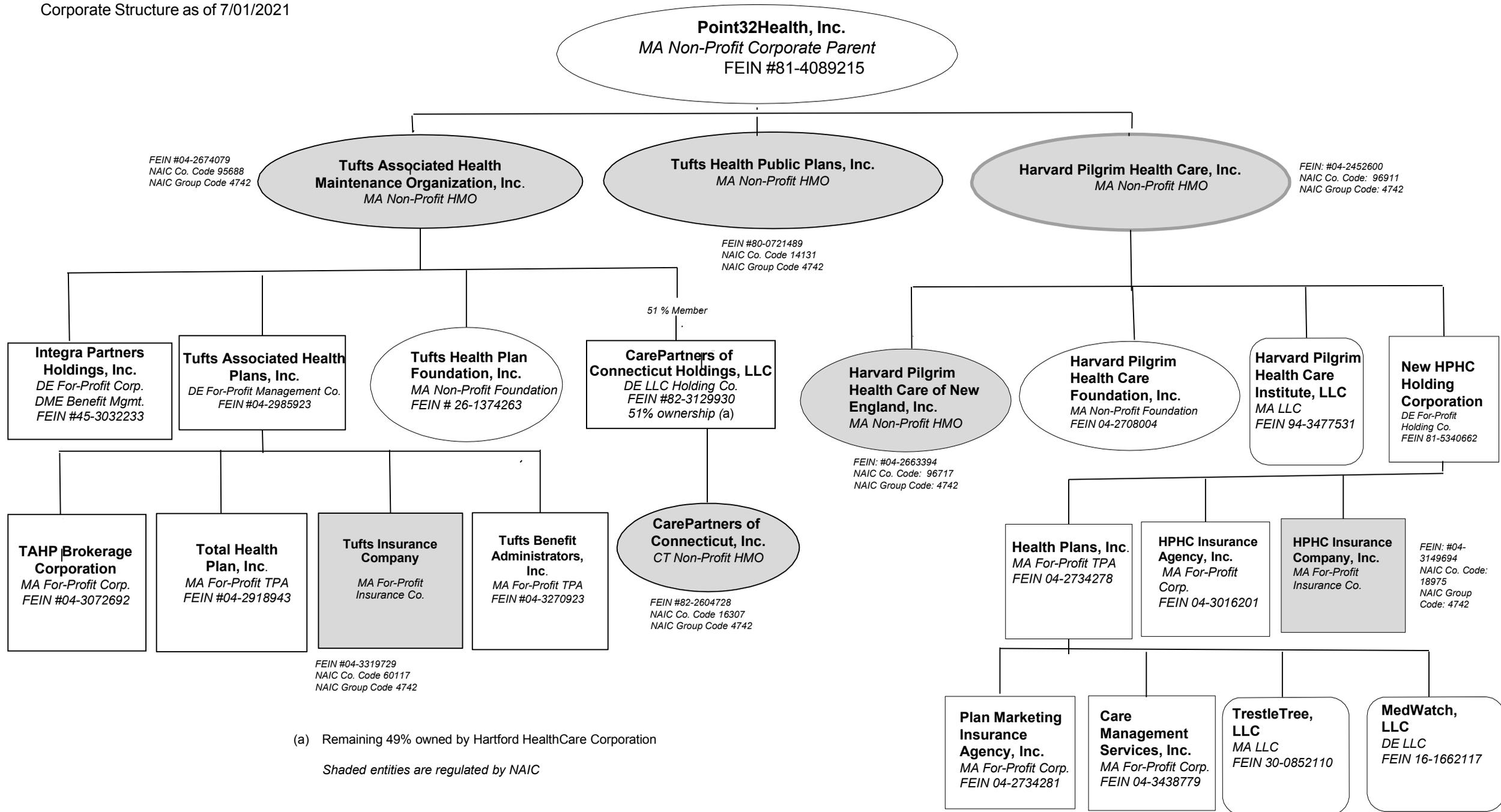
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 3 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..... 54

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

Corporate Structure as of 7/01/2021



(a) Remaining 49% owned by Hartford HealthCare Corporation

Shaded entities are regulated by NAIC

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		.0000	04-2985923				Tufts Associated Health Plans, Inc.	DE	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
.4742	Point32Health, Inc.	.96911	04-2452600				Harvard Pilgrim Health Care, Inc.	MA	RE	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
.4742	Point32Health, Inc.	.14131	80-0721489				Tufts Health Public Plans, Inc.	MA	IA	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	Ownership, Board, Management	0.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-3072692				TAHP Brokerage Corporation	MA	NIA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-2918943				Total Health Plan, Inc.	MA	NIA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
.4742	Point32Health, Inc.	.60117	04-3319729				Tufts Insurance Company	MA	IA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-3270923				Tufts Benefit Administrators, Inc.	MA	NIA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	26-1374263				Tufts Health Plan Foundation, Inc.	MA	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board, Management	0.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	45-3032233				Integra Partners Holdings, Inc.	DE	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	82-3129930				CarePartners of Connecticut Holdings, LLC	DE	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board, Management	51.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
.4742	Point32Health, Inc.	.16307	82-2604728				CarePartners of Connecticut, Inc.	CT	IA	CarePartners of Connecticut Holdings, LLC	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	81-4089215				Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	MA	UDP			0.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
.4742	Point32Health, Inc.	.95688	04-2674079				Tufts Associated Health Maintenance Organization, Inc.	MA	IA	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	Ownership, Board, Management	0.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
.4742	Point32Health, Inc.	.96717	04-2663394				HPHC of New England, Inc.	MA	IA	Harvard Pilgrim Health Care, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-2708004				HPHC Foundation, Inc.	MA	NIA	Harvard Pilgrim Health Care, Inc.	Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-2734278				Health Plans, Inc.	MA	DS	New HPHC Holding Corporation	Ownership, Board	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-3016201				HPHC Insurance Agency, Inc.	MA	DS	New HPHC Holding Corporation	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
.4742	Point32Health, Inc.	.18975	04-3149694				HPHC Insurance Company, Inc.	MA	IA	New HPHC Holding Corporation	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	94-3477531				HPHC Institute, LLC	MA	DS	Harvard Pilgrim Health Care, Inc.	Ownership, Board	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-2734281				Plan Marketing Insurance Agency, Inc.	MA	DS	Health Plans, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	04-3438779				Care Management Services, Inc.	MA	DS	Health Plans, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	30-0852110				TrestleTree, LLC	MA	DS	Health Plans, Inc.	Ownership, Board	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	16-1662117				MedWatch, LLC	DE	DS	Health Plans, Inc.	Ownership, Board	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	N	1
		.00000	81-5340662				New HPHC Holding Corporation	DE	NIA	Harvard Pilgrim Health Care, Inc.	Ownership, Board, Management	100.000	Point32Health, Inc. (f/k/a Health Plans Holdings, Inc.)	Y	1

Asterisk	Explanation
----------	-------------

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

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

Additional Write-ins for Statement of Revenue and Expenses Line 29

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
2904. ....			0	0
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0

**NONE**

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**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 .....	21,253,886	22,307,398
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....	89,510	228,234
3. Current year change in encumbrances .....		0
4. Total gain (loss) on disposals .....		
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 .....	967,904	1,281,746
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	20,375,492	21,253,886
10. Deduct total nonadmitted amounts .....		0
11. Statement value at end of current period (Line 9 minus Line 10) .....	20,375,492	21,253,886

**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 premium 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 .....	143,229,469	128,758,131
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	500,000	15,000,000
2.2 Additional investment made after acquisition .....	40,134,825	3,403,800
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	9,661,851	9,312,679
6. Total gain (loss) on disposals .....	3,603,911	1,163,150
7. Deduct amounts received on disposals .....	14,581,241	14,408,291
8. Deduct amortization of premium and depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	182,548,814	143,229,469
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	182,548,814	143,229,469

**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 .....	768,193,685	746,386,814
2. Cost of bonds and stocks acquired .....	76,185,575	59,394,959
3. Accrual of discount .....	108,658	107,166
4. Unrealized valuation increase (decrease) .....	15,310,033	64,216,627
5. Total gain (loss) on disposals .....	15,640,686	4,875,019
6. Deduct consideration for bonds and stocks disposed of .....	91,275,930	105,334,146
7. Deduct amortization of premium .....	1,260,101	1,541,103
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 .....	336,102	88,349
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	783,238,709	768,193,685
12. Deduct total nonadmitted amounts .....	3,202,595	2,084,507
13. Statement value at end of current period (Line 11 minus Line 12) .....	780,036,114	766,109,178

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	253,204,096	17,283,677	11,933,430	2,173,314	269,226,334	253,204,096	260,727,657	267,398,596
2. NAIC 2 (a) .....	47,475,725	4,873,087	633,266	(2,598,604)	51,410,781	47,475,725	49,116,943	52,150,281
3. NAIC 3 (a) .....	632,056	0	0	23	853,053	632,056	632,079	863,891
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	301,311,877	22,156,764	12,566,695	(425,266)	321,490,168	301,311,877	310,476,680	320,412,768
<b>PREFERRED STOCK</b>								
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	301,311,877	22,156,764	12,566,695	(425,266)	321,490,168	301,311,877	310,476,680	320,412,768

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

## SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals		XXX			

## SCHEDULE DA - VERIFICATION

Short-Term Investments

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

NONE

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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	78,753,651	21,717,083
2. Cost of cash equivalents acquired .....	105,713,443	556,562,292
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		72
6. Deduct consideration received on disposals .....	154,812,110	499,525,796
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) .....	29,654,984	78,753,651
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	29,654,984	78,753,651

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Building improvements	Quincy	MA	07/01/2021	DGI Invisals				35,059
0199999. Acquired by Purchase					0	0	0	35,059
0399999 - Totals					0	0	0	35,059

**SCHEDULE A - PART 3**

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/Adjusted Carrying Value							
<b>NONE</b>																			
0399999 - Totals																			

E01

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**

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership				
		City	State													
000000-00-0	BARINGS LLC	Springfield	NC	BARINGS LLC		05/08/2014		0	92,256	0	0	11.089				
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	AUDAX MEZZANINE FUND IV-A/B LP		09/30/2016		0	220,881	0	0	2.970				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												0	313,137	0	0	XXX
4899999. Total - Unaffiliated												0	313,137	0	0	XXX
4999999. Total - Affiliated												0	0	0	0	XXX
5099999 - Totals												0	313,137	0	0	XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income					
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)							14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value				
000000-00-0	BARINGS LLC	Springfield	NC	Various	05/08/2014	09/24/2021	285,294	0	0	0	0	0	285,294	567,440	0	282,146	282,146	285,294					
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Various	09/30/2016	09/09/2021	328,820	0	0	0	0	0	328,820	369,300	0	40,480	40,480	328,820					
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												0	0	0	0	0	0	614,114	936,740	0	322,626	322,626	614,114
000000-00-0	PRINCIPAL GLOBAL INVESTORS, LLC	Des Moines	IA	Return of Capital	05/07/2014	09/30/2021	285	0	0	0	0	0	285	285	0	0	0	285					
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated												0	0	0	0	0	0	285	285	0	0	0	285
000000-00-0	Leerink Transformation Fund I, L.P.	Boston	MA	Various	01/27/2017	08/31/2021	398,934	0	0	0	0	0	398,934	1,504,561	0	1,105,627	1,105,627	398,934					
000000-00-0	JPM Infrastructure Investments Fund	New York	US	Return of Capital	10/01/2020	08/31/2021	66,919	0	0	0	0	0	66,919	66,919	0	0	0	66,919					
000000-00-0	Benevera Health	Wellesley	MA	Return of Capital	01/01/2016	09/17/2021	2,951,513	0	0	0	0	0	2,951,513	2,951,513	0	0	0	2,951,513					
2599999. Joint Venture Interests - Other - Unaffiliated												0	0	0	0	0	0	3,417,366	4,522,993	0	1,105,627	1,105,627	465,853
4899999. Total - Unaffiliated												0	0	0	0	0	0	4,031,764	5,460,017	0	1,428,253	1,428,253	1,080,251
4999999. Total - Affiliated												0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals												0	0	0	0	0	0	4,031,764	5,460,017	0	1,428,253	1,428,253	1,080,251

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
54438C-YL-0	LOS ANGELES CALIF CMNTY COLLEGE DIST		09/28/2021	Merrill Lynch		2,300,000	2,300,000	4,275	1.B FE
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>								4,275	XXX
3140FX-ME-9	FN BF0356 - RMBS		07/09/2021	PERSHING/DONALDSON LUFKIN		90,864	84,104	.75	1.A
3140FX-R8-7	FN BF0510 - RMBS		07/21/2021	CITIGROUP GLOBAL MARKETS INC.		1,932,409	1,820,612	3,186	1.A
3140JA-CH-9	FN BMS471 - RMBS		07/21/2021	Morgan Stanley		697,518	637,822	1,302	1.A
3140XB-UT-5	FN FM7793 - RMBS		09/15/2021	GOLDMAN		1,992,297	2,000,000	2,653	1.A
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>								7,216	XXX
037833-EH-9	APPLE INC		07/29/2021	BARCLAYS CAPITAL INC.		997,740	1,000,000	.0	1.B FE
06406R-AV-9	BANK OF NEW YORK MELLON CORP		07/20/2021	Morgan Stanley		999,240	1,000,000	.0	1.E FE
09261B-AC-4	BLACKSTONE GROUP INC		07/29/2021	GOLDMAN		618,245	620,000	.0	1.E FE
15135U-AW-9	CENOVUS ENERGY INC	C.	09/09/2021	JP MORGAN SECURITIES INC.		119,474	120,000	.0	2.C FE
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)		08/02/2021	CREDIT SUISSE SECURITIES (USA)		498,865	500,000	.0	1.E FE
22945D-AE-3	CSAIL 2019-C15 A3 - CMBS		09/28/2021	CREDIT SUISSE SECURITIES (USA)		503,230	500,000	1,417	1.D FM
260543-CX-9	DOW CHEMICAL CO		09/28/2021	HSBC Securities (USA), Inc.		999,713	1,000,000	13,392	2.B FE
31677Q-BS-7	FIFTH THIRD BANK NA (OHIO)		09/28/2021	Morgan Stanley		499,799	500,000	1,450	1.G FE
36321J-AE-4	GALXY XXVII A2 - CDO	C.	09/28/2021	WELLS FARGO SECURITIES LLC		988,670	1,000,000	2,971	1.A FE
38141G-IM-2	GOLDMAN SACHS GROUP INC		09/28/2021	GOLDMAN		570,000	570,000	2,944	1.F FE
40414L-AM-1	HEALTHPEAK PROPERTIES INC		09/28/2021	CITIGROUP GLOBAL MARKETS INC.		996,967	1,000,000	5,383	2.A FE
448055-AK-9	CENOVUS ENERGY INC	C.	09/28/2021	Unknown		1,209,291	1,210,000	21,914	2.C FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA		09/14/2021	SG AMERICAS SECURITIES, LLC		1,048,845	1,050,000	.0	2.A FE
458140-BT-6	INTEL CORP		09/28/2021	GOLDMAN		997,995	1,000,000	2,044	1.E FE
494368-BJ-1	KIMBERLY-CLARK CORP		09/28/2021	Unknown		995,835	1,000,000	7,800	1.F FE
548661-ED-5	LOWE'S COMPANIES INC		09/13/2021	BARCLAYS CAPITAL INC.		379,153	380,000	.0	2.A FE
571676-AJ-4	MARS INC		09/28/2021	JP MORGAN SECURITIES INC.		359,595	360,000	630	1.F FE
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C.	07/06/2021	MIZUHO SECURITIES USA INC.		500,000	500,000	.0	1.G FE
655844-CE-6	NORFOLK SOUTHERN CORP		09/28/2021	MLPFS INC FIXED INCOME		119,643	120,000	1,250	2.A FE
69371R-06-6	PACCAR FINANCIAL CORP		09/28/2021	JP MORGAN SECURITIES INC.		141,922	142,000	369	1.E FE
83051G-AT-5	SKANDINAVISKA ENSKILDA BANKEN AB	C.	09/28/2021	Morgan Stanley		599,454	600,000	380	1.C FE
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C.	09/28/2021	PERSHING/DONALDSON LUFKIN		1,000,000	1,000,000	68	1.G FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								62,013	XXX
<b>8399997. Total - Bonds - Part 3</b>								73,505	XXX
<b>8399998. Total - Bonds - Part 5</b>							XXX	XXX	XXX
<b>8399999. Total - Bonds</b>							22,156,764	22,014,537	73,505
<b>8999997. Total - Preferred Stocks - Part 3</b>							0	XXX	0
<b>8999998. Total - Preferred Stocks - Part 5</b>							XXX	XXX	XXX
<b>8999999. Total - Preferred Stocks</b>							0	XXX	0
000000-00-0	Federal Home Loan Bank of Boston		08/20/2021	Federal Home Loan Bank of Boston		18,443,000	1,582,100	.0	XXX
<b>9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>								0	XXX
000000-00-0	Harvard Pilgrim Health Care of New England, Inc		08/31/2021	Direct		10,000,000			
<b>9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other</b>								0	XXX
921943-88-2	VANGUARD DEV MKT INST		09/17/2021	Unknown		16,439,801		.0	
922040-10-0	VANGUARD INSTL INDX INST		09/23/2021	Unknown		818,660	318,098	.0	
922908-87-6	VANGUARD S-C ID INST		09/23/2021	Unknown		779,875	84,063	.0	
<b>9499999. Subtotal - Common Stocks - Mutual Funds</b>								0	XXX
<b>9799997. Total - Common Stocks - Part 3</b>								0	XXX
<b>9799998. Total - Common Stocks - Part 5</b>							XXX	XXX	XXX
<b>9799999. Total - Common Stocks</b>							12,259,464	XXX	0
<b>9899999. Total - Preferred and Common Stocks</b>							12,259,464	XXX	0
<b>9999999 - Totals</b>							34,416,228	XXX	73,505

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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36225A-VP-2	GN 780622 - RMBS		09/01/2021	Paydown		226	226	235	229	.0	(3)	.0	(3)	.0	226	.0	.0	.0	.12	08/15/2027	1.A
36225B-C5-5	GN 780992 - RMBS		09/01/2021	Paydown		568	568	589	575	.0	(7)	.0	(7)	.0	568	.0	.0	.0	.30	12/15/2028	1.A
36225B-TZ-1	GN 781468 - RMBS		09/01/2021	Paydown		432	432	439	432	.0	(12)	.0	(12)	.0	432	.0	.0	.0	.18	07/15/2032	1.A
36290R-X2-4	GN 615497 - RMBS		09/01/2021	Paydown		305	305	296	300	.0	.5	.0	.5	.0	305	.0	.0	.0	.10	08/15/2033	1.A
36290S-6G-1	G2 616571 - RMBS		09/01/2021	Paydown		9,255	9,255	9,715	9,597	.0	(342)	.0	(342)	.0	9,255	.0	.0	.0	.383	08/20/2034	1.A
36291L-RS-6	GN 631497 - RMBS		09/01/2021	Paydown		169	169	169	169	.0	.0	.0	.0	.0	169	.0	.0	.0	.6	06/15/2034	1.A
36295W-D4-6	GN 682423 - RMBS		09/01/2021	Paydown		10,373	10,373	10,498	10,468	.0	(95)	.0	(95)	.0	10,373	.0	.0	.0	425	05/15/2038	1.A
36297B-RT-0	GN 707098 - RMBS		09/01/2021	Paydown		35	35	36	37	.0	(1)	.0	(1)	.0	35	.0	.0	.0	.1	01/15/2039	1.A
0599999	Subtotal - Bonds - U.S. Governments					21,351	21,351	21,978	21,806	0	(456)	0	(456)	0	21,351	0	0	0	886	XXX	XXX
31287Y-AZ-7	FH C70924 - RMBS		08/16/2021	Paydown		3,371	3,371	3,484	3,402	.0	(31)	.0	(31)	.0	3,371	.0	.0	.0	.137	09/01/2032	1.A
3128K6-40-0	FH A46231 - RMBS		09/01/2021	Paydown		6,377	6,377	6,372	6,370	.0	.6	.0	.6	.0	6,377	.0	.0	.0	.198	07/01/2035	1.A
3128K7-HL-5	FH A46535 - RMBS		09/01/2021	Paydown		95	95	90	89	.0	.6	.0	.6	.0	95	.0	.0	.0	.3	08/01/2035	1.A
3128LX-CR-9	FH G01880 - RMBS		09/01/2021	Paydown		31,448	31,448	33,645	33,314	.0	(1,865)	.0	(1,865)	.0	31,448	.0	.0	.0	1,057	08/01/2035	1.A
3128LX-FW-5	FH G01981 - RMBS		09/01/2021	Paydown		1,025	1,025	969	973	.0	52	.0	52	.0	1,025	.0	.0	.0	.33	12/01/2035	1.A
3128M6-G9-3	FH G04424 - RMBS		09/01/2021	Paydown		521	521	519	519	.0	.1	.0	.1	.0	521	.0	.0	.0	.21	06/01/2038	1.A
3128M6-RG-5	FH G04687 - RMBS		09/01/2021	Paydown		441	441	444	444	.0	(4)	.0	(4)	.0	441	.0	.0	.0	.18	09/01/2038	1.A
3128MD-L6-8	FH G14649 - RMBS		09/01/2021	Paydown		17,723	17,723	18,540	18,147	.0	(424)	.0	(424)	.0	17,723	.0	.0	.0	296	01/01/2028	1.A
3128MJ-CT-5	FH G08081 - RMBS		09/01/2021	Paydown		2,799	2,799	2,855	2,845	.0	(46)	.0	(46)	.0	2,799	.0	.0	.0	110	09/01/2035	1.A
312911-GW-4	FHR 1343 LA - CMO/RMBS		09/01/2021	Paydown		2,195	2,195	2,336	2,211	.0	(16)	.0	(16)	.0	2,195	.0	.0	.0	115	08/15/2022	1.A
312927-QZ-2	FH A81372 - RMBS		09/01/2021	Paydown		161	161	160	160	.0	.0	.0	.0	.0	161	.0	.0	.0	.6	08/01/2038	1.A
31292H-ZE-3	FH C01673 - RMBS		09/01/2021	Paydown		1,206	1,206	1,204	1,204	.0	.2	.0	.2	.0	1,206	.0	.0	.0	.41	11/01/2033	1.A
31292H-YT-5	FH C01622 - RMBS		09/01/2021	Paydown		2,342	2,342	2,260	2,273	.0	69	.0	69	.0	2,342	.0	.0	.0	.78	09/01/2033	1.A
31292J-BG-4	FH C01839 - RMBS		09/01/2021	Paydown		828	828	793	798	.0	30	.0	30	.0	828	.0	.0	.0	.27	05/01/2034	1.A
31296J-WJ-1	FH A10649 - RMBS		09/01/2021	Paydown		11,769	11,769	11,704	11,717	.0	51	.0	51	.0	11,769	.0	.0	.0	431	06/01/2033	1.A
31296Q-NM-8	FH A15796 - RMBS		09/01/2021	Paydown		90	90	93	91	.0	(1)	.0	(1)	.0	90	.0	.0	.0	.4	11/01/2033	1.A
31296S-M2-9	FH A17577 - RMBS		09/01/2021	Paydown		726	726	741	735	.0	(9)	.0	(9)	.0	726	.0	.0	.0	.27	01/01/2034	1.A
31296W-5K-9	FH A20850 - RMBS		09/01/2021	Paydown		153	153	152	152	.0	.1	.0	.1	.0	153	.0	.0	.0	.5	04/01/2034	1.A
31296X-QL-2	FH A21359 - RMBS		09/01/2021	Paydown		893	893	909	904	.0	(11)	.0	(11)	.0	893	.0	.0	.0	.83	04/01/2034	1.A
31297M-H5-0	FH A32052 - RMBS		09/01/2021	Paydown		2,049	2,049	2,067	2,060	.0	(11)	.0	(11)	.0	2,049	.0	.0	.0	.30	04/01/2035	1.A
31297T-4H-3	FH A38024 - RMBS		09/01/2021	Paydown		503	503	485	486	.0	.17	.0	.17	.0	503	.0	.0	.0	.17	10/01/2035	1.A
31297U-VC-1	FH A38711 - RMBS		09/01/2021	Paydown		9,467	9,467	9,247	9,297	.0	171	.0	171	.0	9,467	.0	.0	.0	.347	02/01/2035	1.A
31307N-TV-6	FH J32364 - RMBS		09/01/2021	Paydown		59,229	59,229	60,275	60,200	.0	(970)	.0	(970)	.0	59,229	.0	.0	.0	.984	11/01/2028	1.A
3132A3-RK-8	FH ZS3190 - RMBS		09/01/2021	Paydown		52,267	52,267	58,172	58,219	.0	(5,952)	.0	(5,952)	.0	52,267	.0	.0	.0	1,365	05/01/2041	1.A
3132AA-M7-6	FH ZS9382 - RMBS		09/01/2021	Paydown		45,863	45,863	50,113	50,139	.0	(4,276)	.0	(4,276)	.0	45,863	.0	.0	.0	.914	09/01/2043	1.A
3132F-UJ-4	FH Q02385 - RMBS		09/01/2021	Paydown		30,984	30,984	32,688	32,420	.0	(1,436)	.0	(1,436)	.0	30,984	.0	.0	.0	.634	07/01/2041	1.A
3132M7-GG-7	FH Q26799 - RMBS		09/01/2021	Paydown		5,785	5,785	5,916	5,869	.0	(85)	.0	(85)	.0	5,785	.0	.0	.0	.149	06/01/2044	1.A
31335A-LZ-9	FH G60344 - RMBS		09/01/2021	Paydown		44,972	44,972	47,713	47,609	.0	(2,637)	.0	(2,637)	.0	44,972	.0	.0	.0	1,205	12/01/2045	1.A
31335A-WU-8	FH G60659 - RMBS		09/01/2021	Paydown		187,106	187,106	194,034	193,486	.0	(6,380)	.0	(6,380)	.0	187,106	.0	.0	.0	4,318	08/01/2046	1.A
31335A-ZA-9	FH G60737 - RMBS		09/01/2021	Paydown		11,322	11,322	11,963	11,930	.0	(608)	.0	(608)	.0	11,322	.0	.0	.0	.340	08/01/2042	1.A
31335B-2K-1	FH G61678 - RMBS		09/01/2021	Paydown		39,598	39,598	41,646	41,575	.0	(1,977)	.0	(1,977)	.0	39,598	.0	.0	.0	1,160	10/01/2041	1.A
31335B-BE-5	FH G60937 - RMBS		09/01/2021	Paydown		88,269	88,269	92,610	91,666	.0	(3,397)	.0	(3,397)	.0	88,269	.0	.0	.0	2,266	04/01/2047	1.A
31335H-T6-0	FH C90573 - RMBS		09/01/2021	Paydown		4,241	4,241	4,441	4,266	.0	(25)	.0	(25)	.0	4,241	.0	.0	.0	.184	08/01/2022	1.A
31368H-LV-3	FN 190340 - RMBS		09/01/2021	Paydown		10,258	10,258	9,758	9,825	.0	433	.0	433	.0	10,258	.0	.0	.0	.339	09/01/2033	1.A
31368H-NB-6	FN 190354 - RMBS		09/01/2021	Paydown		9,425	9,425	9,197	9,200	.0	200	.0	200	.0	9,425	.0	.0	.0	.334	12/01/2034	1.A
3136A2-5J-8	FNR 2011-141 JA - CMO/RMBS		09/01/2021	Paydown		25,245	25,245	27,651	25,843	.0	(598)	.0	(598)	.0	25,245	.0	.0	.0	.771	11/25/2039	1.A
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		09/01/2021	Paydown		28,619	28,619	31,179	29,833	.0	(1,214)	.0	(1,214)	.0	28,619	.0	.0	.0	.857	02/25/2041	1.A
3136A3-ED-9	FNR 2011-143 PA - CMO/RMBS		09/01/2021	Paydown		71,410	71,410	77,907	72,892	.0	(1,481)	.0	(1,481)	.0	71,410	.0	.0	.0	2,120	02/25/2038	1.A
3136A3-QK-0	FNR 2011-135 PK - CMO/RMBS		09/01/2021	Paydown		14,163	14,163	15,449	14,511	.0	(348)	.0	(348)	.0	14,163	.0	.0	.0	.434	05/25/2040	1.A
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		09/01/2021	Paydown		26,510	26,510	29,062	28,318	.0	(1,808)	.0	(1,808)	.0	26,510	.0	.0	.0	.867	10/25/2041	1.A
3136A6-TC-8	FNR 2012-63 MA - CMO/RMBS		09/01/2021	Paydown		42,858	42,858	46,768	44,297	.0	(1,439)	.0	(1,439)	.0	42,858	.0	.0	.0	1,141	06/25/2040	1.A
3136A8-PS-3	FNR 2012-100 TL - CMO/RMBS		09/01/2021	Paydown		32,271	32,271	35,856	34,092	.0	(1,820)	.0	(1,820)	.0	32,271	.0	.0	.0	.859	04/25/2042	1.A
3136A8-S6-8	FNR 2012-113 AP - CMO/RMBS		09/01/2021	Paydown		31,695	31,695	35,078	32,999	.0	(1,304)	.0	(1,304)	.0	31,695	.0	.0	.0	.814	07/25/2041	1.A
3136A8-Z5-2	FNR 2012-113 HA - CMO/RMBS		09/01/2021	Paydown		47,011	47,011	50,199	47,950	.0	(939)	.0	(939)	.0	47,011	.0	.0				

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AB-JH-7	FNR 2012-144 PD - CMO/RMBS		09/01/2021	Paydown		71,674	71,674	78,483	75,238	0	(3,565)	0	(3,565)	0	71,674	0	0	0	1,670	04/25/2042	1.A
3136AB-VF-7	FNR 2013-12 P - CMO/RMBS		09/01/2021	Paydown		34,093	34,093	33,955	33,927	0	166	0	166	0	34,093	0	0	0	397	11/25/2041	1.A
3136AC-F9-7	FNR 2013-13 MA - CMO/RMBS		09/01/2021	Paydown		28,673	28,673	31,661	30,361	0	(1,688)	0	(1,688)	0	28,673	0	0	0	763	01/25/2043	1.A
3136AD-LC-1	FNR 2013-29 JA - CMO/RMBS		09/01/2021	Paydown		46,194	46,194	49,627	48,265	0	(2,070)	0	(2,070)	0	46,194	0	0	0	1,076	01/25/2043	1.A
3136AF-6L-3	FNR 2013-90 PD - CMO/RMBS		09/01/2021	Paydown		51,592	51,592	53,656	52,628	0	(1,036)	0	(1,036)	0	51,592	0	0	0	1,024	09/25/2042	1.A
3136AF-CX-0	FNR 2013-72 LY - CMO/RMBS		09/01/2021	Paydown		66,025	66,025	69,987	67,515	0	(1,490)	0	(1,490)	0	66,025	0	0	0	1,539	08/25/2041	1.A
3136AF-TV-6	FNR 2013-73 TK - CMO/RMBS		09/01/2021	Paydown		58,196	58,196	61,615	59,874	0	(1,679)	0	(1,679)	0	58,196	0	0	0	1,356	09/25/2042	1.A
3136AJ-H2-5	FNR 2014-26 BD - CMO/RMBS		09/01/2021	Paydown		81,355	81,355	85,270	83,588	0	(2,233)	0	(2,233)	0	81,355	0	0	0	1,874	11/25/2042	1.A
3136AK-NJ-9	FNR 2014-40 EP - CMO/RMBS		09/01/2021	Paydown		103,175	103,175	108,624	106,637	0	(3,462)	0	(3,462)	0	103,175	0	0	0	2,392	10/25/2042	1.A
3136AL-FM-8	FNR 2014-61 PG - CMO/RMBS		09/01/2021	Paydown		10,799	10,799	11,309	11,309	0	(394)	0	(394)	0	10,799	0	0	0	253	04/25/2044	1.A
3136AN-SN-8	FNR 2015-29 PA - CMO/RMBS		09/01/2021	Paydown		110,907	110,907	116,037	113,358	0	(2,451)	0	(2,451)	0	110,907	0	0	0	2,219	09/25/2043	1.A
3136AN-WE-3	FNR 2015-27 HA - CMO/RMBS		09/01/2021	Paydown		111,474	111,474	116,699	114,935	0	(3,461)	0	(3,461)	0	111,474	0	0	0	2,228	03/25/2044	1.A
31371K-LJ-8	FN 254229 - RMBS		09/01/2021	Paydown		332	332	344	332	0	0	0	0	0	332	0	0	0	14	02/01/2022	1.A
31371K-R3-7	FN 254406 - RMBS		09/01/2021	Paydown		434	434	447	443	0	(9)	0	(9)	0	434	0	0	0	18	08/01/2032	1.A
31371L-6D-6	FN 255668 - RMBS		09/01/2021	Paydown		13,994	13,994	14,210	14,035	0	(41)	0	(41)	0	13,994	0	0	0	532	03/01/2025	1.A
31371L-QX-0	FN 255270 - RMBS		09/01/2021	Paydown		4,673	4,673	4,563	4,628	0	45	0	45	0	4,673	0	0	0	142	06/01/2024	1.A
31371L-SJ-9	FN 255321 - RMBS		09/01/2021	Paydown		7,417	7,417	7,526	7,435	0	(18)	0	(18)	0	7,417	0	0	0	273	07/01/2024	1.A
31371L-XII-4	FN 255493 - RMBS		09/01/2021	Paydown		2,512	2,512	2,572	2,525	0	(13)	0	(13)	0	2,512	0	0	0	93	11/01/2024	1.A
31371M-AN-7	FN 255713 - RMBS		09/01/2021	Paydown		1,869	1,869	1,825	1,846	0	23	0	23	0	1,869	0	0	0	56	04/01/2025	1.A
31371M-MM-6	FN 256064 - RMBS		09/01/2021	Paydown		4,809	4,809	4,795	4,793	0	16	0	16	0	4,809	0	0	0	173	01/01/2026	1.A
3137AB-MQ-1	FHR 3880 GA - CMO/RMBS		09/01/2021	Paydown		24,341	24,341	26,220	25,331	0	(990)	0	(990)	0	24,341	0	0	0	639	12/15/2040	1.A
3137AH-GR-3	FHR 3959 IA - CMO/RMBS		09/01/2021	Paydown		23,195	23,195	25,921	25,286	0	(2,091)	0	(2,091)	0	23,195	0	0	0	695	11/15/2041	1.A
3137AK-BG-5	FHR 3986 M - CMO/RMBS		09/01/2021	Paydown		38,630	38,630	42,445	40,102	0	(1,472)	0	(1,472)	0	38,630	0	0	0	1,135	09/15/2041	1.A
3137AR-XS-0	FHR 4073 PA - CMO/RMBS		09/01/2021	Paydown		45,392	45,392	46,640	46,076	0	(684)	0	(684)	0	45,392	0	0	0	1,226	07/15/2041	1.A
3137AS-CD-4	FHR 4077 MP - CMO/RMBS		09/01/2021	Paydown		108,177	108,177	115,952	111,437	0	(3,260)	0	(3,260)	0	108,177	0	0	0	2,897	08/15/2040	1.A
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		09/01/2021	Paydown		114,474	114,474	121,485	117,429	0	(2,955)	0	(2,955)	0	114,474	0	0	0	2,286	08/15/2040	1.A
3137AX-GN-7	FHR 4146 PL - CMO/RMBS		09/01/2021	Paydown		47,277	47,277	51,768	49,532	0	(2,255)	0	(2,255)	0	47,277	0	0	0	1,128	12/15/2041	1.A
3137AY-YS-7	FHR 4159 LA - CMO/RMBS		09/01/2021	Paydown		78,466	78,466	85,663	80,090	0	(1,624)	0	(1,624)	0	78,466	0	0	0	1,806	02/15/2040	1.A
3137AY-HJ-8	FHR 4162 P - CMO/RMBS		09/01/2021	Paydown		95,391	95,391	102,068	98,940	0	(3,550)	0	(3,550)	0	95,391	0	0	0	1,902	02/15/2033	1.A
3137B3-BG-2	FHR 4234 GA - CMO/RMBS		09/01/2021	Paydown		116,515	116,515	123,142	117,468	0	(953)	0	(953)	0	116,515	0	0	0	3,146	08/15/2039	1.A
3137BD-KF-2	FHR 4384 LA - CMO/RMBS		09/01/2021	Paydown		38,616	38,616	40,653	39,201	0	(585)	0	(585)	0	38,616	0	0	0	896	09/15/2040	1.A
3137BG-GD-5	FHR 4443 BA - CMO/RMBS		09/01/2021	Paydown		69,111	69,111	72,836	71,211	0	(2,100)	0	(2,100)	0	69,111	0	0	0	1,642	04/15/2041	1.A
3137BK-D7-2	FHR 4480 LA - CMO/RMBS		09/01/2021	Paydown		9,674	9,674	10,195	9,997	0	(323)	0	(323)	0	9,674	0	0	0	220	09/15/2043	1.A
3137BV-CS-3	FHR 4655 BA - CMO/RMBS		09/01/2021	Paydown		126,270	126,270	133,678	132,426	0	(6,156)	0	(6,156)	0	126,270	0	0	0	3,335	02/15/2044	1.A
3137BX-TX-0	FHR 4684 CA - CMO/RMBS		09/01/2021	Paydown		260,601	260,601	276,288	275,099	0	(14,498)	0	(14,498)	0	260,601	0	0	0	6,759	05/15/2045	1.A
3137BY-AM-2	FHR 4680 PH - CMO/RMBS		09/01/2021	Paydown		151,940	151,940	159,062	157,437	0	(5,497)	0	(5,497)	0	151,940	0	0	0	3,498	03/15/2046	1.A
3137BY-P9-5	FHR 4692 LH - CMO/RMBS		09/01/2021	Paydown		236,819	236,819	249,215	246,457	0	(9,638)	0	(9,638)	0	236,819	0	0	0	5,513	05/15/2046	1.A
3137F2-6N-1	FHR 4703 LH - CMO/RMBS		09/01/2021	Paydown		142,601	142,601	149,263	148,354	0	(5,753)	0	(5,753)	0	142,601	0	0	0	3,320	07/15/2046	1.A
3137F3-CY-8	FHR 4768 GA - CMO/RMBS		09/01/2021	Paydown		72,748	72,748	72,771	72,728	0	20	0	20	0	72,748	0	0	0	1,710	09/15/2045	1.A
3137FP-FX-8	FHR 4924 GE - CMO/RMBS		09/01/2021	Paydown		378,565	378,565	387,778	386,608	0	(8,043)	0	(8,043)	0	378,565	0	0	0	7,533	05/25/2049	1.A
31385W-X7-9	FN 555202 - RMBS		09/01/2021	Paydown		501	501	519	512	0	(11)	0	(11)	0	501	0	0	0	21	01/01/2033	1.A
31385X-EC-7	FN 555531 - RMBS		09/01/2021	Paydown		6,229	6,229	6,206	6,205	0	24	0	24	0	6,229	0	0	0	230	06/01/2033	1.A
31385X-09-1	FN 555890 - RMBS		09/01/2021	Paydown		5,732	5,732	5,699	5,701	0	31	0	31	0	5,732	0	0	0	209	11/01/2033	1.A
3138E9-KC-3	FN AK4790 - RMBS		09/01/2021	Paydown		63,128	63,128	67,547	65,396	0	(2,268)	0	(2,268)	0	63,128	0	0	0	705	03/01/2027	1.A
3138EB-Y9-0	FN AK7035 - RMBS		09/01/2021	Paydown		153,206	153,206	160,926	159,263	0	(8,175)	0	(8,175)	0	153,206	0	0	0	3,407	05/01/2042	1.A
3138EJ-B8-0	FN AL1862 - RMBS		09/01/2021	Paydown		76,213	76,213	81,560	79,770	0	(2,557)	0	(2,557)	0	76,213	0	0	0	1,516	04/01/2027	1.A
3138EJ-CP-1	FN AL1877 - RMBS		09/01/2021	Paydown		22,716	22,716	24,299	23,458	0	(742)	0	(742)	0	22,716	0	0	0	452	06/01/2027	1.A
3138EK-EF-8	FN AL2833 - RMBS		09/01/2021	Paydown		182,246	182,246	202,180	0	0	(19,933)	0	(19,933)	0	182,246	0	0	0	2,482	06/01/2042	1.A
3138EL-B5-1	FN AL3659 - RMBS		09/01/2021	Paydown		8,635	8,635	8,849	8,804	0	(170)	0	(170)	0	8,635	0	0	0	216	05/01/2043	1.A
3138ER-NV-4	FN AL9405 - RMBS		09/01/2021	Paydown		35,372	35,372	37,200	37,451	0	(2,078)	0	(2,078)	0	35,372	0	0	0	813	06/01/2044	1.A
3138ER-WT-3	FN AL9657 - RMBS		09/01/2021	Paydown		79,434	79,434	79,536	79,486	0	(52)	0	(52)	0	79,434	0	0	0	1,137	01/01/2047	1.A
3138LX-7H-6	FN A07195 - RMBS		09/01/2021	Paydown		64,203	64,203	67,895	65,877	0	(1,674)	0	(1,674)	0	64,203	0	0	0	788	09/01/2027	1.A
3138W9-TV-2	FN AS0563 - RMBS		09/01/2021	Paydown		49,544	49,544	52,888	53,452	0	(3,908)	0	(3,908)	0	49,544	0	0	0	1,476	09/01/2043	1.A
3138WA-N8-6	FN AS1314 - RMBS		09/01/2021	Paydown		80,183	80,183	85,082	85,295	0	(5,111)	0	(5,111)	0	80,183	0	0	0	2,031	12/01/2043	1.A

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Recogn- ized	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 During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3138WF-2Y-1	FN AS6190 - RMBS		09/01/2021	Paydown		94,123	94,123	101,388	0	0	(7,265)	0	(7,265)	0	94,123	0	0	0	1,357	11/01/2045	1.A
3138WF-V5-9	FN AS6131 - RMBS		09/01/2021	Paydown		203,367	203,367	218,937	0	0	(15,570)	0	(15,570)	0	203,367	0	0	0	2,976	11/01/2045	1.A
3138WP-GW-8	FN AT2012 - RMBS		09/01/2021	Paydown		93,016	93,016	100,086	100,044	0	(7,029)	0	(7,029)	0	93,016	0	0	0	1,194	04/01/2043	1.A
31392A-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		09/01/2021	Paydown		1,706	1,706	1,818	1,764	0	(58)	0	(58)	0	1,706	0	0	0	85	12/25/2041	1.A
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		09/01/2021	Paydown		2,781	2,781	2,959	2,866	0	(85)	0	(85)	0	2,781	0	0	0	143	11/25/2031	1.A
31396J-2L-8	FHR 3127 CY - CMO/RMBS		09/01/2021	Paydown		5,610	5,610	5,471	5,567	0	43	0	43	0	5,610	0	0	0	199	03/15/2036	1.A
31398R-2D-6	FNR 2010-80 AD - CMO/RMBS		09/01/2021	Paydown		34,330	34,330	37,763	35,449	0	(1,119)	0	(1,119)	0	34,330	0	0	0	1,142	03/25/2039	1.A
31400S-SD-2	FN 696316 - RMBS		09/01/2021	Paydown		923	923	916	917	0	6	0	6	0	923	0	0	0	34	03/01/2033	1.A
31401A-L6-2	FN 702449 - RMBS		09/01/2021	Paydown		656	656	676	672	0	(16)	0	(16)	0	656	0	0	0	28	06/01/2033	1.A
31401A-MG-9	FN 702459 - RMBS		09/01/2021	Paydown		10,352	10,293	10,288	10,293	0	59	0	59	0	10,352	0	0	0	406	06/01/2033	1.A
31401H-3M-2	FN 709204 - RMBS		09/01/2021	Paydown		268	268	274	272	0	(4)	0	(4)	0	268	0	0	0	110	07/01/2033	1.A
31402C-4J-8	FN 725425 - RMBS		09/01/2021	Paydown		2,884	2,884	2,885	2,883	0	1	0	1	0	2,884	0	0	0	106	04/01/2034	1.A
31402C-PL-0	FN 725027 - RMBS		09/01/2021	Paydown		5,974	5,974	5,728	5,766	0	208	0	208	0	5,974	0	0	0	195	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS		09/01/2021	Paydown		8,926	8,926	8,626	8,669	0	256	0	256	0	8,926	0	0	0	296	03/01/2034	1.A
31402C-VP-4	FN 725222 - RMBS		09/01/2021	Paydown		2,653	2,653	2,612	2,618	0	35	0	35	0	2,653	0	0	0	95	02/01/2034	1.A
31402D-QQ-6	FN 725963 - RMBS		09/01/2021	Paydown		97	97	99	97	0	0	0	0	0	97	0	0	0	4	10/01/2022	1.A
31402D-GT-3	FN 735382 - RMBS		09/01/2021	Paydown		16,070	16,070	17,007	16,923	0	(853)	0	(853)	0	16,070	0	0	0	527	04/01/2035	1.A
31402D-WA-5	FN 735141 - RMBS		09/01/2021	Paydown		3,078	3,078	3,052	3,054	0	24	0	24	0	3,078	0	0	0	112	01/01/2035	1.A
31402D-Y3-9	FN 735230 - RMBS		09/01/2021	Paydown		3,171	3,171	3,167	3,166	0	5	0	5	0	3,171	0	0	0	116	02/01/2035	1.A
31402R-FU-8	FN 735579 - RMBS		09/01/2021	Paydown		31,331	31,331	33,157	32,997	0	(1,666)	0	(1,666)	0	31,331	0	0	0	1,046	06/01/2035	1.A
31403B-VY-6	FN 744131 - RMBS		09/01/2021	Paydown		604	604	630	611	0	(7)	0	(7)	0	604	0	0	0	26	12/01/2024	1.A
31403C-6L-0	FN 745275 - RMBS		09/01/2021	Paydown		746	746	721	722	0	24	0	24	0	746	0	0	0	25	02/01/2036	1.A
31403C-XZ-9	FN 745096 - RMBS		09/01/2021	Paydown		7,597	7,597	7,569	7,569	0	29	0	29	0	7,597	0	0	0	275	11/01/2034	1.A
31403D-BD-0	FN 745336 - RMBS		09/01/2021	Paydown		17,332	17,332	18,635	18,584	0	(1,252)	0	(1,252)	0	17,332	0	0	0	573	03/01/2036	1.A
31403H-U5-0	FN 749184 - RMBS		09/01/2021	Paydown		184	184	189	188	0	(4)	0	(4)	0	184	0	0	0	7	10/01/2033	1.A
31403K-JUI-4	FN 750977 - RMBS		09/01/2021	Paydown		970	970	936	941	0	29	0	29	0	970	0	0	0	29	11/01/2033	1.A
31403R-PE-2	FN 755621 - RMBS		09/01/2021	Paydown		476	476	486	486	0	(10)	0	(10)	0	476	0	0	0	17	01/01/2034	1.A
31404B-QV-7	FN 763768 - RMBS		09/01/2021	Paydown		437	437	447	443	0	(6)	0	(6)	0	437	0	0	0	16	01/01/2034	1.A
31404H-6Q-7	FN 769579 - RMBS		09/01/2021	Paydown		856	856	845	847	0	9	0	9	0	856	0	0	0	28	04/01/2034	1.A
31404J-SC-0	FN 770115 - RMBS		09/01/2021	Paydown		2,222	2,222	2,225	2,223	0	(1)	0	(1)	0	2,222	0	0	0	81	03/01/2034	1.A
31404P-2L-4	FN 774879 - RMBS		09/01/2021	Paydown		9,373	9,373	9,223	9,246	0	128	0	128	0	9,373	0	0	0	320	04/01/2034	1.A
31404X-SN-5	FN 781825 - RMBS		09/01/2021	Paydown		17,195	17,195	16,808	16,859	0	336	0	336	0	17,195	0	0	0	657	12/01/2034	1.A
31405P-NR-7	FN 795200 - RMBS		09/01/2021	Paydown		408	408	415	413	0	(6)	0	(6)	0	408	0	0	0	15	10/01/2034	1.A
31405Q-RE-0	FN 796185 - RMBS		09/01/2021	Paydown		179	179	181	180	0	(1)	0	(1)	0	179	0	0	0	7	11/01/2034	1.A
31405Q-UH-9	FN 796284 - RMBS		09/01/2021	Paydown		732	732	713	711	0	21	0	21	0	732	0	0	0	24	12/01/2034	1.A
31405Q-WF-1	FN 796346 - RMBS		09/01/2021	Paydown		362	362	353	353	0	9	0	9	0	362	0	0	0	13	10/01/2034	1.A
31405R-AM-8	FN 796612 - RMBS		09/01/2021	Paydown		570	570	581	580	0	(9)	0	(9)	0	570	0	0	0	19	10/01/2034	1.A
31405S-CP-7	FN 797578 - RMBS		09/01/2021	Paydown		1,509	1,509	1,499	1,499	0	10	0	10	0	1,509	0	0	0	50	06/01/2035	1.A
31406A-MA-7	FN 804153 - RMBS		09/01/2021	Paydown		1,122	1,122	1,136	1,132	0	(10)	0	(10)	0	1,122	0	0	0	41	12/01/2034	1.A
31406E-WL-4	FN 808051 - RMBS		09/01/2021	Paydown		2,040	2,040	1,970	1,984	0	56	0	56	0	2,040	0	0	0	63	02/01/2035	1.A
31406E-Z7-2	FN 808166 - RMBS		09/01/2021	Paydown		877	877	881	879	0	(2)	0	(2)	0	877	0	0	0	32	03/01/2035	1.A
31406N-C6-9	FN 814693 - RMBS		09/01/2021	Paydown		3,045	3,045	2,995	3,004	0	41	0	41	0	3,045	0	0	0	99	04/01/2035	1.A
31407M-Z4-0	FN 835163 - RMBS		09/01/2021	Paydown		9,313	9,313	9,122	9,160	0	154	0	154	0	9,313	0	0	0	324	08/01/2035	1.A
31407X-VS-7	FN 844025 - RMBS		09/01/2021	Paydown		1,657	1,657	1,670	1,672	0	(14)	0	(14)	0	1,657	0	0	0	54	11/01/2035	1.A
31409A-HN-2	FN 865237 - RMBS		09/01/2021	Paydown		801	801	815	816	0	(15)	0	(15)	0	801	0	0	0	31	02/01/2036	1.A
31409X-SS-9	FN 881729 - RMBS		09/01/2021	Paydown		577	577	586	589	0	(12)	0	(12)	0	577	0	0	0	25	03/01/2036	1.A
3140EU-4H-9	FN BC0823 - RMBS		09/01/2021	Paydown		60,846	60,846	63,884	64,377	0	(3,530)	0	(3,530)	0	60,846	0	0	0	1,415	04/01/2046	1.A
3140EU-KP-3	FN BC0301 - RMBS		09/01/2021	Paydown		54,626	54,626	56,141	56,133	0	(1,507)	0	(1,507)	0	54,626	0	0	0	1,439	03/01/2046	1.A
3140FO-JG-0	FN BC4762 - RMBS		09/01/2021	Paydown		90,897	90,897	90,739	90,844	0	(9,844)	0	(9,844)	0	90,897	0	0	0	1,326	10/01/2046	1.A
3140FY-GJ-5	FN BF0200 - RMBS		09/01/2021	Paydown		42,681	42,681	44,680	44,750	0	(2,069)	0	(2,069)	0	42,681	0	0	0	1,000	11/01/2051	1.A
3140FY-L7-5	FN BF0349 - RMBS		09/01/2021	Paydown		65,956	65,956	71,750	63,956	0	(6,068)	0	(6,068)	0	65,956	0	0	0	1,885	11/01/2041	1.A
3140FY-MC-3	FN BF0354 - RMBS		09/01/2021	Paydown		18,310	18,310	19,431	19,413	0	(1,103)	0	(1,103)	0	18,310	0	0	0	453	01/01/2053	1.A
3140FY-ME-9	FN BF0356 - RMBS		09/01/2021	Paydown		48,559	48,559	52,437	27,017	0	(3,878)	0	(3,878)	0	48,559	0	0	0	839	11/01/2051	1.A
3140FY-R8-7	FN BF0510 - RMBS		09/01/2021	Paydown		97,807	97,807	103,813	0	0	(6,006)	0	(6,006)	0	97,807	0	0	0	361	08/01/2050	1.A

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	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 During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31406V-ZZ-4	FN BH7060 - RMBS		09/01/2021	Paydown		228,185	228,185	248,972	0	0	(20,786)	0	(20,786)	0	228,185	0	0	0	2,636	12/01/2047	1.A
31406W-GD-9	FN BH7395 - RMBS		09/01/2021	Paydown		126,224	126,224	126,244	126,220	0	4	0	4	0	126,224	0	0	0	2,950	08/01/2047	1.A
3140J5-6M-6	FN BM1775 - RMBS		09/01/2021	Paydown		169,446	169,446	177,912	176,914	0	(7,467)	0	(7,467)	0	169,446	0	0	0	5,103	07/01/2047	1.A
3140J5-6Z-7	FN BM1787 - RMBS		09/01/2021	Paydown		215,707	215,707	222,212	222,036	0	(6,329)	0	(6,329)	0	215,707	0	0	0	5,553	09/01/2047	1.A
3140J8-A7-8	FN BM3629 - RMBS		09/01/2021	Paydown		285,347	285,347	285,240	285,240	0	107	0	107	0	285,347	0	0	0	6,635	03/01/2048	1.A
3140J9-C8-2	FN BM4594 - RMBS		09/01/2021	Paydown		30,148	30,148	30,198	30,191	0	(42)	0	(42)	0	30,148	0	0	0	703	10/01/2047	1.A
3140J9-FU-0	FN BM4678 - RMBS		09/01/2021	Paydown		174,523	174,523	175,296	175,296	0	(772)	0	(772)	0	174,523	0	0	0	4,600	11/01/2048	1.A
3140J9-KQ-3	FN BM4802 - RMBS		09/01/2021	Paydown		70,503	70,503	72,640	72,711	0	(2,208)	0	(2,208)	0	70,503	0	0	0	1,174	12/01/2045	1.A
3140J9-PE-5	FN BM4920 - RMBS		09/01/2021	Paydown		39,579	39,579	44,186	44,150	0	(4,571)	0	(4,571)	0	39,579	0	0	0	1,062	10/01/2038	1.A
3140J9-UF-6	FN BM5081 - RMBS		09/01/2021	Paydown		39,519	39,519	42,902	42,866	0	(3,383)	0	(3,383)	0	39,519	0	0	0	1,045	11/01/2048	1.A
3140JA-CH-9	FN BM5471 - RMBS		09/01/2021	Paydown		38,931	38,931	42,575	0	0	(3,644)	0	(3,644)	0	38,931	0	0	0	190	06/01/2045	1.A
314008-AH-8	FN CA0907 - RMBS		09/01/2021	Paydown		580,566	580,566	581,791	580,964	0	(398)	0	(398)	0	580,566	0	0	0	13,261	12/01/2047	1.A
314008-IM-1	FN CA1560 - RMBS		09/01/2021	Paydown		103,060	103,060	107,919	107,158	0	(4,098)	0	(4,098)	0	103,060	0	0	0	1,945	04/01/2048	1.A
314008-WZ-4	FN CA1563 - RMBS		09/01/2021	Paydown		114,891	114,891	118,418	118,943	0	(4,052)	0	(4,052)	0	114,891	0	0	0	3,406	04/01/2048	1.A
3140X5-RL-9	FN FM2290 - RMBS		09/01/2021	Paydown		83,143	83,143	87,846	88,269	0	(5,126)	0	(5,126)	0	83,143	0	0	0	1,918	07/01/2047	1.A
3140X7-EZ-8	FN FM3751 - RMBS		09/01/2021	Paydown		136,375	136,375	149,251	149,287	0	(12,912)	0	(12,912)	0	136,375	0	0	0	1,703	08/01/2043	1.A
3140X8-ZZ-9	FN FM5291 - RMBS		09/01/2021	Paydown		147,773	147,773	160,518	0	0	(12,795)	0	(12,795)	0	147,773	0	0	0	1,871	07/01/2046	1.A
3140X8-DY-0	FN FM4618 - RMBS		09/01/2021	Paydown		291,222	291,222	315,066	0	0	(23,844)	0	(23,844)	0	291,222	0	0	0	4,116	01/01/2048	1.A
3140X8-ZG-5	FN FM5242 - RMBS		09/01/2021	Paydown		114,488	114,488	124,130	124,199	0	(9,711)	0	(9,711)	0	114,488	0	0	0	1,416	12/01/2047	1.A
3140X9-7K-5	FN FM6297 - RMBS		09/01/2021	Paydown		247,948	247,948	267,396	0	0	(19,448)	0	(19,448)	0	247,948	0	0	0	2,916	12/01/2036	1.A
31410F-T6-2	FN 898073 - RMBS		09/01/2021	Paydown		12,278	12,278	12,162	12,175	0	102	0	102	0	12,278	0	0	0	464	02/01/2035	1.A
31410F-YS-8	FN 888221 - RMBS		09/01/2021	Paydown		654	654	646	646	0	8	0	8	0	654	0	0	0	24	03/01/2037	1.A
31410L-VD-1	FN 890812 - RMBS		09/01/2021	Paydown		208,271	208,271	213,331	213,147	0	(4,876)	0	(4,876)	0	208,271	0	0	0	4,865	01/01/2047	1.A
31410L-WR-9	FN 890856 - RMBS		09/01/2021	Paydown		82,016	82,016	86,200	85,979	0	(3,963)	0	(3,963)	0	82,016	0	0	0	1,137	01/01/2047	1.A
31410P-WX-7	FN 893562 - RMBS		09/01/2021	Paydown		512	512	521	519	0	(7)	0	(7)	0	512	0	0	0	21	09/01/2036	1.A
31410W-M6-2	FN 899581 - RMBS		09/01/2021	Paydown		767	767	763	763	0	4	0	4	0	767	0	0	0	31	07/01/2037	1.A
31411B-BU-6	FN 902851 - RMBS		09/01/2021	Paydown		13,607	13,607	13,886	13,924	0	(317)	0	(317)	0	13,607	0	0	0	589	12/01/2036	1.A
31412A-E6-7	FN 919157 - RMBS		09/01/2021	Paydown		134	134	136	135	0	(2)	0	(2)	0	134	0	0	0	6	04/01/2037	1.A
31415B-JT-7	FN 981874 - RMBS		09/01/2021	Paydown		303	303	307	306	0	(4)	0	(4)	0	303	0	0	0	12	07/01/2038	1.A
31415R-UX-0	FN 987198 - RMBS		09/01/2021	Paydown		1,157	1,157	1,174	1,172	0	(15)	0	(15)	0	1,157	0	0	0	46	07/01/2038	1.A
31417C-HH-1	FN AB5631 - RMBS		09/01/2021	Paydown		21,922	21,922	23,481	22,640	0	(717)	0	(717)	0	21,922	0	0	0	441	07/01/2027	1.A
31417C-QJ-7	FN AB5856 - RMBS		09/01/2021	Paydown		36,367	36,367	38,924	37,529	0	(1,163)	0	(1,163)	0	36,367	0	0	0	727	08/01/2027	1.A
31418A-TR-9	FN MA1459 - RMBS		09/01/2021	Paydown		160,798	160,798	168,562	168,151	0	(7,352)	0	(7,352)	0	160,798	0	0	0	1,962	06/01/2033	1.A
31418D-JR-4	FN MA3871 - RMBS		09/01/2021	Paydown		88,082	88,082	89,458	89,534	0	(1,452)	0	(1,452)	0	88,082	0	0	0	1,756	12/01/2049	1.A
31418M-WR-9	FN AD0655 - RMBS		09/01/2021	Paydown		2,604	2,604	2,737	2,715	0	(111)	0	(111)	0	2,604	0	0	0	79	04/01/2037	1.A
3199999	Subtotal - Bonds - U.S. Special Revenues					9,833,980	9,833,980	10,346,984	8,452,718	0	(413,860)	0	(413,860)	0	9,833,980	0	0	0	210,235	XXX	XXX
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/29/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2	01/23/2025	2.B FE
05948X-TL-5	BOAIS 2003-H 3A1 - CMO/RMBS		09/01/2021	Paydown		1,106	1,106	1,081	1,091	0	15	0	15	0	1,106	0	0	0	22	09/25/2033	1.D FM
10373Q-AU-4	BP CAPITAL MARKETS AMERICA INC		09/16/2021	Maturity @ 100.00		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	15,840	09/16/2021	1.G FE
128650-BP-4	CYSPAS 06 CRT - ABS		09/10/2021	Paydown		6,647	6,647	6,647	6,647	0	0	0	0	0	6,647	0	0	0	268	12/10/2028	
14912L-GE-6	CATERPILLAR FINANCIAL SERVICES CORP		08/20/2021	Maturity @ 100.00		165,000	165,000	164,667	164,969	0	31	0	31	0	165,000	0	0	0	4,538	08/20/2021	1.F FE
152314-JQ-4	CXHE 2004-B AF6 - RMBS		09/01/2021	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	03/25/2034	1.D FM
17307G-FQ-6	CMLTI 2004-NCM1 1A2 - CMO/RMBS		09/01/2021	Paydown		4,123	4,123	4,246	4,181	0	(58)	0	(58)	0	4,123	0	0	0	179	07/25/2034	1.D FM
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS		09/01/2021	Paydown		1,427	1,427	1,471	1,454	0	(27)	0	(27)	0	1,427	0	0	0	63	08/25/2034	1.D FM
17323C-AF-4	CGCMT 2015-GC27 AAB - CMBS		09/01/2021	Paydown		25,460	25,460	26,222	25,651	0	(191)	0	(191)	0	25,460	0	0	0	557	02/12/2048	1.D FM
294751-EY-4	EQABS 2004-3 AV2 - RMBS		09/27/2021	Paydown		160	160	160	160	0	0	0	0	0	160	0	0	0	1	07/25/2034	1.D FM
46644Y-AW-0	JPMIB 2015-C31 ASB - CMBS		09/01/2021	Paydown		93,750	93,750	96,562	94,613	0	(863)	0	(863)	0	93,750	0	0	0	2,246	08/17/2048	1.D FM
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		09/01/2021	Paydown		3,117	3,117	3,264	3,201	0	(84)	0	(84)	0	3,117	0	0	0	120	04/25/2034	1.D FM
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		09/01/2021	Paydown		168	168	177	175	0	(7)	0	(7)	0	168	0	0	0	9	04/25/2034	1.D FM
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		09/01/2021	Paydown		2,004	2,004	2,089	2,053	0	(49)	0	(49)	0	2,004	0	0	0	86	06/25/2034	1.D FM
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		09/01/2021	Paydown		564	564	578	568	0	(4)	0	(4)	0	564	0	0	0	26	06/25/2034	1.D FM
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		09/01/2021	Paydown		533	533	535	537	0	(4)	0	(4)	0	533	0	0	0	7	12/25/2034	1.D FM
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		09/01/2021	Paydown		60,726	60,726	62,547	61,143	0	(416)	0	(416)	0	60,726	0	0	0	1,303	02/18/2048	1.D FM
65538P-AD-0	NAA 2007-1 1A3 - RMBS		09/01/2021	Paydown		4,372	4,372	4,372	4,023	0	349	0	349	0	4,372	0	0	0	136	03/25/2047	1.D FM

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15										
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	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 During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
665859-AM-6	NORTHERN TRUST CORP		08/23/2021	Maturity @ 100.00		430,000	430,000	428,121	429,859	0	141	0	141	0	430,000	0	0	0	14,513	08/23/2021	1.E FE			
68403B-AE-5	COMLT 2007-FXD2 2A4 - RMBS		09/01/2021	Paydown		19	19	19	17	0	2	0	2	0	19	0	0	0	1	03/25/2037	1.D FM			
69371R-NA-4	PACCAR FINANCIAL CORP		08/11/2021	Maturity @ 100.00		480,000	480,000	479,357	479,918	0	82	0	82	0	480,000	0	0	0	7,920	08/11/2021	1.E FE			
867224-AA-5	SUNCOR ENERGY INC	C	09/28/2021	Call @ 100.00		688,222	635,000	630,142	632,889	0	376	0	376	0	633,266	0	1,734	1,734	72,081	12/01/2024	2.A FE			
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		09/01/2021	Paydown		14,733	14,733	15,228	14,989	0	(256)	0	(256)	0	14,733	0	0	0	649	08/25/2034	1.D FM			
94989D-AV-1	WFCM 2015-C27 A4 - CMBS		08/01/2021	Paydown		34,189	34,189	35,659	35,364	0	(1,175)	0	(1,175)	0	34,189	0	0	0	770	02/18/2048	1.D FM			
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,766,320	2,713,099	2,713,146	2,713,502	0	(2,138)	0	(2,138)	0	2,711,365	0	1,734	1,734	121,335	XXX	XXX			
8399997. Total - Bonds - Part 4						12,621,652	12,568,430	13,082,107	11,188,026	0	(416,454)	0	(416,454)	0	12,566,695	0	1,735	1,735	332,455	XXX	XXX			
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
8399999. Total - Bonds						12,621,652	12,568,430	13,082,107	11,188,026	0	(416,454)	0	(416,454)	0	12,566,695	0	1,735	1,735	332,455	XXX	XXX			
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	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	XXX	XXX	
8999999. Total - Preferred Stocks						0	XXX	0	0	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	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	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	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	0	0	XXX	XXX	
9999999 - Totals						12,621,652	XXX	13,082,107	11,188,026	0	(416,454)	0	(416,454)	0	12,566,695	0	1,735	1,735	332,455	XXX	XXX			

E05.4

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 DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**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**



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
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
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					0	0	0
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999	Total - SVO Identified Funds					0	0	0
8199999	Total - Affiliated Bank Loans					0	0	0
8299999	Total - Unaffiliated Bank Loans					0	0	0
8399999	Total Bonds					0	0	0
31846V-54-2	FIRST AMER:TRS OBG Z	SD	09/02/2021	0.010		61,750	1	0
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					61,750	1	0
09248U-70-0	BLKPK LQ:FEDFUND INSTL		09/30/2021	0.030		4,833,056	233	0
25160K-20-7	DIIS GVT IMM SRS INST		09/30/2021	0.040		12,373,517	0	3,240
31607A-70-3	FIDELITY IMM:GOVT INSTL		09/30/2021	0.010		12,386,662	0	1,126
8699999	Subtotal - All Other Money Market Mutual Funds					29,593,235	233	4,366
9999999	Total Cash Equivalents					29,654,984	234	4,367