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HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Harvard Pilgrim Health Care, Inc.

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

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

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

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

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

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

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

Internet Website Address www.hphc.org

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

OFFICERS

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

OTHER

Michelle Joy Clayman, Assistant Treasurer

DIRECTORS OR TRUSTEES

Earl Wayne Baucom	Shelby Michael Chodos	Scott Sears Hartz
Myechia Minter-Jordan, M.D.	Joyce Anne Murphy, Chair	Michael Andrew Carson
Michael Joseph Shea, Vice Chair	Hedwig Veith Whitney	Raymond Pawlicki
Martin James Williams, M.D.	Gregory Allen Shell, Sr.	

State of Massachusetts
County of Norfolk SS:

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

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

Subscribed and sworn to before me this
_____ day of _____

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.....

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	294,637,097		294,637,097	317,658,166
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	435,375,980	1,923,440	433,452,540	435,998,363
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	21,896,180		21,896,180	22,307,398
	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 ($ 50,098,265), cash equivalents ($ 83,848,137) and short-term investments ($ .....)	133,946,402		133,946,402	(12,170,964)
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	131,697,179		131,697,179	128,758,131
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)	1,017,955,685	1,923,440	1,016,032,245	892,953,941
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	1,768,539		1,768,539	2,210,149
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	12,953,714	513,656	12,440,058	10,263,588
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)	35,726,169		35,726,169	26,089,023
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,606,424		1,606,424	6,298,309
	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	35,883,399	1,036,539	34,846,860	55,038,989
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	59,069,044	54,779,365	4,289,679	5,024,644
21.	Furniture and equipment, including health care delivery assets ($ .....)	4,632,449	4,632,449	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	17,848,706
24.	Health care ($ 16,724,346) and other amounts receivable	36,822,188	5,031,371	31,790,817	36,996,841
25.	Aggregate write-ins for other than invested assets	20,551,980	15,009,162	5,542,818	5,334,686
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,226,969,591	82,925,982	1,144,043,609	1,058,058,876
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	1,226,969,591	82,925,982	1,144,043,609	1,058,058,876
	DETAILS OF WRITE-INS				
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	20,551,980	15,009,162	5,542,818	5,334,686
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)	20,551,980	15,009,162	5,542,818	5,334,686

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ ..... reinsurance ceded)	121,102,810		121,102,810	117,438,715
2.	Accrued medical incentive pool and bonus amounts	45,900,042		45,900,042	43,049,728
3.	Unpaid claims adjustment expenses	1,553,783		1,553,783	1,666,797
4.	Aggregate health policy reserves, including the liability of $ 28,230,000 for medical loss ratio rebate per the Public Health Service Act	44,934,275		44,934,275	16,239,499
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	45,563,319		45,563,319	40,559,252
9.	General expenses due or accrued	71,485,568		71,485,568	72,446,642
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	1,030,604		1,030,604	2,835,800
12.	Amounts withheld or retained for the account of others	858		858	84,872
13.	Remittances and items not allocated			0	0
14.	Borrowed money (including $ ..... current) and interest thereon $ ..... (including $ ..... current)			0	0
15.	Amounts due to parent, subsidiaries and affiliates	41,721,193		41,721,193	5,000,000
16.	Derivatives			0	0
17.	Payable for securities			0	0
18.	Payable for securities lending			0	0
19.	Funds held under reinsurance treaties (with $ ..... authorized reinsurers, $ ..... unauthorized reinsurers and $ ..... certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($ .....) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	91,387,182		91,387,182	110,563,865
23.	Aggregate write-ins for other liabilities (including $ ..... current)	31,723,162	0	31,723,162	10,166,788
24.	Total liabilities (Lines 1 to 23)	496,402,796	0	496,402,796	420,051,958
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	17,899,549
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	647,640,813	620,107,369
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	647,640,813	638,006,918
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,144,043,609	1,058,058,876
	DETAILS OF WRITE-INS				
2301.	COVID-19 Premium Refund	18,425,155		18,425,155	0
2302.	Accrued Long Term Expenses	12,855,915		12,855,915	9,469,029
2303.	Deferred Rent	352,399		352,399	608,066
2398.	Summary of remaining write-ins for Line 23 from overflow page	89,693	0	89,693	89,693
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	31,723,162	0	31,723,162	10,166,788
2501.	ACA Industry Fee - Data Year	XXX	XXX		17,899,549
2502.		XXX	XXX		0
2503.		XXX	XXX		0
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	17,899,549
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	1,431,451	1,394,411	2,768,912
2.	Net premium income (including $ non-health premium income)	XXX	854,117,329	854,754,234	1,672,110,874
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(35,264,124)	(4,044,579)	(11,995,049)
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	818,853,205	850,709,655	1,660,115,825
	Hospital and Medical:				
9.	Hospital/medical benefits		469,697,579	535,859,015	1,078,725,490
10.	Other professional services		28,222,631	19,306,521	39,103,520
11.	Outside referrals		17,709,644	21,548,425	40,339,019
12.	Emergency room and out-of-area		8,178,577	10,522,981	19,816,659
13.	Prescription drugs		108,792,394	109,457,740	223,051,329
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		24,159,994	17,811,597	40,810,926
16.	Subtotal (Lines 9 to 15)	0	656,760,819	714,506,279	1,441,846,943
	Less:				
17.	Net reinsurance recoveries		3,229,690	10,049,523	34,101,988
18.	Total hospital and medical (Lines 16 minus 17)	0	653,531,129	704,456,756	1,407,744,955
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 14,551,327 cost containment expenses		28,764,178	25,573,713	54,736,995
21.	General administrative expenses		104,225,923	86,293,139	179,061,310
22.	Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		11,907,489		(501,555)
23.	Total underwriting deductions (Lines 18 through 22)	0	798,428,719	816,323,608	1,641,041,705
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	20,424,486	34,386,047	19,074,120
25.	Net investment income earned		6,780,928	7,619,857	16,446,851
26.	Net realized capital gains (losses) less capital gains tax of $		557,522	441,695	919,499
27.	Net investment gains (losses) (Lines 25 plus 26)	0	7,338,450	8,061,552	17,366,350
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	(26,610,640)	928,554	(15,957,083)
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	1,152,296	43,376,153	20,483,387
31.	Federal and foreign income taxes incurred	XXX			
32.	Net income (loss) (Lines 30 minus 31)	XXX	1,152,296	43,376,153	20,483,387
	DETAILS OF WRITE-INS				
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)		(26,610,640)	928,554	(15,957,083)
2902.					0
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	(26,610,640)	928,554	(15,957,083)

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	638,006,918	552,747,959	552,747,959
34.	Net income or (loss) from Line 32	1,152,296	43,376,153	20,483,387
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	421,643	37,040,731	65,605,252
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax			
39.	Change in nonadmitted assets	8,059,956	793,692	(539,345)
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	(290,335)
48.	Net change in capital & surplus (Lines 34 to 47)	9,633,895	81,210,576	85,258,959
49.	Capital and surplus end of reporting period (Line 33 plus 48)	647,640,813	633,958,535	638,006,918
	DETAILS OF WRITE-INS			
4701.	Change in net prior service costs and recognized loss for postretirement medical plan	0	0	(290,335)
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	(290,335)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	839,012,132	808,247,163	1,651,627,005
2.	Net investment income	7,901,588	8,550,871	17,416,878
3.	Miscellaneous income	11,167,141	2,727,445	(6,648,694)
4.	Total (Lines 1 to 3)	858,080,861	819,525,479	1,662,395,189
5.	Benefit and loss related payments	651,264,399	715,124,520	1,432,482,858
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	145,890,960	143,696,331	237,384,211
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)	797,155,359	858,820,851	1,669,867,069
11.	Net cash from operations (Line 4 minus Line 10)	60,925,502	(39,295,372)	(7,471,880)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	32,394,543	23,041,587	56,711,821
	12.2 Stocks	427,844	425,698	1,024,051
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,563,062	1,541,547	5,765,835
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	16,680	16,680
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	35,385,449	25,025,513	63,518,387
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,146,068	33,896,388	68,097,424
	13.2 Stocks	1,721,006	1,806,413	34,290,814
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	228,234	1,138,580	1,294,977
	13.5 Other invested assets	1,405,617	2,778,534	5,900,344
	13.6 Miscellaneous applications	0	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	13,500,925	39,619,915	109,583,559
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)	21,884,524	(14,594,403)	(46,065,172)
	Cash from Financing and Miscellaneous Sources			
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	0	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)	63,307,339	(8,966,002)	(26,705,252)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	63,307,339	(8,966,002)	(26,705,252)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	146,117,366	(62,855,777)	(80,242,304)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	(12,170,964)	68,071,340	68,071,340
	19.2 End of period (Line 18 plus Line 19.1)	133,946,402	5,215,564	(12,170,964)

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	229,353	20,204	200,902	0	0	0	0	8,247	0	0
2. First Quarter	239,365	27,312	203,206	0	0	0	0	8,847	0	0
3. Second Quarter	238,531	27,504	201,983					9,044		
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	1,431,451	164,354	1,213,805					53,292		
Total Member Ambulatory Encounters for Period:										
7 Physician	429,285	46,451	348,951					33,883		
8. Non-Physician	424,597	52,697	353,692					18,208		
9. Total	853,882	99,148	702,643	0	0	0	0	52,091	0	0
10. Hospital Patient Days Incurred	29,783	3,429	22,236					4,118		
11. Number of Inpatient Admissions	6,436	692	4,913					831		
12. Health Premiums Written (a)	860,357,768	118,231,878	691,376,341					50,749,549		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	825,093,644	107,115,647	667,228,448					50,749,549		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	647,278,483	79,511,502	530,420,555					37,346,426		
18. Amount Incurred for Provision of Health Care Services	656,760,819	80,573,903	537,507,822					38,679,094		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 50,749,549

STATEMENT AS OF JUNE 30, 2020 OF THE Harvard Pilgrim Health Care, Inc.

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered	21,481,403	839,459	483,312	252,259	4,952,034	28,008,467
0499999 Subtotals	21,481,403	839,459	483,312	252,259	4,952,034	28,008,467
0599999 Unreported claims and other claim reserves						91,572,281
0699999 Total amounts withheld						1,522,062
0799999 Total claims unpaid						121,102,810
0899999 Accrued medical incentive pool and bonus amounts						45,900,042

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	55,542,200	530,007,364	9,284,569	101,133,738	64,826,769	105,947,190
2. Medicare Supplement					0	0
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare	6,677,209	30,518,984	266,846	10,417,658	6,944,055	11,491,525
7 Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	62,219,409	560,526,348	9,551,415	111,551,396	71,770,824	117,438,715
10. Healthcare receivables (a)	5,463,593	13,833,754			5,463,593	22,265,271
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	18,862,012	2,441,024	21,003,051	24,896,992	39,865,063	43,049,728
13. Totals (Lines 9-10+11+12)	75,617,828	549,133,618	30,554,466	136,448,388	106,172,294	138,223,172

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

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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 #	June 30, 2020	December 31, 2019
NET INCOME (LOSS)					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 1,152,296	$ 20,483,387
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,152,296	$ 20,483,387
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 647,640,813	$ 638,006,918
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 647,640,813	$ 638,006,918

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

No significant changes from the Annual Statement for the year ended December 31, 2019.

C. Accounting Policies

No significant changes from the Annual Statement for the year ended December 31, 2019.

Loan-backed Securities

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No significant changes from the Annual Statement for the year ended December 31, 2019.

3. Business Combinations and Goodwill

No significant changes from the Annual Statement for the year ended December 31, 2019.

4. Discontinued Operations

No significant changes from the Annual Statement for the year ended December 31, 2019.

5. Investments

A. Mortgage Loans – None

B. Debt Restructuring – None

C. Reverse Mortgages – None

D. Loan-Backed Securities

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

(2) The Company has the ability and intent to retain all loan-backed and structured securities for the period of time sufficient to recover the amortized cost basis. The Company did not recognize any other-than-temporary impairments on loan backed securities for the six months ended June 30, 2020.

(3) The Company did not hold any securities with a recognized other-than-temporary impairment on June 30, 2020.

(4) For all impaired securities (fair value is less than cost or amortized cost) for which other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains), the aggregate amount of unrealized losses and related fair value as of June 30, 2020 are as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	(23,551)
2. 12 Months or Longer	$	(16,563)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	3,785,545
2. 12 Months or Longer	$	631,721

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

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

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

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

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

J. Real Estate

No significant changes from the Annual Statement for the year ended December 31, 2019.

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

L. Restricted Assets

No significant changes from the Annual Statement for the year ended December 31, 2019.

M. Working Capital Finance Investments – None

N. Offsetting and Netting of Assets and Liabilities – None

O. 5GI Securities – None

P. Short Sales – None

Q. Prepayment Penalty and Acceleration Fees

No significant changes from the Annual Statement for the year ended December 31, 2019.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from the Annual Statement for the year ended December 31, 2019.

7. Investment Income

No significant changes from the Annual Statement for the year ended December 31, 2019.

8. Derivative Instruments

No significant changes from the Annual Statement for the year ended December 31, 2019.

9. Income Taxes

No significant changes from the Annual Statement for the year ended December 31, 2019.

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

No significant changes from the Annual Statement for the year ended December 31, 2019.

11. Debt

A. No significant changes from the Annual Statement for the year ended December 31, 2019.

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

(1) In April 2015, Harvard Pilgrim became a member of the FHLB of Boston with an initial membership stock investment of $0.7 million. Through its membership, Harvard Pilgrim has the ability to conduct business activity (borrowings) with the FHLB. 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 June 30, 2020, Harvard Pilgrim had no outstanding loan.

(2) FHLB Capital Stock:

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	$ 0
(b) Membership Stock - Class B	262,200
(c) Activity Stock	0
(d) Excess Stock	0
(e) Aggregate Total (a+b+c+d)	262,200
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 120,000,000

	Total
2. Prior Year - End	
(a) Membership Stock - Class A	$ 0
(b) Membership Stock - Class B	262,110
(c) Activity Stock	0
(d) Excess Stock	90
(e) Aggregate Total (a+b+c+d)	262,200
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 60,000,000

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	0	0	0	0	0
2. Class B	$ 262,200	262,200	0	0	0	0

(3) Collateral Pledged to FHLB:

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	$ 0	$ 0	$ 0
2. Prior Year-End Total Collateral Pledged	$ 0	$ 0	$ 0

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	$ 0	$ 0	$ 0
2. Prior Year-End Total Maximum Collateral Pledged	$ 0	$ 0	$ 0

(4) Borrowed from FHLB:

a. Amount Pledged as of Reporting Date

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

b. Maximum Amount during Reporting Period - Current Year

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

c. FHLB Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	YES
2. Funding Agreements	NO
3. Other	NO

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

A. Defined Benefit Plan

(4) The following table represents components of the net periodic benefit cost of the postretirement medical plan for the periods ending June 30, 2020 and December 31, 2019:

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	2020	2019	2020	2019	2020	2019
a. Service cost			$ -	$ -		
b. Interest cost			73,500	201,563		
c. Expected return on plan assets						
d. Amortization of unrecognized transition obligation or transition asset						
e. Amounts of recognized gains and losses						
f. Amount of prior service cost recognized						
g. Amount of gain or loss recognized due to a settlement of curtailment						
h. Total net periodic benefit cost			$ 73,500	$ 201,563		

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

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

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

E. Defined Contribution Plan

No significant changes from the Annual Statement for the year ended December 31, 2019.

F. Multiemployer Plans – Not applicable

G. Consolidated/Holding Company Plans – Not applicable

H. Postretirement Benefits and Compensated Absences – Not applicable

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

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

No significant changes from the Annual Statement for the year ended December 31, 2019, except as described below.

(9) Special surplus funds as of December 31, 2019 were recorded due to the estimated ACA Industry Fee to be paid during 2020. There were no amounts recorded as special surplus funds as of June 30, 2020 because 2019 represented the final data year for the ACA Industry Fee and no payment is due in 2021.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant changes from the Annual Statement for the year ended December 31, 2019.

B. Assessments

No significant changes from the Annual Statement for the year ended December 31, 2019.

C. Gain Contingencies – None

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

E. Joint and Several Liabilities – None

F. All Other Contingencies

No significant changes from the Annual Statement for the year ended December 31, 2019, except as described below.

An outbreak of respiratory disease caused by a novel coronavirus was first detected in China in December 2019 (COVID-19) and subsequently spread internationally. COVID-19 has resulted in closing borders, enhanced health screenings, healthcare service preparation and delivery, quarantines, cancellations, disruptions to supply chains and customer activity, as well as general concern and uncertainty. The impact of COVID-19 may last for an extended period of time, has

resulted in substantial market volatility and will likely result in a significant economic downturn. It is not possible to reliably estimate the length and severity of these developments and the impact on the financial results and condition of the Company in future periods. Refer to Footnote 21A.

15. Leases

No significant changes from the Annual Statement for the year ended December 31, 2019.

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

No significant changes from the Annual Statement for the year ended December 31, 2019.

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

A. Transfers of Receivables Reported as Sales – None

B. Transfers and Servicing of Financial Assets – None

C. Wash Sales – None

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

A. ASO Plans

No significant changes from the Annual Statement for the year ended December 31, 2019.

B. ASC Plans – None

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

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

No significant changes from the Annual Statement for the year ended December 31, 2019.

20. Fair Value Measurement

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

(1) Fair Value Measurements as of June 30, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Indust. & Misc.	$ -	$988,504	$ -	$ -	$ 988,504
Total Bonds	-	988,504	-	-	988,504
Common Stock					
Industrial & Misc.	262,200	-	-	-	262,200
Mutual Funds	149,303,382	-	-	-	149,303,382
Total Common Stocks	149,565,582	-	-	-	149,565,582
Total assets at fair value	$149,565,582	$988,504	$ -	$ -	$ 150,554,086

(2) Fair value measurements in Level 3 of the fair value hierarchy as of June 30, 2020 – None

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

(4) For fair value measurements categorized within Level 2 and Level 3 of the fair value hierarchy, the valuation technique(s) and the inputs used in the fair value measurement: fair value measurements of securities within the Level 2 and Level 3 hierarchy are determined

using the NAIC approved independent third party pricing vendor as of June 30, 2020. FHLB Class B stock is valued based on the par value of the stock.

(5) As of June 30, 2020, the Company did not have any derivative assets or liabilities.

B. Other Fair Value Measurements – Not applicable

C. The Aggregate Fair Value by Hierarchical Level as of June 30, 2020:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 312,404,367	$ 294,637,097	$ -	$ 312,404,367	$ -	$ -	$ -
Common stock	149,565,582	149,565,582	149,565,582	-	-	-	-
Cash equivalents	83,848,137	83,848,137	83,848,137	-	-	-	-
Total	$ 545,818,086	$ 528,050,816	$ 233,413,719	$ 312,404,367	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value – Not applicable

E. Investments measured using the NAV practical expedient – None

21. Other Items

A. Unusual or Infrequent Items – None

In June 2020, the Company received approval to issue $18.4 million of premium refunds which will be reflected on the September invoices. In accordance with INT 20-08: *COVID-19 Premium Refunds, Rate Reductions and Policyholder Dividends*, the Company's accrual for health premium refunds attributable to COVID-19 is recorded as an immediate reduction of earned premium and itemized as an aggregate write-in for other liabilities.

B. Troubled Debt Restructuring – None

C. Other Disclosures

No significant changes from the Annual Statement for the year ended December 31, 2019, except as described below.

On August 14, 2019, Harvard Pilgrim Health Care, Inc. and Tufts Health Plan, Inc. signed a definitive agreement to combine their organizations. Following the execution of the agreement, the federal and state regulatory processes commenced. As of August 14, 2020, those reviews are still ongoing.

D. Business Interruption Insurance Recoveries – None

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

F. Subprime Mortgage Related Risk Exposure

No significant changes from the Annual Statement for the year ended December 31, 2019.

G. Retained Assets – None

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

22. Events Subsequent

Harvard Pilgrim has evaluated events and transactions subsequent to June 30, 2020, through August 14, 2020, 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 other than noted below.

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.

23. Reinsurance

A. Ceded Reinsurance Report

No significant changes from the Annual Statement for the year ended December 31, 2019.

B. Uncollectible Reinsurance

No significant changes from the Annual Statement for the year ended December 31, 2019.

C. Commutation of Ceded Reinsurance – None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation – None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. No significant changes from the Annual Statement for the year ended December 31, 2019.

B. No significant changes from the Annual Statement for the year ended December 31, 2019.

C. No significant changes from the Annual Statement for the year ended December 31, 2019.

D. Medical loss ratio rebate liabilities pursuant to the Federal Affordable Care Act and Massachusetts General Laws Chapter 1765 Section 6(d):

	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	$ 5,463,124	$6,636,876	$ -	$ -	$12,100,000
(2) Medical loss ratio rebates paid	-	-	-	-	-
(3) Medical loss ratio rebates unpaid	5,463,124	6,636,876	-	-	12,100,000
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	$10,633,613	$5,496,387	$ -	$ -	$16,130,000
(8) Medical loss ratio rebates paid	-	-	-	-	-
(9) Medical loss ratio rebates unpaid	16,096,737	12,133,263	-	-	28,230,000
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	$28,230,000

E. Risk Sharing Provisions of the Affordable Care Act

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

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

	AMOUNT
a. Permanent ACA Risk Adjustment Program:	
Assets:	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)..	$ 35,726,169
Liabilities:	
2. Risk adjustment user fees payable for ACA Risk Adjustment.....	108,681
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool payments).....	-
Operations (Revenue & Expense):	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment (increase) decrease to revenue.....	(9,637,147)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	42,860
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.....	-

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

		Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
						Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 – 3 + 7)	Cumulative Balance from Prior Years (Col 2 – 4 + 8)
		1	2	3	4	5	6	7	8		9	10
		Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a.	**Permanent ACA Risk Adjustment Program:**											
	1. Premium adjustments receivable (including high risk pool payments)	$ 26,089,023	$ -	$ -	$ -	$ 26,089,023	$ -	$ 10,028,000	$ -	A	$ 36,117,023	$ -
	2. Premium adjustments (payable) (including high risk pool payments)	-	-	-	-	-	-	-	-	B	-	-
	3. Subtotal ACA Permanent Risk Adjustment Program	26,089,023	-	-	-	26,089,023	-	10,028,000	-		36,117,023	-
b.	**Transitional ACA Reinsurance Program:**											
	1. Amounts recoverable for claims paid	-	-	-	-	-	-	-	-	C	-	-
	2. Amounts recoverable for claims unpaid (contra liability)	-	-		-	-	-	-	-	D	-	-
	3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-	E	-	-
	4. Liabilities for contributions payable due to ACA Reinsurance not reported as ceded premiums		-	-	-	-	-		-	F	-	-
	5. Ceded reinsurance premiums payable		-	-	-	-	-	-	-	G	-	-
	6. Liabilities for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
	7. Subtotal ACA Transitional Reinsurance Program	-	-	-	-	-	-	-	-		-	-
c.	**Temporary ACA Risk Corridors Program:**											
	1. Accrued retrospective premium	-	-	-	-	-	-	-	-	I	-	-
	2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	-
	3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-		-	-
d.	**Total for ACA risk Sharing Provisions**	$ 26,089,023	$ -	$ -	$ -	$ 26,089,023	$ -	$ 10,028,000	$ -		$ 36,117,023	$ -

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, 2019. 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.

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

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

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

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

On April 27, 2020, the U.S. Supreme Court issued its decision in the case of *Maine Community Health Options vs. the United States* and held that the Federal Government was obligated to make payments on amounts due to insurers under the ACA Risk Corridors Program. The Company received a court judgment on its case as of July 7, 2020. The Company considered the most recent and reliable information in its estimate of the collectability of the ACA Risk Corridors Program. Due to the uncertainty around the timing of payments by the Federal Government, the Company considers the $9,883,052 balance due for ACA Risk Corridors payments as a gain contingency and will recognize these amounts only when received.

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves, net of healthcare receivables, as of December 31, 2019 were $138.2 million. As of June 30, 2020, $81.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivables, are $25.1 million. Therefore, there has been a $32.0 million favorable prior-year development since December 31, 2019. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

26. Intercompany Pooling Arrangements

No significant changes from the Annual Statement for the year ended December 31, 2019.

27. Structured Settlements

No significant changes from the Annual Statement for the year ended December 31, 2019.

28. Health Care Receivables

A. Pharmaceutical rebate receivables

No significant changes from the Annual Statement for the year ended December 31, 2019.

B. Risk sharing receivables

No significant changes from the Annual Statement for the year ended December 31, 2019.

29. Participating Policies

No significant changes from the Annual Statement for the year ended December 31, 2019.

30. Premium Deficiency Reserves

(1) Liability carried for premium deficiency reserves	$15,868,914
(2) Date of the most recent evaluation of this liability	June 30, 2020
(3) Was anticipated investment income utilized in this calculation?	Yes No √

31. Anticipated Salvage and Subrogation

No significant changes from the Annual Statement for the year ended December 31, 2019.

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: 05/04/2020

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ ]
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 [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/14/2018

6.4 By what department or departments?
Massachusetts Division of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

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

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 277,005,302	$ 285,810,398
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)	$ 277,005,302	$ 285,810,398
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] 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

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104518	DWS INVESTMENT MANAGEMENT AMERICAS, INC.	CZ83K4EEEX8QVCT3B128	Securities and Exchange Commission	DS
108281	FIDELITY MANAGEMENT & RESEARCH COMPANY	Z26LT2N3NO13KK7Y9Z32	Securities and Exchange Commission	DS
105958	THE VANGUARD GROUP, INC	22FEKWGAFY38KJJVTQ65	Securities and Exchange Commission	DS
109008	PRINCIPAL REAL ESTATE INVESTORS LLC	549300BABIOZPCNHMB89	Securities and Exchange Commission	DS
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	Securities and Exchange Commission	DS
159458	AUDAX GROUP	none	Securities and Exchange Commission	DS
162337	HLM MANAGEMENT CO., LLC	none	Securities and Exchange Commission	DS
127488	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	549300N35MH5UNDKUZ51	Securities and Exchange Commission	DS
39011	LEERINK PARTNERS LLC	549300AAH7U76CEUBI94	Securities and Exchange Commission	DS
105926	PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT GP LLC	5493007FM4Z08UJHBK70	Securities and Exchange Commission	DS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 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 [X]

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 [X]

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 ..... 81.6 %

   1.2 A&H cost containment percent ..... 1.8 %

   1.3 A&H expense percent excluding cost containment expenses ..... 14.5 %

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

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

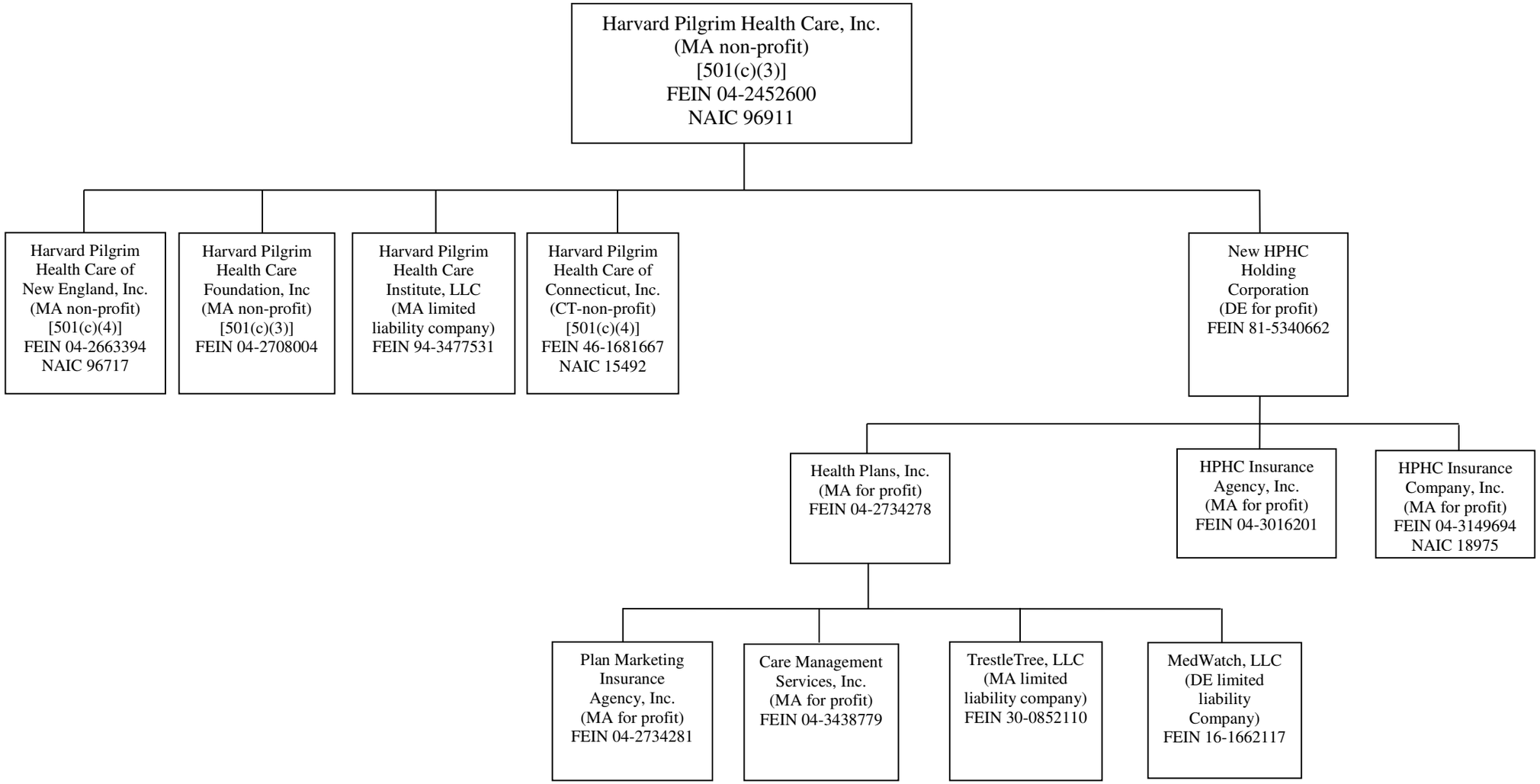
	1	Direct Business Only							
		2	3	4	5	6	7	8	9
States, etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama AL	N							0	
2. Alaska AK	N							0	
3. Arizona AZ	N							0	
4. Arkansas AR	N							0	
5. California CA	N							0	
6. Colorado CO	N							0	
7. Connecticut CT	N							0	
8. Delaware DE	N							0	
9. District of Columbia DC	N							0	
10. Florida FL	N							0	
11. Georgia GA	N							0	
12. Hawaii HI	N							0	
13. Idaho ID	N							0	
14. Illinois IL	N							0	
15. Indiana IN	N							0	
16. Iowa IA	N							0	
17. Kansas KS	N							0	
18. Kentucky KY	N							0	
19. Louisiana LA	N							0	
20. Maine ME	L	219,889,409	8,433,307					228,322,716	
21. Maryland MD	N							0	
22. Massachusetts MA	L	589,718,810	42,316,242					632,035,052	
23. Michigan MI	N							0	
24. Minnesota MN	N							0	
25. Mississippi MS	N							0	
26. Missouri MO	N							0	
27. Montana MT	N							0	
28. Nebraska NE	N							0	
29. Nevada NV	N							0	
30. New Hampshire NH	N							0	
31. New Jersey NJ	N							0	
32. New Mexico NM	N							0	
33. New York NY	N							0	
34. North Carolina NC	N							0	
35. North Dakota ND	N							0	
36. Ohio OH	N							0	
37. Oklahoma OK	N							0	
38. Oregon OR	N							0	
39. Pennsylvania PA	N							0	
40. Rhode Island RI	N							0	
41. South Carolina SC	N							0	
42. South Dakota SD	N							0	
43. Tennessee TN	N							0	
44. Texas TX	N							0	
45. Utah UT	N							0	
46. Vermont VT	N							0	
47. Virginia VA	N							0	
48. Washington WA	N							0	
49. West Virginia WV	N							0	
50. Wisconsin WI	N							0	
51. Wyoming WY	N							0	
52. American Samoa AS	N							0	
53. Guam GU	N							0	
54. Puerto Rico PR	N							0	
55. U.S. Virgin Islands VI	N							0	
56. Northern Mariana Islands MP	N							0	
57. Canada CAN	N							0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal	XXX	809,608,219	50,749,549	0	0	0	0	860,357,768	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX							0	
61. Totals (Direct Business)	XXX	809,608,219	50,749,549	0	0	0	0	860,357,768	0
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

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

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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]

9 6 9 1 1 2 0 2 0 3 6 5 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

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

Additional Write-ins for Assets Line 25

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

Additional Write-ins for Liabilities Line 23

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Security Deposits	89,693		89,693	89,693
2397. Summary of remaining write-ins for Line 23 from overflow page	89,693	0	89,693	89,693

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	22,307,398	22,254,877
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	228,234	1,294,977
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	639,452	1,242,456
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	21,896,180	22,307,398
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	21,896,180	22,307,398

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

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	128,758,131	122,357,301
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,405,617	5,900,344
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	4,007,329	6,229,441
6.	Total gain (loss) on disposals	89,165	713,642
7.	Deduct amounts received on disposals	2,563,062	5,765,835
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		676,762
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	131,697,179	128,758,131
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	131,697,179	128,758,131

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	754,764,768	650,895,006
2.	Cost of bonds and stocks acquired	11,867,074	102,388,238
3.	Accrual of discount	45,850	110,347
4.	Unrealized valuation increase (decrease)	(3,585,684)	59,375,812
5.	Total gain (loss) on disposals	468,357	882,620
6.	Deduct consideration for bonds and stocks disposed of	32,822,387	57,783,741
7.	Deduct amortization of premium	724,900	1,151,381
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		47,869
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	730,013,077	754,764,768
12.	Deduct total nonadmitted amounts	1,923,440	1,108,239
13.	Statement value at end of current period (Line 11 minus Line 12)	728,089,637	753,656,529

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	252,496,969	2,935,383	10,844,547	(2,503,042)	252,496,969	242,084,763	0	265,854,307
2. NAIC 2 (a)	52,321,955	1,104,710	3,180,000	1,556,624	52,321,955	51,803,290	0	51,533,667
3. NAIC 3 (a)	120,280	0	0	628,765	120,280	749,045	0	270,192
4. NAIC 4 (a)	0				0	0		
5. NAIC 5 (a)	0				0	0		
6. NAIC 6 (a)	0				0	0		
7. Total Bonds	304,939,203	4,040,093	14,024,547	(317,653)	304,939,203	294,637,097	0	317,658,166
PREFERRED STOCK								
8. NAIC 1	0				0	0		0
9. NAIC 2	0				0	0		0
10. NAIC 3	0				0	0		0
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	304,939,203	4,040,093	14,024,547	(317,653)	304,939,203	294,637,097	0	317,658,166

(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

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	21,717,083	54,166,472
2.	Cost of cash equivalents acquired	447,277,150	756,836,089
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	385,146,096	789,285,478
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)	83,848,137	21,717,083
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	83,848,137	21,717,083

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Building imrpovements	Quincy	MA	04/01/2020	Visnick & Caulfield Associates				217,732
0199999. Acquired by Purchase					0	0	0	217,732
0399999 - Totals					0	0	0	217,732

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TOWER SQUARE PARTNERS IV-A, L.P.	Springfield	MA	TOWER SQUARE PARTNERS IV-A, L.P.		05/08/2014		0	4,362	0	0	3.592
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	4,362	0	0	XXX
000000-00-0	Leerink Transformation Fund I, L.P.	Boston	MA	Leerink Transformation Fund I, L.P.		01/27/2017		0	755,710	0	0	1.597
2599999. Joint Venture Interests - Other - Unaffiliated								0	755,710	0	0	XXX
4899999. Total - Unaffiliated								0	760,072	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	760,072	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	PRINCIPAL REAL ESTATE DEBT FUNDS, LP	Des Moines	IA	Return of Capital	05/07/2014	06/30/2020	3,887	0	0	0	0	0	0	3,764	3,764	0	0	0	3,764
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							3,887	0	0	0	0	0	0	3,764	3,764	0	0	0	3,764
000000-00-0	Benevera Health	Wellesley	MA	Return of Capital	01/01/2016	05/31/2020	3,138,841					0		1,570,000	1,570,000			0	
2599999. Joint Venture Interests - Other - Unaffiliated							3,138,841	0	0	0	0	0	0	1,570,000	1,570,000	0	0	0	0
4899999. Total - Unaffiliated							3,142,728	0	0	0	0	0	0	1,573,764	1,573,764	0	0	0	3,764
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							3,142,728	0	0	0	0	0	0	1,573,764	1,573,764	0	0	0	3,764

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
3138WP-GW-8	FN AT2012 - RMBS		05/27/2020	PERSHING/DONALDSON LUFKIN		993,548	923,358	2,078	1
3199999. Subtotal - Bonds - U.S. Special Revenues						993,548	923,358	2,078	XXX
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC		05/06/2020	JP MORGAN SECURITIES INC.		999,870	1,000,000	0	2FE
05348E-BH-1	AVALONBAY COMMUNITIES INC		05/08/2020	CITIGROUP GLOBAL MARKETS INC.		696,885	700,000	0	1FE
670346-AR-6	NUCOR CORP		05/20/2020	WELLS FARGO SECURITIES LLC		104,840	105,000	0	2FE
747525-BK-8	QUALCOMM INC		05/06/2020	JP MORGAN SECURITIES INC.		1,244,950	1,250,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,046,545	3,055,000	0	XXX
8399997. Total - Bonds - Part 3						4,040,093	3,978,358	2,078	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,040,093	3,978,358	2,078	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
921943-88-2	VANGUARD DEV MKT INST		06/19/2020	Unknown	18,521.943	232,265		0	
922040-10-0	VANGUARD INSTL INDX INST		06/26/2020	Unknown	1,551.450	416,269		0	
922908-87-6	VANGUARD S-C ID INST		06/24/2020	Unknown	582.580	39,604		0	
9499999. Subtotal - Common Stocks - Mutual Funds						688,138	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						688,138	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						688,138	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						688,138	XXX	0	XXX
9999999 - Totals						4,728,232	XXX	2,078	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36225A-VP-2	GN 780622 - RMBS		06/01/2020	Paydown		181	181	189	185	0	(3)	0	(3)	0	181	0	0	0	6	08/15/2027	1
36225B-C5-5	GN 780992 - RMBS		06/01/2020	Paydown		954	954	990	969	0	(15)	0	(15)	0	954	0	0	0	29	12/15/2028	1
36225B-TZ-1	GN 781468 - RMBS		06/01/2020	Paydown		404	404	422	417	0	(13)	0	(13)	0	404	0	0	0	11	07/15/2032	1
36290R-X2-4	GN 615497 - RMBS		06/01/2020	Paydown		1,416	1,416	1,375	1,389	0	28	0	28	0	1,416	0	0	0	29	08/15/2033	1
36290S-6G-1	G2 616571 - RMBS		06/01/2020	Paydown		1,336	1,336	1,403	1,394	0	(57)	0	(57)	0	1,336	0	0	0	36	08/20/2034	1
36291L-RS-6	GN 631497 - RMBS		06/01/2020	Paydown		147	147	147	147	0	0	0	0	0	147	0	0	0	3	06/15/2034	1
36295W-D4-6	GN 682423 - RMBS		06/01/2020	Paydown		753	753	762	761	0	(8)	0	(8)	0	753	0	0	0	17	05/15/2038	1
36297B-RT-0	GN 707098 - RMBS		06/01/2020	Paydown		87	87	90	91	0	(4)	0	(4)	0	87	0	0	0	2	01/15/2039	1
38374M-DX-4	GNR 2005-075 DA - CMO/RMBS		06/01/2020	Paydown		22,599	22,599	24,661	22,889	0	(290)	0	(290)	0	22,599	0	0	0	463	07/16/2034	1
0599999. Subtotal - Bonds - U.S. Governments						27,877	27,878	30,038	28,240	0	(362)	0	(362)	0	27,878	0	0	0	597	XXX	XXX
31287Y-AZ-7	FH C70924 - RMBS		06/01/2020	Paydown		517	517	534	528	0	(11)	0	(11)	0	517	0	0	0	14	09/01/2027	1
3128K6-4Q-0	FH A46231 - RMBS		06/01/2020	Paydown		10,797	10,797	10,788	10,787	0	10	0	10	0	10,797	0	0	0	240	07/01/2035	1
3128K7-HL-5	FH A46535 - RMBS		06/01/2020	Paydown		102	102	96	95	0	7	0	7	0	102	0	0	0	2	08/01/2035	1
3128LX-CR-9	FH G01880 - RMBS		06/01/2020	Paydown		15,278	15,278	16,345	16,272	0	(995)	0	(995)	0	15,278	0	0	0	349	08/01/2035	1
3128LX-FW-5	FH G01981 - RMBS		06/01/2020	Paydown		816	816	771	770	0	46	0	46	0	816	0	0	0	16	12/01/2035	1
3128M6-G9-3	FH G04424 - RMBS		06/01/2020	Paydown		2,223	2,223	2,218	2,217	0	6	0	6	0	2,223	0	0	0	47	06/01/2038	1
3128M6-RG-5	FH G04687 - RMBS		06/01/2020	Paydown		516	516	520	520	0	(5)	0	(5)	0	516	0	0	0	13	09/01/2038	1
3128MD-L6-8	FH G14649 - RMBS		06/01/2020	Paydown		16,914	16,914	17,693	17,399	0	(486)	0	(486)	0	16,914	0	0	0	173	01/01/2028	1
3128MJ-CT-5	FH G08081 - RMBS		06/01/2020	Paydown		1,574	1,574	1,605	1,601	0	(27)	0	(27)	0	1,574	0	0	0	38	09/01/2035	1
312911-GW-4	FHR 1343 LA - CMO/RMBS		06/01/2020	Paydown		4,403	4,403	4,687	4,465	0	(62)	0	(62)	0	4,403	0	0	0	146	08/15/2022	1
312927-QZ-2	FH A81372 - RMBS		06/01/2020	Paydown		179	179	178	178	0	0	0	0	0	179	0	0	0	4	08/01/2038	1
31292H-2E-3	FH C01673 - RMBS		06/01/2020	Paydown		859	859	858	858	0	1	0	1	0	859	0	0	0	18	11/01/2033	1
31292H-YT-5	FH C01622 - RMBS		06/01/2020	Paydown		2,223	2,223	2,145	2,152	0	71	0	71	0	2,223	0	0	0	45	09/01/2033	1
31292J-BG-4	FH C01839 - RMBS		06/01/2020	Paydown		871	871	834	836	0	35	0	35	0	871	0	0	0	18	05/01/2034	1
31296J-WJ-1	FH A10649 - RMBS		06/01/2020	Paydown		15,787	15,787	15,700	15,715	0	72	0	72	0	15,787	0	0	0	417	06/01/2033	1
31296Q-NM-8	FH A15796 - RMBS		06/01/2020	Paydown		83	83	86	84	0	(1)	0	(1)	0	83	0	0	0	2	11/01/2033	1
31296S-M2-9	FH A17577 - RMBS		06/01/2020	Paydown		721	721	736	731	0	(10)	0	(10)	0	721	0	0	0	17	01/01/2034	1
31296W-5K-9	FH A20850 - RMBS		06/01/2020	Paydown		159	159	157	157	0	2	0	2	0	159	0	0	0	3	04/01/2034	1
31296X-QL-2	FH A21359 - RMBS		06/01/2020	Paydown		321	321	326	325	0	(4)	0	(4)	0	321	0	0	0	8	04/01/2034	1
31297M-H5-0	FH A32052 - RMBS		06/01/2020	Paydown		1,630	1,630	1,645	1,640	0	(10)	0	(10)	0	1,630	0	0	0	37	04/01/2035	1
31297T-4H-3	FH A38024 - RMBS		06/01/2020	Paydown		3,658	3,658	3,530	3,527	0	131	0	131	0	3,658	0	0	0	89	10/01/2035	1
31297U-VC-1	FH A38711 - RMBS		06/01/2020	Paydown		2,915	2,915	2,847	2,860	0	56	0	56	0	2,915	0	0	0	66	02/01/2035	1
3132GF-UJ-4	FH 002385 - RMBS		06/01/2020	Paydown		86,068	86,068	90,802	90,905	0	(4,837)	0	(4,837)	0	86,068	0	0	0	1,572	07/01/2041	1
31335A-LZ-9	FH G60344 - RMBS		06/01/2020	Paydown		47,378	47,378	50,265	50,278	0	(2,901)	0	(2,901)	0	47,378	0	0	0	798	12/01/2045	1
31335A-WU-8	FH G60659 - RMBS		06/01/2020	Paydown		201,446	201,446	208,906	208,565	0	(6,675)	0	(6,675)	0	201,446	0	0	0	1,251	08/01/2046	1
31335B-2K-1	FH G61678 - RMBS		06/01/2020	Paydown		48,432	48,432	50,937	50,971	0	(2,539)	0	(2,539)	0	48,432	0	0	0	928	10/01/2041	1
31335B-BE-5	FH G60937 - RMBS		06/01/2020	Paydown		99,653	99,653	104,554	104,133	0	(4,480)	0	(4,480)	0	99,653	0	0	0	1,640	04/01/2047	1
31335H-T6-0	FH C90573 - RMBS		06/01/2020	Paydown		6,455	6,455	6,760	6,525	0	(70)	0	(70)	0	6,455	0	0	0	170	08/01/2022	1
31368H-LV-3	FN 190340 - RMBS		06/01/2020	Paydown		10,784	10,784	10,258	10,294	0	490	0	490	0	10,784	0	0	0	232	09/01/2033	1
31368H-MB-6	FN 190354 - RMBS		06/01/2020	Paydown		8,225	8,225	8,025	8,037	0	188	0	188	0	8,225	0	0	0	191	12/01/2034	1
3136A2-5J-8	FNR 2011-141 JA - CMO/RMBS		06/01/2020	Paydown		22,022	22,022	24,121	22,911	0	(889)	0	(889)	0	22,022	0	0	0	427	11/25/2039	1
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		06/01/2020	Paydown		41,490	41,490	45,201	43,521	0	(2,031)	0	(2,031)	0	41,490	0	0	0	751	02/25/2041	1
3136A3-ED-9	FNR 2011-143 PA - CMO/RMBS		06/01/2020	Paydown		63,415	63,415	69,184	65,651	0	(2,236)	0	(2,236)	0	63,415	0	0	0	1,217	02/25/2038	1
3136A3-QK-0	FNR 2011-135 PK - CMO/RMBS		06/01/2020	Paydown		13,223	13,223	14,423	13,823	0	(600)	0	(600)	0	13,223	0	0	0	247	05/25/2040	1
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		06/01/2020	Paydown		28,974	28,974	31,762	31,339	0	(2,365)	0	(2,365)	0	28,974	0	0	0	472	10/25/2041	1
3136A6-TC-8	FNR 2012-63 MA - CMO/RMBS		06/01/2020	Paydown		54,856	54,856	59,862	57,109	0	(2,253)	0	(2,253)	0	54,856	0	0	0	909	06/25/2040	1
3136A8-PS-3	FNR 2012-100 TL - CMO/RMBS		06/01/2020	Paydown		44,732	44,732	49,702	47,841	0	(3,108)	0	(3,108)	0	44,732	0	0	0	723	04/25/2042	1
3136A8-S6-8	FNR 2012-113 AP - CMO/RMBS		06/01/2020	Paydown		67,197	67,197	74,368	71,595	0	(4,398)	0	(4,398)	0	67,197	0	0	0	1,105	07/25/2041	1
3136A8-Z5-2	FNR 2012-113 HA - CMO/RMBS		06/01/2020	Paydown		63,424	63,424	67,725	65,727	0	(2,302)	0	(2,302)	0	63,424	0	0	0	712	06/25/2041	1
3136AB-H3-0	FNR 2013-5 MP - CMO/RMBS		06/01/2020	Paydown		50,669	50,669	55,260	54,118	0	(3,449)	0	(3,449)	0	50,669	0	0	0	754	02/25/2043	1
3136AB-JH-7	FNR 2012-144 PD - CMO/RMBS		06/01/2020	Paydown		92,319	92,319	101,090	97,283	0	(4,963)	0	(4,963)	0	92,319	0	0	0	1,383	04/25/2042	1
3136AC-F9-7	FNR 2013-13 MA - CMO/RMBS		06/01/2020	Paydown		40,883	40,883	45,144	43,565	0	(2,682)	0	(2,682)	0	40,883	0	0	0	666	01/25/2043	1
3136AD-HB-8	FNR 2013-31 GK - CMO/RMBS		06/01/2020	Paydown		125,408	125,408	132,747	126,937	0	(1,528)	0	(1,528)	0	125,408	0	0	0	1,843	07/25/2038	1
3136AD-K6-5	FNR 2013-40 DK - CMO/RMBS		06/01/2020	Paydown		96,337	96,337	101,914	98,000	0	(1,662)	0	(1,662)	0	96,337	0	0	0	1,365	06/25/2037	1
3136AD-LC-1	FNR 2013-29 JA - CMO/RMBS		06/01/2020	Paydown		72,591	72,591	77,984	76,010	0	(3,419)	0	(3,419)	0	72,591	0	0	0	1,059	01/25/2043	1
3136AE-2C-0	FNR 2013-70 LA - CMO/RMBS		06/01/2020	Paydown		153,031	153,031	161,304	155,707	0	(2,675)	0	(2,675)	0	153,031	0	0	0	2,173	10/25/2037	1
3136AF-6L-3	FNR 2013-90 PD - CMO/RMBS		06/01/2020	Paydown		80,207	80,207	83,415	82,554	0	(2,347)	0	(2,347)	0	80,207	0	0	0	1,013	09/25/2042	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3136AF-CX-0	FNR 2013-72 LY - CMO/RMBS		06/01/2020	Paydown		98,618	98,618	104,535	101,567	0	(2,949)	0	(2,949)	0	98,618	0	0	0	1,332	08/25/2041	1
3136AF-SP-0	FNR 2013-73 BA - CMO/RMBS		06/01/2020	Paydown		188,981	188,981	199,301	191,569	0	(2,582)	0	(2,582)	0	188,981	0	0	0	2,606	10/25/2037	1
3136AF-TV-6	FNR 2013-73 TK - CMO/RMBS		06/01/2020	Paydown		73,014	73,014	77,304	75,320	0	(2,306)	0	(2,306)	0	73,014	0	0	0	1,079	09/25/2042	1
3136AJ-H2-5	FNR 2014-26 BD - CMO/RMBS		06/01/2020	Paydown		79,092	79,092	82,898	81,638	0	(2,329)	0	(2,329)	0	79,092	0	0	0	516	11/25/2042	1
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS		06/01/2020	Paydown		100,161	100,161	105,451	103,929	0	(3,768)	0	(3,768)	0	100,161	0	0	0	1,458	10/25/2042	1
3136AN-SN-8	FNR 2015-29 PA - CMO/RMBS		06/01/2020	Paydown		141,590	141,590	148,138	145,957	0	(4,367)	0	(4,367)	0	141,590	0	0	0	1,725	09/25/2043	1
3136AN-WE-3	FNR 2015-27 HA - CMO/RMBS		06/01/2020	Paydown		109,120	109,120	114,235	112,773	0	(3,542)	0	(3,542)	0	109,120	0	0	0	626	03/25/2044	1
31371K-LJ-8	FN 254229 - RMBS		06/01/2020	Paydown		609	609	631	612	0	(3)	0	(3)	0	609	0	0	0	17	02/01/2022	1
31371K-R3-7	FN 254406 - RMBS		06/01/2020	Paydown		524	524	540	537	0	(13)	0	(13)	0	524	0	0	0	15	08/01/2032	1
31371L-6D-6	FN 255668 - RMBS		06/01/2020	Paydown		11,755	11,755	11,936	11,812	0	(58)	0	(58)	0	11,755	0	0	0	263	03/01/2025	1
31371L-QX-0	FN 255270 - RMBS		06/01/2020	Paydown		5,521	5,521	5,391	5,456	0	65	0	65	0	5,521	0	0	0	101	06/01/2024	1
31371L-SJ-9	FN 255321 - RMBS		06/01/2020	Paydown		7,854	7,854	7,969	7,889	0	(35)	0	(35)	0	7,854	0	0	0	178	07/01/2024	1
31371L-XW-4	FN 255493 - RMBS		06/01/2020	Paydown		2,864	2,864	2,933	2,888	0	(23)	0	(23)	0	2,864	0	0	0	67	11/01/2024	1
31371M-AN-7	FN 255713 - RMBS		06/01/2020	Paydown		3,073	3,073	3,000	3,027	0	46	0	46	0	3,073	0	0	0	55	04/01/2025	1
31371M-MM-6	FN 256064 - RMBS		06/01/2020	Paydown		5,585	5,585	5,569	5,567	0	18	0	18	0	5,585	0	0	0	125	01/01/2026	1
3137AB-MQ-1	FHR 3880 GA - CMO/RMBS		06/01/2020	Paydown		34,080	34,080	36,710	35,899	0	(1,819)	0	(1,819)	0	34,080	0	0	0	587	12/15/2040	1
3137AH-AH-1	FHR 3965 GA - CMO/RMBS		06/01/2020	Paydown		53,149	53,149	58,360	54,040	0	(886)	0	(886)	0	53,149	0	0	0	901	01/15/2040	1
3137AH-GR-3	FHR 3959 MA - CMO/RMBS		06/01/2020	Paydown		32,765	32,765	36,615	35,779	0	(3,014)	0	(3,014)	0	32,765	0	0	0	612	11/15/2041	1
3137AK-BG-5	FHR 3986 M - CMO/RMBS		06/01/2020	Paydown		34,173	34,173	37,548	35,920	0	(1,747)	0	(1,747)	0	34,173	0	0	0	653	09/15/2041	1
3137AR-XS-0	FHR 4073 PA - CMO/RMBS		06/01/2020	Paydown		73,422	73,422	75,441	75,312	0	(1,890)	0	(1,890)	0	73,422	0	0	0	1,272	07/15/2041	1
3137AS-CD-4	FHR 4077 MP - CMO/RMBS		06/01/2020	Paydown		72,561	72,561	77,776	75,369	0	(2,809)	0	(2,809)	0	72,561	0	0	0	1,274	08/15/2040	1
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		06/01/2020	Paydown		138,628	138,628	147,119	142,893	0	(4,265)	0	(4,265)	0	138,628	0	0	0	1,722	08/15/2040	1
3137AX-GN-7	FHR 4146 PL - CMO/RMBS		06/01/2020	Paydown		30,566	30,566	33,470	32,167	0	(1,601)	0	(1,601)	0	30,566	0	0	0	449	12/15/2041	1
3137AX-XS-7	FHR 4159 LA - CMO/RMBS		06/01/2020	Paydown		75,103	75,103	81,991	79,132	0	(4,029)	0	(4,029)	0	75,103	0	0	0	1,037	02/15/2040	1
3137AY-HU-8	FHR 4162 P - CMO/RMBS		06/01/2020	Paydown		150,332	150,332	160,855	156,067	0	(5,734)	0	(5,734)	0	150,332	0	0	0	1,851	02/15/2033	1
3137B3-BG-2	FHR 4234 GA - CMO/RMBS		06/01/2020	Paydown		86,376	86,376	91,288	87,577	0	(1,201)	0	(1,201)	0	86,376	0	0	0	1,465	08/15/2039	1
3137BG-GD-5	FHR 4443 BA - CMO/RMBS		06/01/2020	Paydown		52,425	52,425	55,251	54,461	0	(2,037)	0	(2,037)	0	52,425	0	0	0	774	04/15/2041	1
3137BV-CS-3	FHR 4655 BA - CMO/RMBS		06/01/2020	Paydown		59,199	59,199	62,673	0	0	(2,785)	0	(2,785)	0	59,199	0	0	0	405	02/15/2044	1
3137BX-TX-0	FHR 4684 CA - CMO/RMBS		06/01/2020	Paydown		158,906	158,906	168,471	166,811	0	(9,010)	0	(9,010)	0	158,906	0	0	0	1,058	05/15/2045	1
3137BY-AM-2	FHR 4680 PH - CMO/RMBS		06/01/2020	Paydown		86,756	86,756	90,823	90,288	0	(3,532)	0	(3,532)	0	86,756	0	0	0	1,264	03/15/2046	1
3137BY-P9-5	FHR 4692 LH - CMO/RMBS		06/01/2020	Paydown		127,764	127,764	134,452	133,650	0	(5,255)	0	(5,255)	0	127,764	0	0	0	744	05/15/2046	1
3137F2-6N-1	FHR 4703 LH - CMO/RMBS		06/01/2020	Paydown		76,415	76,415	79,985	79,573	0	(3,123)	0	(3,123)	0	76,415	0	0	0	445	07/15/2046	1
3137F3-CY-8	FHR 4768 GA - CMO/RMBS		06/01/2020	Paydown		29,348	29,348	29,357	29,350	0	(3)	0	(3)	0	29,348	0	0	0	428	09/15/2045	1
3137FP-FX-8	FHR 4924 QE - CMO/RMBS		06/01/2020	Paydown		66,917	66,917	68,546	68,513	0	(1,568)	0	(1,568)	0	66,917	0	0	0	340	05/25/2049	1
3137GA-PH-4	FHR 3740 AB - CMO/RMBS		06/01/2020	Paydown		130,450	130,450	138,848	133,474	0	(3,024)	0	(3,024)	0	130,450	0	0	0	2,257	11/15/2038	1
31385W-X7-9	FN 555202 - RMBS		06/01/2020	Paydown		1,262	1,262	1,307	1,292	0	(30)	0	(30)	0	1,262	0	0	0	34	01/01/2033	1
31385X-EC-7	FN 555531 - RMBS		06/01/2020	Paydown		5,519	5,519	5,498	5,498	0	21	0	21	0	5,519	0	0	0	126	06/01/2033	1
31385X-Q9-1	FN 555880 - RMBS		06/01/2020	Paydown		4,948	4,948	4,920	4,921	0	28	0	28	0	4,948	0	0	0	114	11/01/2033	1
3138E9-KC-3	FN AK4790 - RMBS		06/01/2020	Paydown		42,270	42,270	45,228	44,330	0	(2,060)	0	(2,060)	0	42,270	0	0	0	540	03/01/2027	1
3138EB-Y9-0	FN AK7035 - RMBS		06/01/2020	Paydown		155,187	155,187	163,007	163,026	0	(7,763)	0	(7,763)	0	155,187	0	0	0	989	05/01/2042	1
3138EJ-B8-0	FN AL1862 - RMBS		06/01/2020	Paydown		78,406	78,406	83,907	81,498	0	(2,946)	0	(2,946)	0	78,406	0	0	0	260	04/01/2027	1
3138EJ-CP-1	FN AL1877 - RMBS		06/01/2020	Paydown		30,709	30,709	32,849	32,013	0	(1,304)	0	(1,304)	0	30,709	0	0	0	384	06/01/2027	1
3138ER-WT-3	FN AL9657 - RMBS		06/01/2020	Paydown		87,779	87,779	87,892	87,889	0	(111)	0	(111)	0	87,779	0	0	0	1,215	01/01/2047	1
3138LX-7H-6	FN A07195 - RMBS		06/01/2020	Paydown		57,618	57,618	60,931	59,583	0	(1,965)	0	(1,965)	0	57,618	0	0	0	740	09/01/2027	1
3138W9-TV-2	FN AS0563 - RMBS		06/01/2020	Paydown		78,625	78,625	83,932	85,610	0	(6,985)	0	(6,985)	0	78,625	0	0	0	1,445	09/01/2043	1
3138WA-N8-6	FN AS1314 - RMBS		06/01/2020	Paydown		66,393	66,393	70,449	70,454	0	(3,953)	0	(3,953)	0	66,393	0	0	0	401	12/01/2043	1
3138WP-GW-8	FN AT2012 - RMBS		06/01/2020	Paydown		12,093	12,093	13,012	0	0	(919)	0	(919)	0	12,093	0	0	0	30	04/01/2043	1
313921-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		06/01/2020	Paydown		2,379	2,379	2,536	2,456	0	(78)	0	(78)	0	2,379	0	0	0	77	12/25/2041	1
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		06/01/2020	Paydown		2,289	2,289	2,436	2,361	0	(73)	0	(73)	0	2,289	0	0	0	71	11/25/2031	1
31394C-Y5-5	FNR 2005-31 PA - CMO/RMBS		06/01/2020	Paydown		1,091	1,091	1,095	1,088	0	3	0	3	0	1,091	0	0	0	24	10/25/2034	1
31396J-2L-8	FHR 3127 CY - CMO/RMBS		06/01/2020	Paydown		5,052	5,052	4,927	5,012	0	41	0	41	0	5,052	0	0	0	116	03/15/2026	1
31397Q-4A-3	FNR 2010-149 L - CMO/RMBS		06/01/2020	Paydown		82,565	82,565	88,138	83,382	0	(816)	0	(816)	0	82,565	0	0	0	1,563	04/25/2038	1
31398R-2D-6	FNR 2010-80 AD - CMO/RMBS		06/01/2020	Paydown		45,894	45,894	50,484	47,910	0	(2,016)	0	(2,016)	0	45,894	0	0	0	953	03/25/2039	1
31400S-SD-2	FN 696316 - RMBS		06/01/2020	Paydown		11,818	11,818	11,741	11,742	0	77	0	77	0	11,818	0	0	0	319	03/01/2033	1
31401A-L6-2	FN 702449 - RMBS		06/01/2020	Paydown		371	371	383	381	0	(10)	0	(10)	0	371	0	0	0	9	06/01/2033	1
31401A-MG-9	FN 702459 - RMBS		06/01/2020	Paydown		9,907	9,907	9,845	9,849	0	58	0	58	0	9,907	0	0	0	229	06/01/2033	1
31401H-3M-2	FN 709204 - RMBS		06/01/2020	Paydown		597	597	611	607	0	(10)	0	(10)	0	597	0	0	0	14	07/01/2033	1
31402C-4J-8	FN 725425 - RMBS		06/01/2020	Paydown		2,244	2,244	2,245	2,244	0	0	0	0	0	2,244	0	0	0	52	04/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31402C-PL-0	FN 725027 - RMBS		06/01/2020	Paydown		6,120	6,120	5,869	5,890	0	230	0	230	0	6,120	0	0	0	127	11/01/2033	1
31402C-U6-7	FN 725205 - RMBS		06/01/2020	Paydown		9,590	9,590	9,267	9,291	0	298	0	298	0	9,590	0	0	0	201	03/01/2034	1
31402C-VP-4	FN 725222 - RMBS		06/01/2020	Paydown		2,128	2,128	2,095	2,097	0	30	0	30	0	2,128	0	0	0	50	02/01/2034	1
31402D-QQ-6	FN 725963 - RMBS		06/01/2020	Paydown		201	201	205	202	0	(1)	0	(1)	0	201	0	0	0	5	10/01/2022	1
31402Q-6T-3	FN 735382 - RMBS		06/01/2020	Paydown		9,293	9,293	9,835	9,834	0	(541)	0	(541)	0	9,293	0	0	0	193	04/01/2035	1
31402Q-WA-5	FN 735141 - RMBS		06/01/2020	Paydown		2,861	2,861	2,836	2,838	0	23	0	23	0	2,861	0	0	0	66	01/01/2035	1
31402Q-Y3-9	FN 735230 - RMBS		06/01/2020	Paydown		2,743	2,743	2,740	2,739	0	4	0	4	0	2,743	0	0	0	62	02/01/2035	1
31402R-FU-8	FN 735579 - RMBS		06/01/2020	Paydown		32,573	32,573	34,472	34,480	0	(1,907)	0	(1,907)	0	32,573	0	0	0	699	06/01/2035	1
31403B-VY-6	FN 744131 - RMBS		06/01/2020	Paydown		1,137	1,137	1,185	1,157	0	(20)	0	(20)	0	1,137	0	0	0	32	12/01/2024	1
31403C-6L-0	FN 745275 - RMBS		06/01/2020	Paydown		784	784	757	757	0	27	0	27	0	784	0	0	0	17	02/01/2036	1
31403C-XZ-9	FN 745096 - RMBS		06/01/2020	Paydown		7,418	7,418	7,390	7,390	0	28	0	28	0	7,418	0	0	0	169	11/01/2034	1
31403D-BD-0	FN 745336 - RMBS		06/01/2020	Paydown		18,396	18,396	19,778	19,849	0	(1,454)	0	(1,454)	0	18,396	0	0	0	385	03/01/2036	1
31403H-J5-0	FN 749184 - RMBS		06/01/2020	Paydown		170	170	175	174	0	(4)	0	(4)	0	170	0	0	0	4	10/01/2033	1
31403K-JW-4	FN 750977 - RMBS		06/01/2020	Paydown		475	475	458	458	0	16	0	16	0	475	0	0	0	9	11/01/2033	1
31403R-PE-2	FN 755621 - RMBS		06/01/2020	Paydown		870	870	887	890	0	(19)	0	(19)	0	870	0	0	0	20	01/01/2034	1
31404B-QV-7	FN 763768 - RMBS		06/01/2020	Paydown		372	372	381	379	0	(6)	0	(6)	0	372	0	0	0	9	01/01/2034	1
31404H-6Q-7	FN 769579 - RMBS		06/01/2020	Paydown		266	266	263	263	0	3	0	3	0	266	0	0	0	6	04/01/2034	1
31404J-SC-0	FN 770115 - RMBS		06/01/2020	Paydown		434	434	435	435	0	0	0	0	0	434	0	0	0	9	03/01/2034	1
31404P-2L-4	FN 774879 - RMBS		06/01/2020	Paydown		997	997	981	982	0	15	0	15	0	997	0	0	0	23	04/01/2034	1
31404X-SN-5	FN 781825 - RMBS		06/01/2020	Paydown		1,235	1,235	1,208	1,209	0	26	0	26	0	1,235	0	0	0	28	12/01/2034	1
31405P-NR-7	FN 795200 - RMBS		06/01/2020	Paydown		429	429	436	435	0	(7)	0	(7)	0	429	0	0	0	10	10/01/2034	1
31405Q-RE-0	FN 796185 - RMBS		06/01/2020	Paydown		180	180	182	182	0	(2)	0	(2)	0	180	0	0	0	4	11/01/2034	1
31405Q-UH-9	FN 796284 - RMBS		06/01/2020	Paydown		1,067	1,067	1,039	1,036	0	31	0	31	0	1,067	0	0	0	22	12/01/2034	1
31405Q-WF-1	FN 796346 - RMBS		06/01/2020	Paydown		335	335	327	326	0	9	0	9	0	335	0	0	0	8	10/01/2034	1
31405R-AM-8	FN 796612 - RMBS		06/01/2020	Paydown		106	106	108	108	0	(2)	0	(2)	0	106	0	0	0	2	10/01/2034	1
31405S-CP-7	FN 797578 - RMBS		06/01/2020	Paydown		253	253	251	251	0	2	0	2	0	253	0	0	0	6	06/01/2035	1
31406A-MA-7	FN 804153 - RMBS		06/01/2020	Paydown		1,121	1,121	1,136	1,133	0	(12)	0	(12)	0	1,121	0	0	0	26	12/01/2034	1
31406E-WL-4	FN 808051 - RMBS		06/01/2020	Paydown		852	852	823	825	0	27	0	27	0	852	0	0	0	16	02/01/2035	1
31406E-Z7-2	FN 808166 - RMBS		06/01/2020	Paydown		815	815	819	818	0	(3)	0	(3)	0	815	0	0	0	19	03/01/2035	1
31406N-C6-9	FN 814693 - RMBS		06/01/2020	Paydown		4,750	4,750	4,671	4,681	0	69	0	69	0	4,750	0	0	0	109	04/01/2035	1
31407M-Z4-0	FN 835163 - RMBS		06/01/2020	Paydown		9,480	9,480	9,285	9,313	0	167	0	167	0	9,480	0	0	0	234	08/01/2035	1
31407X-VS-7	FN 844025 - RMBS		06/01/2020	Paydown		8,169	8,169	8,235	8,244	0	(74)	0	(74)	0	8,169	0	0	0	175	11/01/2035	1
31408D-A6-1	FN 847929 - RMBS		06/01/2020	Paydown		2,586	2,586	2,559	2,574	0	11	0	11	0	2,586	0	0	0	50	12/01/2020	1
31409A-HN-2	FN 865237 - RMBS		06/01/2020	Paydown		133	133	135	135	0	(2)	0	(2)	0	133	0	0	0	4	02/01/2036	1
31409X-SS-9	FN 881729 - RMBS		06/01/2020	Paydown		384	384	391	393	0	(9)	0	(9)	0	384	0	0	0	10	03/01/2036	1
3140EU-KP-3	FN BC0301 - RMBS		06/01/2020	Paydown		33,119	33,119	34,037	0	0	(896)	0	(896)	0	33,119	0	0	0	245	03/01/2046	1
3140GW-GD-9	FN BH7395 - RMBS		06/01/2020	Paydown		189,635	189,635	189,665	189,646	0	(11)	0	(11)	0	189,635	0	0	0	2,716	08/01/2047	1
3140J5-6M-6	FN BM1775 - RMBS		06/01/2020	Paydown		87,720	87,720	92,103	91,858	0	(3,929)	0	(3,929)	0	87,720	0	0	0	589	07/01/2047	1
3140J5-6Z-7	FN BM1787 - RMBS		06/01/2020	Paydown		329,347	329,347	339,279	338,900	0	(9,049)	0	(9,049)	0	329,347	0	0	0	2,013	09/01/2047	1
3140J8-A7-8	FN BM3629 - RMBS		06/01/2020	Paydown		249,856	249,856	249,933	249,857	0	53	0	53	0	249,856	0	0	0	1,370	03/01/2048	1
3140J9-FU-0	FN BM4678 - RMBS		06/01/2020	Paydown		276,521	276,521	277,990	277,665	0	(1,045)	0	(1,045)	0	276,521	0	0	0	2,044	11/01/2048	1
3140J9-KQ-3	FN BM4802 - RMBS		06/01/2020	Paydown		55,391	55,391	57,070	57,084	0	(1,693)	0	(1,693)	0	55,391	0	0	0	943	12/01/2045	1
31400S-AH-8	FN CA0907 - RMBS		06/01/2020	Paydown		671,661	671,661	673,078	672,736	0	(1,075)	0	(1,075)	0	671,661	0	0	0	9,744	12/01/2047	1
31400S-WW-1	FN CA1560 - RMBS		06/01/2020	Paydown		169,964	169,964	177,978	176,356	0	(6,391)	0	(6,391)	0	169,964	0	0	0	3,226	04/01/2048	1
31400S-WZ-4	FN CA1563 - RMBS		06/01/2020	Paydown		256,811	256,811	264,696	264,365	0	(7,554)	0	(7,554)	0	256,811	0	0	0	4,893	04/01/2048	1
3140X5-RL-9	FN FM2290 - RMBS		06/01/2020	Paydown		32,829	32,829	34,686	0	0	(1,869)	0	(1,869)	0	32,829	0	0	0	202	07/01/2047	1
31410F-T6-2	FN 888073 - RMBS		06/01/2020	Paydown		16,339	16,339	16,186	16,195	0	143	0	143	0	16,339	0	0	0	393	02/01/2035	1
31410F-YS-8	FN 888221 - RMBS		06/01/2020	Paydown		746	746	737	736	0	10	0	10	0	746	0	0	0	17	03/01/2037	1
31410L-VD-1	FN 890812 - RMBS		06/01/2020	Paydown		227,399	227,399	232,924	232,786	0	(5,053)	0	(5,053)	0	227,399	0	0	0	1,406	01/01/2047	1
31410L-WR-9	FN 890856 - RMBS		06/01/2020	Paydown		74,012	74,012	77,788	77,776	0	(3,764)	0	(3,764)	0	74,012	0	0	0	1,115	01/01/2047	1
31410P-BP-7	FN 892946 - RMBS		04/27/2020	Paydown		16,049	16,049	16,453	16,711	0	(662)	0	(662)	0	16,049	0	0	0	374	08/01/2036	1
31410P-WX-7	FN 893562 - RMBS		06/01/2020	Paydown		328	328	334	333	0	(5)	0	(5)	0	328	0	0	0	9	09/01/2036	1
31410W-M6-2	FN 899581 - RMBS		06/01/2020	Paydown		6,278	6,278	6,245	6,245	0	32	0	32	0	6,278	0	0	0	130	07/01/2037	1
31411B-BU-6	FN 902851 - RMBS		06/01/2020	Paydown		266	266	271	273	0	(7)	0	(7)	0	266	0	0	0	7	12/01/2036	1
31412A-E6-7	FN 919157 - RMBS		06/01/2020	Paydown		123	123	125	124	0	(1)	0	(1)	0	123	0	0	0	3	04/01/2037	1
31415B-JT-7	FN 981874 - RMBS		06/01/2020	Paydown		478	478	485	484	0	(6)	0	(6)	0	478	0	0	0	12	07/01/2038	1
31415R-UX-0	FN 987198 - RMBS		06/01/2020	Paydown		27,004	27,004	27,405	27,375	0	(371)	0	(371)	0	27,004	0	0	0	674	07/01/2038	1
31417C-HH-1	FN AB5631 - RMBS		06/01/2020	Paydown		31,130	31,130	33,343	32,431	0	(1,301)	0	(1,301)	0	31,130	0	0	0	392	07/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31417C-QJ-7	FN AB5856 - RMBS		06/01/2020	Paydown		52,269	52,269	55,945	54,374	0	(2,104)	0	(2,104)	0	52,269	0	0	0	653	08/01/2027	1
31418A-TR-9	FN MA1459 - RMBS		06/01/2020	Paydown		92,764	92,764	97,243	0	0	(4,479)	0	(4,479)	0	92,764	0	0	0	462	06/01/2033	1
31418M-WR-9	FN AD0655 - RMBS		06/01/2020	Paydown		3,924	3,924	4,124	4,125	0	(201)	0	(201)	0	3,924	0	0	0	74	04/01/2037	1
3199999. Subtotal - Bonds - U.S. Special Revenues						7,915,159	7,915,159	8,264,536	7,907,285	0	(231,171)	0	(231,171)	0	7,915,159	0	0	0	101,285	XXX	XXX
00287Y-AT-6	ABBVIE INC		05/14/2020	Maturity @ 100.00		1,150,000	1,150,000	1,145,285	1,149,632	0	368	0	368	0	1,150,000	0	0	0	14,375	05/14/2020	2FE
05948X-TL-5	BOAMS 2003-H 3A1 - CMO/RMBS		06/01/2020	Paydown		11,607	11,607	11,346	11,437	0	170	0	170	0	11,607	0	0	0	243	09/25/2033	1FM
126650-BP-4	CVSPAS 06 CRT - ABS		06/10/2020	Paydown		6,165	6,165	6,165	6,165	0	0	0	0	0	6,165	0	0	0	155	12/10/2028	
14314R-AC-6	CARMX 2017-4 A3 - ABS		06/15/2020	Paydown		84,046	84,046	84,041	84,045	0	2	0	2	0	84,046	0	0	0	735	10/17/2022	1FE
15200W-AB-1	CNP IV A2 - ABS		04/15/2020	Paydown		143,805	143,805	143,805	143,805	0	(1)	0	(1)	0	143,805	0	0	0	1,554	10/15/2021	1FE
152314-JQ-4	CXHE 2004-B AF6 - RMBS		06/01/2020	Paydown		8,660	8,660	8,660	8,660	0	0	0	0	0	8,660	0	0	0	160	03/25/2034	1FM
166754-AM-3	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		04/23/2020	Call @ 100.00		280,000	280,000	279,910	279,994	0	6	0	6	0	280,000	0	0	0	3,278	05/01/2020	2FE
17307G-FQ-6	CMLTI 2004-NCM1 1A2 - CMO/RMBS		06/01/2020	Paydown		3,709	3,709	3,820	3,800	0	(92)	0	(92)	0	3,709	0	0	0	101	07/25/2034	1FM
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS		06/01/2020	Paydown		805	805	830	822	0	(17)	0	(17)	0	805	0	0	0	24	08/25/2034	1FM
17323C-AF-4	CGCMT 2015-GC27 AAB - CMBS		06/01/2020	Paydown		24,629	24,629	25,367	24,871	0	(242)	0	(242)	0	24,629	0	0	0	302	02/12/2048	1FM
233851-BV-5	DAIMLER FINANCE NORTH AMERICA LLC		05/18/2020	Maturity @ 100.00		1,500,000	1,500,000	1,497,060	1,499,768	0	232	0	232	0	1,500,000	0	0	0	18,375	05/18/2020	2FE
254683-BP-9	DCENT 2015-2 A - ABS		04/15/2020	Various		660,000	660,000	659,800	659,988	0	12	0	12	0	660,000	0	0	0	4,180	10/17/2022	1FE
294751-EY-4	EQABS 2004-3 AV2 - RMBS		04/27/2020	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	0	07/25/2034	1FM
380881-CP-5	GCCT 2015-2 A - ABS	A	04/15/2020	Various		1,000,000	1,000,000	999,836	999,990	0	10	0	10	0	1,000,000	0	0	0	6,733	04/15/2022	1FE
46644Y-AW-0	JPMBB 2015-C31 ASB - CMBS		06/01/2020	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	08/17/2048	1FM
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		06/01/2020	Paydown		1,300	1,300	1,361	1,336	0	(36)	0	(36)	0	1,300	0	0	0	34	04/25/2034	1FM
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		06/01/2020	Paydown		49	49	52	51	0	(2)	0	(2)	0	49	0	0	0	1	04/25/2034	1FM
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		06/01/2020	Paydown		4,693	4,693	4,891	4,807	0	(114)	0	(114)	0	4,693	0	0	0	108	06/25/2034	1FM
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		06/01/2020	Paydown		3,576	3,576	3,666	3,601	0	(24)	0	(24)	0	3,576	0	0	0	84	06/25/2034	1FM
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		05/01/2020	Paydown		3,250	3,250	3,265	3,313	0	(63)	0	(63)	0	3,250	0	0	0	41	12/25/2034	1FM
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		06/01/2020	Paydown		25,379	25,379	26,140	25,624	0	(245)	0	(245)	0	25,379	0	0	0	325	02/18/2048	1FM
637432-MU-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		06/15/2020	Maturity @ 100.00		435,000	435,000	434,382	434,957	0	43	0	43	0	435,000	0	0	0	5,111	06/15/2020	1FE
65478W-AE-5	NAROT 2016-C A4 - ABS		06/15/2020	Paydown		477,572	477,572	477,471	477,559	0	13	0	13	0	477,572	0	0	0	2,697	01/17/2023	1FE
65538P-AD-0	NAA 2007-1 1A3 - RMBS		06/01/2020	Paydown		3,857	3,857	3,857	3,555	0	303	0	303	0	3,857	0	0	0	74	03/25/2047	1FM
68403B-AE-5	OOMLT 2007-FXD2 2A4 - RMBS		04/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1FM
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		06/01/2020	Paydown		3,380	3,380	3,494	3,442	0	(62)	0	(62)	0	3,380	0	0	0	90	08/25/2034	1FM
98956P-AK-8	ZIMMER HOLDINGS INC		04/01/2020	Maturity @ 100.00		250,000	250,000	254,383	250,157	0	(157)	0	(157)	0	250,000	0	0	0	3,375	04/01/2020	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,081,510	6,081,510	6,078,913	6,081,407	0	103	0	103	0	6,081,510	0	0	0	62,156	XXX	XXX
8399997. Total - Bonds - Part 4						14,024,547	14,024,547	14,373,487	14,016,932	0	(231,430)	0	(231,430)	0	14,024,547	0	1	1	164,038	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						14,024,547	14,024,547	14,373,487	14,016,932	0	(231,430)	0	(231,430)	0	14,024,547	0	1	1	164,038	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						14,024,547	XXX	14,373,487	14,016,932	0	(231,430)	0	(231,430)	0	14,024,547	0	1	1	164,038	XXX	XXX

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America Boston, MA		0.000	0	0	25,914,262	51,459,651	48,635,549	XXX
Federal Home Loan Bank Boston, MA		0.000	0	0	1,459,423	1,462,719	1,462,716	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	27,373,685	52,922,370	50,098,265	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	27,373,685	52,922,370	50,098,265	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	27,373,685	52,922,370	50,098,265	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
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	06/02/2020	0.060		1,185	0	2
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,185	0	2
09248U-70-0	BLKRK LQ:FEDFUND INSTL		06/30/2020	0.100		5,108,894	704	343
25160K-20-7	DWS GVT MM SRS INST		06/30/2020	0.130		39,359,974	0	5,083
31607A-70-3	FIDELITY IMM:GOVT INSTL		06/05/2020	0.100		39,378,083	4,886	203
8699999. Subtotal - All Other Money Market Mutual Funds						83,846,951	5,590	5,629
8899999 - Total Cash Equivalents						83,848,137	5,590	5,630