



HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Harvard Pilgrim Health Care, Inc.

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

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

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

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

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

Mail Address 93 Worcester Street, Wellesley, MA, US 02481-9181
(Street and Number or P.O. Box) (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, 617-509-5697
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.hphc.org

Statutory Statement Contact Kevin O'Connor, 617-509-5697
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OFFICERS

President Michael Andrew Carson Clerk Teresa (Tisa) Kramer Hughes, Esq.
Treasurer Umesh Anantharam Kurpad # CEO Thomas Arthur Crowell #

OTHER

DIRECTORS OR TRUSTEES

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

State of Massachusetts SS:
County of Norfolk

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

Michael Andrew Carson
President

Umesh Anantharam Kurpad
Treasurer

Teresa (Tisa) Kramer Hughes, Esq.
Clerk

Subscribed and sworn to before me this _____ day of _____

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

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	321,490,168		321,490,168	320,412,768
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	463,143,308	2,437,266	460,706,042	445,696,410
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	20,974,513		20,974,513	21,253,886
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (14,232,850)), cash equivalents (\$ 80,692,877) and short-term investments (\$)	66,460,027		66,460,027	138,967,304
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	185,497,691		185,497,691	143,229,469
9. Receivables for securities	29,977		29,977	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)	1,057,998,531	2,437,266	1,055,561,265	1,069,962,684
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	1,566,624		1,566,624	2,134,019
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,056,077	246,244	8,809,833	7,620,281
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)	20,846,084		20,846,084	13,462,912
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,173,853		2,173,853	2,460,438
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans	47,238,831	271,120	46,967,711	33,376,996
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	58,141,283	55,433,170	2,708,113	3,282,899
21. Furniture and equipment, including health care delivery assets (\$)	3,391,444	3,391,444	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	12,299,730		12,299,730	8,123,942
24. Health care (\$ 21,688,610) and other amounts receivable	43,457,560	4,515,750	38,941,810	62,723,464
25. Aggregate write-ins for other than invested assets	21,959,218	15,386,301	6,572,917	6,168,929
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,278,129,235	81,681,295	1,196,447,940	1,209,316,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,278,129,235	81,681,295	1,196,447,940	1,209,316,564
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	21,959,218	15,386,301	6,572,917	6,168,929
2502.			0	0
2503.			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	21,959,218	15,386,301	6,572,917	6,168,929

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ 179,269 reinsurance ceded)	127,717,340		127,717,340	125,895,782
2. Accrued medical incentive pool and bonus amounts	38,870,187		38,870,187	35,926,958
3. Unpaid claims adjustment expenses	1,745,442		1,745,442	1,760,403
4. Aggregate health policy reserves, including the liability of \$ 22,363,864 for medical loss ratio rebate per the Public Health Service Act	37,329,754		37,329,754	32,464,434
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserve			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	53,911,999		53,911,999	52,159,170
9. General expenses due or accrued	47,684,899		47,684,899	88,660,060
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))			0	0
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable	1,928,122		1,928,122	2,064,925
12. Amounts withheld or retained for the account of others	17,554		17,554	90,236
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	12,987,407		12,987,407	58,687
16. Derivatives			0	0
17. Payable for securities	1,999,340		1,999,340	1,500,000
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified (\$ companies)			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	108,442,336		108,442,336	124,550,627
23. Aggregate write-ins for other liabilities (including \$ current)	8,828,270	0	8,828,270	17,309,247
24. Total liabilities (Lines 1 to 23)	441,462,650	0	441,462,650	482,440,529
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX		
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31. Unassigned funds (surplus)	XXX	XXX	754,985,290	726,876,035
32. Less treasury stock, at cost:				
32.1 shares common (value included in Line 26 \$)	XXX	XXX		
32.2 shares preferred (value included in Line 27 \$)	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	754,985,290	726,876,035
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,196,447,940	1,209,316,564
DETAILS OF WRITE-INS				
2301. Accrued Long Term Expenses	8,319,243		8,319,243	16,823,040
2302. Deferred Rent	419,334		419,334	396,514
2303. Security Deposits	89,693		89,693	89,693
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	8,828,270	0	8,828,270	17,309,247
2501.	XXX	XXX		0
2502.	XXX	XXX		0
2503.	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.	XXX	XXX		0
3002.	XXX	XXX		0
3003.	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member Months	XXX	738,756	738,250	2,979,079
2. Net premium income (including \$ non-health premium income)	XXX	451,161,641	442,340,822	1,738,913,211
3. Change in unearned premium reserves and reserve for rate credits	XXX	(4,219,765)	(4,606,886)	(7,535,026)
4. Fee-for-service (net of \$ medical expenses)	XXX			
5. Risk revenue	XXX			
6. Aggregate write-ins for other health care related revenues	XXX	0	0	0
7. Aggregate write-ins for other non-health revenues	XXX	0	0	0
8. Total revenues (Lines 2 to 7)	XXX	446,941,876	437,733,936	1,731,378,185
Hospital and Medical:				
9. Hospital/medical benefits		284,902,754	277,837,837	1,074,387,873
10. Other professional services		11,036,906	13,203,467	53,897,997
11. Outside referrals		9,428,027	10,306,686	37,424,218
12. Emergency room and out-of-area		4,845,341	5,016,413	17,315,162
13. Prescription drugs		57,071,417	56,736,452	227,037,970
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		8,789,081	11,375,970	40,670,696
16. Subtotal (Lines 9 to 15)	0	376,073,526	374,476,825	1,450,733,916
Less:				
17. Net reinsurance recoveries		1,332,231	2,670,405	22,511,114
18. Total hospital and medical (Lines 16 minus 17)	0	374,741,295	371,806,420	1,428,222,802
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 9,945,540 cost containment expenses		16,735,606	14,567,001	63,562,461
21. General administrative expenses		48,869,212	66,419,055	210,114,940
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)				2,730,327
23. Total underwriting deductions (Lines 18 through 22)	0	440,346,113	452,792,476	1,704,630,530
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	6,595,763	(15,058,540)	26,747,655
25. Net investment income earned		3,608,806	3,486,409	14,895,376
26. Net realized capital gains (losses) less capital gains tax of \$		1,267,514	557,521	6,038,242
27. Net investment gains (losses) (Lines 25 plus 26)	0	4,876,320	4,043,930	20,933,618
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)]				
29. Aggregate write-ins for other income or expenses	0	(390,145)	(10,025,234)	(43,243,157)
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	11,081,938	(21,039,844)	4,438,116
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	11,081,938	(21,039,844)	4,438,116
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)		(390,145)	(10,025,234)	(14,280,858)
2902. Transaction costs				(28,962,299)
2903.			0	
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	(390,145)	(10,025,234)	(43,243,157)

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
CAPITAL AND SURPLUS ACCOUNT			
33. Capital and surplus prior reporting year.....	726,876,035	638,006,918	638,006,918
34. Net income or (loss) from Line 32.....	11,081,938	(21,039,844)	4,438,116
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.....	17,568,730	(44,701,032)	73,529,306
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	(541,413)	(1,066,272)	9,942,962
40. Change in unauthorized and certified reinsurance.....	0	0	0
41. Change in treasury stock.....	0	0	0
42. Change in surplus notes.....	0	0	0
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			0
44.2 Transferred from surplus (Stock Dividend).....	0	0	0
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....	0	0	0
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....	0	0	958,733
48. Net change in capital & surplus (Lines 34 to 47).....	28,109,255	(66,807,148)	88,869,117
49. Capital and surplus end of reporting period (Line 33 plus 48)	754,985,290	571,199,770	726,876,035
DETAILS OF WRITE-INS			
4701. Change in net prior service costs and recognized loss for postretirement medical plan.....		0	958,733
4702.			0
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	958,733

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

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	444,893,900	427,296,785	1,767,888,865
2. Net investment income	4,469,158	4,440,130	16,531,548
3. Miscellaneous income	6,145,494	1,647,275	4,474,539
4. Total (Lines 1 to 3)	455,508,552	433,384,190	1,788,894,952
5. Benefit and loss related payments	369,511,620	360,757,093	1,430,777,924
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	109,300,250	112,419,455	260,729,627
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)	478,811,870	473,176,548	1,691,507,551
11. Net cash from operations (Line 4 minus Line 10)	(23,303,318)	(39,792,358)	97,387,401
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	24,486,196	19,270,337	68,797,004
12.2 Stocks	1,071,908	427,844	36,448,793
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	1,326,002	989,298	14,408,291
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	72
12.7 Miscellaneous proceeds	499,340	779,761	1,500,000
12.8 Total investment proceeds (Lines 12.1 to 12.7)	27,383,446	21,467,240	121,154,161
13. Cost of investments acquired (long-term only):			
13.1 Bonds	25,836,723	19,479,399	44,848,920
13.2 Stocks	1,841,186	1,032,867	14,546,039
13.3 Mortgage loans	0	0	0
13.4 Real estate	42,497	10,502	228,234
13.5 Other invested assets	39,371,024	645,545	18,403,800
13.6 Miscellaneous applications	29,977	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	67,121,407	21,168,313	78,026,992
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(39,737,961)	298,927	43,127,168
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)	(9,465,997)	30,836,031	(2,949,981)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(9,465,997)	30,836,031	(2,949,981)
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)	(72,507,276)	(8,657,400)	137,564,589
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	138,967,304	1,402,715	1,402,715
19.2 End of period (Line 18 plus Line 19.1)	66,460,027	(7,254,685)	138,967,304

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

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at end of:										
1. Prior Year	241,953	26,490	205,972	0	0	0	0	9,491	0	0
2. First Quarter	245,950	33,295	203,180					9,475		
3. Second Quarter	0									
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	738,756	99,571	610,865					28,320		
Total Member Ambulatory Encounters for Period:										
7. Physician	266,856	34,512	210,728					21,616		
8. Non-Physician	306,880	41,658	255,391					9,831		
9. Total	573,736	76,170	466,119	0	0	0	0	31,447	0	0
10. Hospital Patient Days Incurred	15,439	2,068	10,915					2,456		
11. Number of Inpatient Admissions	3,570	467	2,686					417		
12. Health Premiums Written (a)	454,357,147	63,704,395	365,035,514					25,617,238		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	450,137,382	61,204,395	363,315,749					25,617,238		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services.....	371,075,074	47,284,757	300,761,770					23,028,547		
18. Amount Incurred for Provision of Health Care Services	376,073,526	47,616,149	302,869,639					25,587,738		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$25,617,238

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical)	52,314,838	288,507,599	27,063,576	86,778,699	79,378,414	112,882,819
2. Medicare Supplement					0	0
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan					0	0
6. Title XVIII - Medicare	8,562,098	14,466,449	1,471,560	12,403,505	10,033,658	13,012,963
7. Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	60,876,936	302,974,048	28,535,136	99,182,204	89,412,072	125,895,782
10. Healthcare receivables (a)	5,284,703	20,100,909			5,284,703	25,563,915
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	5,547,298	399,924	27,048,009	11,822,178	32,595,307	35,926,958
13. Totals (Lines 9-10+11+12)	61,139,531	283,273,063	55,583,145	111,004,382	116,722,676	136,258,825

(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.

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. The statutory financial statements presented as of and for the three months ended March 30, 2021 reflect the merger of Harvard Pilgrim and Harvard Pilgrim Health Care of Connecticut, Inc. The statutory financial statements presented herein as of and for the three months ended March 31, 2020 have been restated to reflect the merger of Harvard Pilgrim and Harvard Pilgrim Health Care of Connecticut, Inc.

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 #	March 31, 2021	December 31, 2020
NET INCOME (LOSS)					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ 11,081,938	\$ 4,438,116
(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	\$ 11,081,938	\$ 4,438,116
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 754,985,290	\$ 726,876,035
(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	\$ 754,985,290	\$ 726,876,035

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

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

C. Accounting Policies

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

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, 2020.

3. Business Combinations and Goodwill

On August 14, 2019, Harvard Pilgrim and Health Plan Holdings, Inc. ("HPHI", formerly known as Tufts Health Plan, Inc., and the corporate parent of Tufts Associated Health Maintenance

Organization, Inc. and Tufts Health Public Plans, Inc.) announced their intent to combine their respective nonprofit organizations. After the parties obtained required federal and state regulatory approvals, the combination became effective on January 1, 2021. As a result of the combination, effective as of January 1, 2021, HPHI became the direct corporate parent of Harvard Pilgrim and ultimate corporate parent for Harvard Pilgrim's affiliates.

4. Discontinued Operations

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

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 three months ended March 31, 2021.
- (3) The Company did not hold any securities with a recognized other-than-temporary impairment on March 31, 2021.
- (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 March 31, 2021 are as follows:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (301,733)
2. 12 Months or Longer	\$ (10,919)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 19,925,690
2. 12 Months or Longer	\$ 312,059

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, 2020.

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

L. Restricted Assets

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

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, 2020.

R. Reporting Entity’s Share of Cash Pool by Asset Type – None

6. Joint Ventures, Partnerships and Limited Liability Companies

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

7. Investment Income

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

8. Derivative Instruments

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

9. Income Taxes

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

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

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

11. Debt

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

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 March 31, 2021, 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.....	262,200
(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

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

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

	1	2	Eligible for Redemption			
			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:

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged.....	\$..... 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

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt.....	\$..... 0	.....XXX.....
(b) Funding Agreements.....	..... 0	..... 0
(c) Other.....	..... 0	.....XXX.....
(d) Aggregate Total (a+b+c).....	\$..... 0	\$..... 0
2. Prior Year-end		
(a) Debt.....	\$..... 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 March 31, 2021 and December 31, 2020:

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	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	2021	2020	2021	2020	2021	2020
a. Service cost			\$ -	\$ -		
b. Interest cost			18,277	146,999		
c. Expected return on plan assets						
d. Amortization of unrecognized transition obligation or transition asset						
e. Amounts of recognized gains and losses			(8,116)	-		
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			\$ 10,161	\$ 146,999		

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, 2020.

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, 2020.

14. Liabilities, Contingencies and Assessments**A. Contingent Commitments**

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

B. Assessments

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

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**

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, quarantines, cancellations, disruptions to supply chains and customer activity, as well as general concern and uncertainty. The impact of COVID-19 may continue to last for an extended period of time, has resulted in substantial market volatility and 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.

15. Leases

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

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, 2020.

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, 2020.

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, 2020.

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 March 31, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Indust. & Misc.	\$ -	\$853,053	\$ -	\$ -	\$ 853,053
Total Bonds	-	853,053	-	-	853,053
Common Stock					
Industrial & Misc.	262,200	-	-	-	262,200
Mutual Funds	202,534,369	-	-	-	202,534,369
Total Common Stocks	202,796,569	-	-	-	202,796,569
Total assets at fair value	<u>\$202,796,569</u>	<u>\$853,053</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 203,649,622</u>

(2) Fair value measurements in Level 3 of the fair value hierarchy as of March 31, 2021 – 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 March 31, 2021. FHLB Class B stock is valued based on the par value of the stock.

(5) As of March 31, 2021, 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 March 31, 2021:**

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 336,145,983	\$ 321,490,168	\$ -	\$ 336,145,983	\$ -	\$ -	\$ -
Common stock	202,796,569	202,796,569	202,796,569	-	-	-	-
Cash equivalents	80,692,877	80,692,877	80,692,877	-	-	-	-
Total	\$ 619,635,429	\$ 604,979,614	\$ 283,489,446	\$ 336,145,983	\$ -	\$ -	\$ -

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

B. Troubled Debt Restructuring – None

C. Other Disclosures

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

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, 2020.

G. Retained Assets – None

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

22. Events Subsequent

Harvard Pilgrim has evaluated events and transactions subsequent to March 31, 2021, through May 17, 2021, the date the financial statements are available for issuance and has determined there were no material events or transactions which require adjustment to, or disclosure in, the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

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

B. Uncollectible Reinsurance

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

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, 2020.

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

	1	2	3	4	5
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	\$11,425,009	\$ 7,353,330	\$ -	\$ -	\$18,778,339
(2) Medical loss ratio rebates paid	5,202,161	7,812,314	-	-	13,014,475
(3) Medical loss ratio rebates unpaid	11,685,972	6,177,892	-	-	17,863,864
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	\$ 2,500,000	\$ 2,000,000	\$ -	\$ -	\$ 4,500,000
(8) Medical loss ratio rebates paid	-	-	-	-	-
(9) Medical loss ratio rebates unpaid	14,185,972	8,177,892	-	-	22,363,864
(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	\$22,363,864

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:

a. Permanent ACA Risk Adjustment Program:	AMOUNT
Assets:	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)..	\$ 20,846,084
Liabilities:	
2. Risk adjustment user fees payable for ACA Risk Adjustment.....	122,396
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool payments).....	4,395,280
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.....	(6,547,424)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	26,962
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 ((received)/paid).....	-
4. Effect of ACA Risk Corridors on change in reserves for rate credits.....	-

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

(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		Ref	Unsettled Balances as of the Reporting Date	
	1	2	3	4	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		9	10
					Receivable	(Payable)	Receivable	(Payable)			
a. Permanent ACA Risk Adjustment Program:											
1. Premium adjustments receivable (including high risk pool payments)	\$ 13,462,912	\$ -	\$ 26,998	\$ -	\$ 13,435,914	\$ -	\$ 26,998	\$ -	A	\$ 13,462,912	\$ -
2. Premium adjustments (payable) (including high risk pool payments)	-	(3,532,534)	-	-	-	(3,532,534)	-	-	B	-	(3,532,534)
3. Subtotal ACA Permanent Risk Adjustment Program	13,462,912	(3,532,534)	26,998	-	13,435,914	(3,532,534)	26,998	-		13,462,912	(3,532,534)
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	\$ 13,462,912	\$ (3,532,534)	\$ 26,998	\$ -	\$ 13,435,914	\$ (3,532,534)	\$ 26,998	\$ -		\$ 13,462,912	\$ (3,532,534)

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:

Risk Corridors Program 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		Ref	Unsettled Balances as of the Reporting Date	
	1	2	3	4	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		9	10
					Receivable	(Payable)	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	\$ -	\$ -	\$ -

25. Change in Incurred Claims and Claim Adjustment Expenses

Reserves, net of healthcare receivables, as of December 31, 2020 were \$136.3 million. As of March 31, 2021, \$66.4 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivables, are \$50.3 million. Therefore, there has been a \$19.6 million favorable prior-year development since December 31, 2020. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

26. Intercompany Pooling Arrangements

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

27. Structured Settlements

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

28. Health Care Receivables

A. Pharmaceutical rebate receivables

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

B. Risk sharing receivables

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

29. Participating Policies

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

30. Premium Deficiency Reserves

(1) Liability carried for premium deficiency reserves	\$9,740,571
(2) Date of the most recent evaluation of this liability	December 31, 2020
(3) Was anticipated investment income utilized in this calculation?	Yes No <input checked="" type="checkbox"/>

31. Anticipated Salvage and Subrogation

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

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: 01/01/2021
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Effective January 1, 2021, Health Plan Holdings, Inc. (HPHI) (f/k/a Tufts Health Plan, Inc.) and Harvard Pilgrim Health Care, Inc. combined their non profit organizations. HPHI became the corporate parent of Harvard Pilgrim Health Care, Inc. and subsidiaries.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [X] No [] N/A []
If yes, attach an explanation.
Three new management services agreements were entered on March 29, 2021, replacing pre-existing management services agreements, so that services could be provided by three servicing entities to other entities in the Health Plan Holdings, Inc. corporate family. These agreements are as follows:
- Tufts Associated Health Maintenance Organization, Inc. Management Services Agreement
- Tufts Associated Health Plans, Inc. Management Services Agreement
- Harvard Pilgrim Health Care, Inc. Management Services Agreement
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/14/2018
- 6.4 By what department or departments?
Massachusetts Division of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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 | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 256,510,936 | \$ 260,346,739 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 256,510,936 | \$ 260,346,739 |
| 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

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
DWS INVESTMENT MANAGEMENT AMERICAS, INC.	U
FIDELITY MANAGEMENT & RESEARCH COMPANY	U
THE VANGUARD GROUP, INC.	U
PRINCIPAL REAL ESTATE INVESTORS LLC	U
MORGAN STANLEY REAL ESTATE ADVISOR, INC.	U
AUDAX GROUP	U
HLM MANAGEMENT CO., LLC	U
BARINGS LLC	U
LEERINK PARTNERS LLC	U
PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT GP LLC	U
JPM INFRASTRUCTURE INVESTMENT FUND	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No []

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [] No [X]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 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.	CZ83K4EEEE8QVCT3B128	Securities and Exchange Commission	DS
108281	FIDELITY MANAGEMENT & RESEARCH COMPANY	Z26LT2N3N013KK7Y9Z32	Securities and Exchange Commission	DS
105958	THE VANGUARD GROUP, INC.	22FEKWGAFY38KJJVTQ65	Securities and Exchange Commission	DS
109008	PRINCIPAL REAL ESTATE INVESTORS LLC	549300BAB10ZPCNHMB89	Securities and Exchange Commission	DS
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	Securities and Exchange Commission	DS
159458	AUDAX GROUP	none	Securities and Exchange Commission	DS
162337	HLM MANAGEMENT CO., LLC	none	Securities and Exchange Commission	DS
127488	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	549300N35MH5UNDKUZ51	Securities and Exchange Commission	DS
39011	LEERINK PARTNERS LLC	549300AAH7U76CEUB194	Securities and Exchange Commission	DS
105926	PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT GP LLC	5493007FM4Z08UJHBK70	Securities and Exchange Commission	DS
107038	JPM INFRASTRUCTURE INVESTMENT FUND	549300W78QHV4XMM6K69	Securities and Exchange Commission	DS

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
- 1.1 A&H loss percent86.1 %
 - 1.2 A&H cost containment percent2.2 %
 - 1.3 A&H expense percent excluding cost containment expenses12.5 %
- 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

States, etc.	1 Active Status (a)	Direct Business Only									
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/Casualty Premiums	9 Total Columns 2 Through 8	10 Deposit-Type Contracts	
1. Alabama AL	N									0	
2. Alaska AK	N									0	
3. Arizona AZ	N									0	
4. Arkansas AR	N									0	
5. California CA	N									0	
6. Colorado CO	N									0	
7. Connecticut CT	L	11,436,524								11,436,524	
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	108,800,442	3,411,198							112,211,640	
21. Maryland MD	N									0	
22. Massachusetts MA	L	308,502,943	22,206,040							330,708,983	
23. Michigan MI	N									0	
24. Minnesota MN	N									0	
25. Mississippi MS	N									0	
26. Missouri MO	N									0	
27. Montana MT	N									0	
28. Nebraska NE	N									0	
29. Nevada NV	N									0	
30. New Hampshire NH	N									0	
31. New Jersey NJ	N									0	
32. New Mexico NM	N									0	
33. New York NY	N									0	
34. North Carolina NC	N									0	
35. North Dakota ND	N									0	
36. Ohio OH	N									0	
37. Oklahoma OK	N									0	
38. Oregon OR	N									0	
39. Pennsylvania PA	N									0	
40. Rhode Island RI	N									0	
41. South Carolina SC	N									0	
42. South Dakota SD	N									0	
43. Tennessee TN	N									0	
44. Texas TX	N									0	
45. Utah UT	N									0	
46. Vermont VT	N									0	
47. Virginia VA	N									0	
48. Washington WA	N									0	
49. West Virginia WV	N									0	
50. Wisconsin WI	N									0	
51. Wyoming WY	N									0	
52. American Samoa AS	N									0	
53. Guam GU	N									0	
54. Puerto Rico PR	N									0	
55. U.S. Virgin Islands VI	N									0	
56. Northern Mariana Islands MP	N									0	
57. Canada CAN	N									0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	428,739,909	25,617,238	0	0	0	0	0	0	454,357,147	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX									0	
61. Totals (Direct Business)	XXX	428,739,909	25,617,238	0	0	0	0	0	0	454,357,147	0
DETAILS OF WRITE-INS											
58001.	XXX										
58002.	XXX										
58003.	XXX										
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0	0

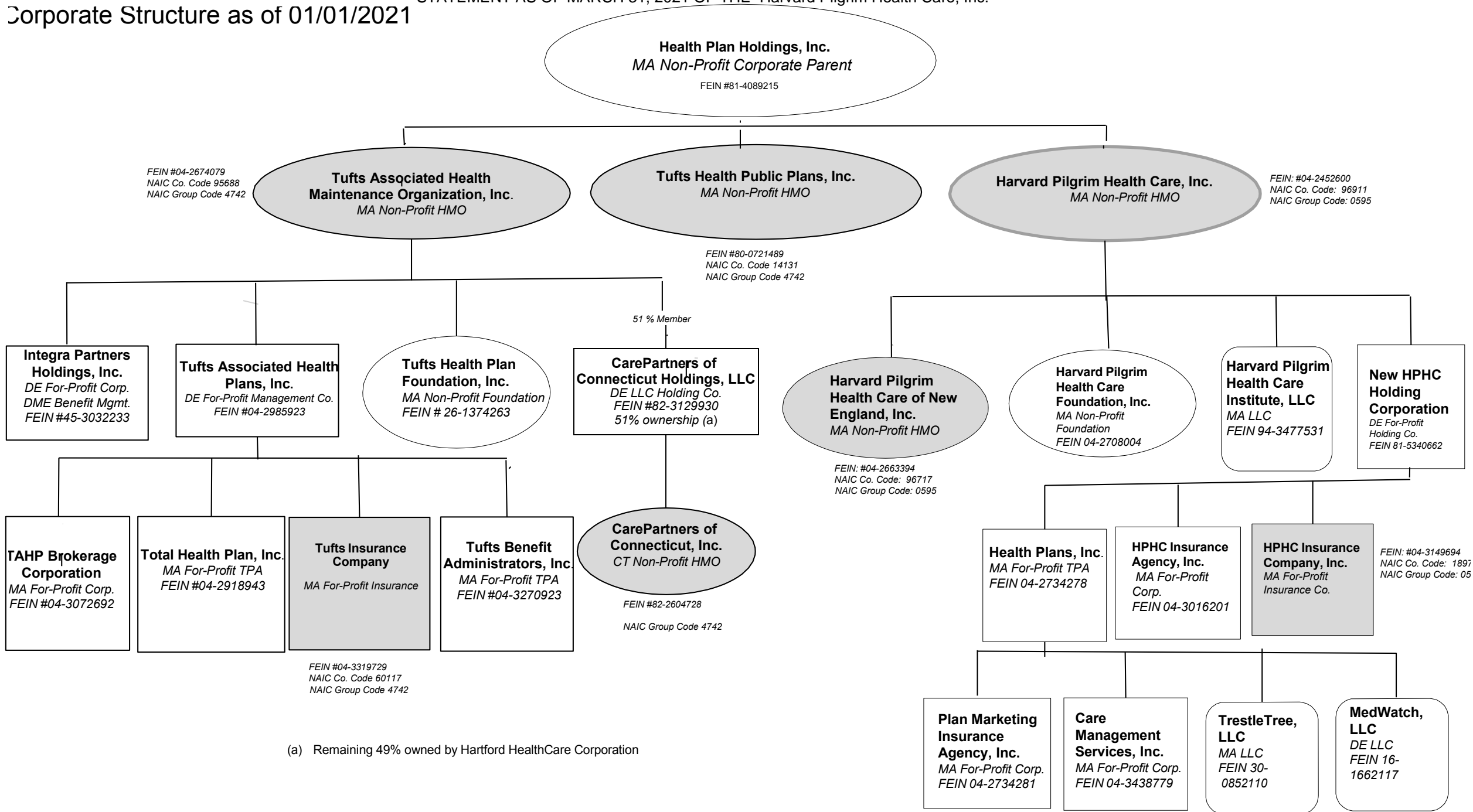
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 3 R - Registered - Non-domiciled RRGs..... 0
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0
 N - None of the above - Not allowed to write business in the state..... 54

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

Corporate Structure as of 01/01/2021

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.



(a) Remaining 49% owned by Hartford HealthCare Corporation

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		.0000	04-2985923				Tufts Associated Health Plans, Inc.	DE	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.0595	Harvard Pilgrim Health Care Group	.96911	04-2452600				Harvard Pilgrim Health Care, Inc.	MA	RE	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.4742	Tufts Grp	.14131	80-0721489				Tufts Health Public Plans, Inc.	MA	IA	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	Ownership, Board, Management	0.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-3072692				TAHP Brokerage Corporation	MA	NIA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-2918943				Total Health Plan, Inc.	MA	NIA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.4742	Tufts Grp	.60117	04-3319729				Tufts Insurance Company	MA	IA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-3270923				Tufts Benefit Administrators, Inc.	MA	NIA	Tufts Associated Health Plans, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	26-1374263				Tufts Health Plan Foundation, Inc.	MA	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board, Management	0.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	45-3032233				Integra Partners Holdings, Inc.	DE	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	82-3129930				CarePartners of Connecticut Holdings, LLC	DE	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board, Management	51.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.4742	Tufts Grp	.16307	82-2604728				CarePartners of Connecticut, Inc.	CT	IA	CarePartners of Connecticut Holdings, LLC	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	81-4089215				Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	MA	UDP			0.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.4742	Tufts Grp	.95688	04-2674079				Tufts Associated Health Maintenance Organization, Inc.	MA	IA	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	Ownership, Board, Management	0.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.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	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-2708004				HPHC Foundation, Inc.	MA	NIA	Harvard Pilgrim Health Care, Inc.	Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-2734278				Health Plans, Inc.	MA	DS	New HPHC Holding Corporation	Ownership, Board	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-3016201				HPHC Insurance Agency, Inc.	MA	DS	New HPHC Holding Corporation	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.0595	Harvard Pilgrim Health Care Group	.18975	04-3149694				HPHC Insurance Company, Inc.	MA	IA	New HPHC Holding Corporation	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	94-3477531				HPHC Institute, LLC	MA	DS	Harvard Pilgrim Health Care, Inc.	Ownership, Board	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-2734281				Plan Marketing Insurance Agency, Inc.	MA	DS	Health Plans, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	04-3438779				Care Management Services, Inc.	MA	DS	Health Plans, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	30-0852110				TrestleTree, LLC	MA	DS	Health Plans, Inc.	Ownership, Board	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	16-1662117				MedWatch, LLC	DE	DS	Health Plans, Inc.	Ownership, Board	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
		.00000	81-5340662				New HPHC Holding Corporation	DE	NIA	Harvard Pilgrim Health Care, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	Y	1

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

Asterisk	Explanation
1	See Notes to Financial Statements

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

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

Additional Write-ins for Assets Line 25

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	21,253,886	22,307,398
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	42,497	228,234
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	321,870	1,281,746
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	20,974,513	21,253,886
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	20,974,513	21,253,886

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	143,229,469	128,758,131
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		15,000,000
2.2 Additional investment made after acquisition	39,371,024	3,403,800
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	4,058,392	9,312,679
6. Total gain (loss) on disposals	164,808	1,163,150
7. Deduct amounts received on disposals	1,326,002	14,408,291
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	185,497,691	143,229,469
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	185,497,691	143,229,469

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	768,193,685	746,386,814
2. Cost of bonds and stocks acquired	27,677,909	59,394,959
3. Accrual of discount	(13,896)	107,166
4. Unrealized valuation increase (decrease)	13,510,237	64,216,627
5. Total gain (loss) on disposals	1,102,706	4,875,019
6. Deduct consideration for bonds and stocks disposed of	25,786,111	105,334,146
7. Deduct amortization of premium	279,061	1,541,103
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	228,007	88,349
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	784,633,476	768,193,685
12. Deduct total nonadmitted amounts	2,437,266	2,084,507
13. Statement value at end of current period (Line 11 minus Line 12)	782,196,210	766,109,178

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	267,398,596	20,740,179	17,060,885	(1,851,556)	269,226,334	0	0	267,398,596
2. NAIC 2 (a)	52,150,281	5,096,544	7,394,513	1,558,469	51,410,781	0	0	52,150,281
3. NAIC 3 (a)	863,891	0	0	(10,838)	853,053	0	0	863,891
4. NAIC 4 (a)	0				0			
5. NAIC 5 (a)	0				0			
6. NAIC 6 (a)	0				0			
7. Total Bonds	320,412,768	25,836,723	24,455,398	(303,925)	321,490,168	0	0	320,412,768
PREFERRED STOCK								
8. NAIC 1	0				0			
9. NAIC 2	0				0			
10. NAIC 3	0				0			
11. NAIC 4	0				0			
12. NAIC 5	0				0			
13. NAIC 6	0				0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	320,412,768	25,836,723	24,455,398	(303,925)	321,490,168	0	0	320,412,768

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

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

Schedule DA - Part 1 - Short-Term Investments

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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	78,753,651	21,717,083
2. Cost of cash equivalents acquired	54,496,136	556,562,292
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		72
6. Deduct consideration received on disposals	52,556,910	499,525,796
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,692,877	78,753,651
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	80,692,877	78,753,651

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Building improvements	Quincy	MA	03/01/2021	Red Thread LLC				42,497
0199999. Acquired by Purchase					0	0	0	42,497
0399999 - Totals					0	0	0	42,497

SCHEDULE A - PART 3

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

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

E01

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

N O N E

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

N O N E

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	AUDAX MEZZANINE FUND IV-A/B LP		09/30/2016	2	0	687,318	0	0	2.970
000000-00-0	PineBridge Global Credit Fund	New York	US	PineBridge Global Credit Fund		05/01/2018	2	0	17,000,000	0	0	8.180
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated												
000000-00-0	Leerink Transformation Fund I, L.P.	Boston	MA	Leerink Transformation Fund I, L.P.		01/27/2017	1	0	183,706	0	0	1.597
000000-00-0	JPM Infrastructure Investments Fund	New York	US	JPM Infrastructure Investments Fund		10/01/2020	1	0	21,000,000	0	0	1.810
2599999. Joint Venture Interests - Other - Unaffiliated												
000000-00-0	MyHealthMath Series B Preferred	Portland	ME	MyHealthMath, Inc.		01/04/2021		500,000	0	0	0	4.100
4699999. Any Other Class of Assets - Unaffiliated												
								500,000	0	0	0	XXX
4899999. Total - Unaffiliated								500,000	38,871,024	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								500,000	38,871,024	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Change in Book/Adjusted Carrying Value							15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
000000-00-0	TOWER SQUARE PARTNERS IV-A, L.P.	Springfield	MA	Various	05/08/2014	02/17/2021	256,498	0	0	0	0	0	0	256,498	336,698	0	80,201	80,201	256,498		
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Various	09/30/2016	01/14/2021	477,746	0	0	0	0	0	0	477,746	562,353	0	84,607	84,607	477,746		
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																					
000000-00-0	PRINCIPAL GLOBAL INVESTORS, LLC	Des Moines	IA	Return of Capital	05/07/2014	03/31/2021	4,093	0	0	0	0	0	0	4,093	4,093	0	0	0	4,093		
000000-00-0	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	New York	NY	Return of Capital	06/29/2016	03/31/2021	370,172	0	0	0	0	0	0	370,172	370,172	0	0	0	370,172		
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated																					
000000-00-0	JPM Infrastructure Investments Fund	New York	US	Return of Capital	10/01/2020	03/31/2021	374,265	0	0	0	0	0	0	374,265	374,265	0	0	0	374,265		
000000-00-0	JPM Infrastructure Investments Fund	New York	US	Return of Capital	10/01/2020	03/31/2021	52,685	0	0	0	0	0	0	52,685	52,685	0	0	0	52,685		
2599999. Joint Venture Interests - Other - Unaffiliated																					
							52,685	0	0	0	0	0	0	52,685	52,685	0	0	0	52,685		
4899999. Total - Unaffiliated								1,161,194	0	0	0	0	0	0	1,161,194	1,326,002	0	164,808	164,808	1,161,194	
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								1,161,194	0	0	0	0	0	0	1,161,194	1,326,002	0	164,808	164,808	1,161,194	

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
052451-AW-1	AUSTIN TEX RENT CAR SPL FAC REV		.02/10/2021	WELLS FARGO SECURITIES LLC		270,000	270,000	.0	1.F FE
052451-AX-9	AUSTIN TEX RENT CAR SPL FAC REV		.02/10/2021	WELLS FARGO SECURITIES LLC		215,000	215,000	.0	1.F FE
3138WF-2Y-1	FN AS6190 - RMBS		.03/25/2021	CITIGROUP GLOBAL MARKETS INC.		1,159,447	1,076,365	2,616	1.A
3138WF-Y5-9	FN AS6131 - RMBS		.03/25/2021	CITIGROUP GLOBAL MARKETS INC.		1,982,988	5,000,000	4,477	1.A
3140FO-JG-0	FN BC4762 - RMBS		.01/15/2021	BNY/BARCLAYS CAP SECURITIES LTD SBL/PB		1,315,266	1,186,762	2,077	1.A
3140FX-L7-5	FN BF0349 - RMBS		.02/19/2021	PERSHING/DONALDSON LUFKIN		105,948	97,160	219	1.A
3140X8-ZZ-9	FN FMS291 - RMBS		.01/13/2021	BNY/BARCLAYS CAP SECURITIES LTD SBL/PB		3,183,271	2,930,514	3,175	1.A
3140X8-DY-0	FN FM4618 - RMBS		.03/25/2021	CITIGROUP GLOBAL MARKETS INC.		3,332,751	3,724,747	7,487	1.A
646140-DP-5	NEW JERSEY ST TPK AUTH TPK REV		.01/22/2021	CitiGroup		405,000	405,000	.0	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						11,969,671	14,905,549	20,051	XXX
001055-BK-7	AFLAC INC		.03/03/2021	GOLDMAN		1,019,011	1,020,000	.0	1.G FE
00206R-ML-3	AT&T INC		.03/19/2021	CITIGROUP GLOBAL MARKETS INC.		998,330	1,000,000	.0	2.B FE
06407E-AC-9	BANK OF NEW ZEALAND	C.	.02/24/2021	JP MORGAN SECURITIES INC.		1,490,985	1,500,000	.0	1.E FE
11135F-BE-0	BROADCOM INC		.01/04/2021	PERSHING/DONALDSON LUFKIN		508,689	510,000	.0	2.C FE
141781-BN-3	CARGILL INC		.01/28/2021	HSBC Securities (USA), Inc.		884,963	888,000	.0	1.F FE
225401-AT-5	CREDIT SUISSE GROUP AG	C.	.01/26/2021	CREDIT SUISSE SECURITIES (USA)		483,000	483,000	.0	2.A FE
25746U-DJ-5	DOMINION ENERGY INC		.03/24/2021	SunTrust Robinson-Humphrey		1,499,340	1,500,000	.0	2.B FE
361448-BG-7	GATX CORP		.02/01/2021	MLPFS INC FIXED INCOME		992,480	1,000,000	.0	2.B FE
404280-BJ-7	HSBC HOLDINGS PLC	C.	.03/09/2021	GOLDMAN		251,074	250,000	3,987	1.F FE
456837-AV-5	ING GROEP NV	C.	.03/24/2021	GOLDMAN		500,000	500,000	.0	1.G FE
46647P-AE-6	JPMORGAN CHASE & CO		.03/09/2021	GOLDMAN		250,304	250,000	2,583	1.F FE
46647P-BY-1	JPMORGAN CHASE & CO		.02/09/2021	JP MORGAN SECURITIES INC.		557,000	557,000	.0	1.F FE
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC	C.	.02/16/2021	MIZUHO SECURITIES USA INC.		860,000	860,000	.0	1.G FE
68389X-CC-7	ORACLE CORP		.03/22/2021	MLPFS INC FIXED INCOME		614,705	615,000	.0	2.A FE
69371R-R2-4	PACCAR FINANCIAL CORP		.01/28/2021	MLPFS INC FIXED INCOME		608,294	609,000	.0	1.E FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C.	.03/02/2021	JP MORGAN SECURITIES INC.		1,098,878	1,100,000	.0	1.E FE
853254-BY-5	STANDARD CHARTERED PLC	C.	.01/07/2021	CITIGROUP		590,000	590,000	.0	1.F FE
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP INC	C.	.01/04/2021	PERSHING/DONALDSON LUFKIN		660,000	660,000	.0	1.G FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,867,052	13,892,000	6,570	XXX
8399997. Total - Bonds - Part 3						25,836,723	28,797,549	26,621	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						25,836,723	28,797,549	26,621	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		.03/19/2021	Unknown	19,755,534	313,915	.0	.0	
922040-10-0	VANGUARD INSTL INDX INST		.03/24/2021	Unknown	4,260,715	1,446,981	.0	.0	
922908-87-6	VANGUARD S-C ID INST		.03/24/2021	Unknown	811,741	80,289	.0	.0	
9499999. Subtotal - Common Stocks - Mutual Funds						1,841,186	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,841,186	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,841,186	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,841,186	XXX	0	XXX
9999999. Totals						27,677,909	XXX	26,621	XXX

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STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36225A-VP-2	GN 780622 - RMBS		03/01/2021	Paydown		261	261	271	265	0	(4)	0	(4)	0	261	0	0	0	4	08/15/2027	1.A
36225B-C5-5	GN 780992 - RMBS		03/01/2021	Paydown		664	664	689	672	0	(8)	0	(8)	0	664	0	0	0	11	12/15/2028	1.A
36225B-TZ-1	GN 781468 - RMBS		03/01/2021	Paydown		304	304	318	313	0	(9)	0	(9)	0	304	0	0	0	3	07/15/2032	1.A
36290R-X2-4	GN 615497 - RMBS		03/01/2021	Paydown		1,684	1,684	1,635	1,655	0	29	0	29	0	1,684	0	0	0	8	08/15/2033	1.A
36290S-6G-1	G2 616571 - RMBS		03/01/2021	Paydown		1,253	1,253	1,315	1,299	0	(46)	0	(46)	0	1,253	0	0	0	14	08/20/2034	1.A
36291L-RS-6	GN 631497 - RMBS		03/01/2021	Paydown		2,208	2,208	2,208	2,206	0	2	0	2	0	2,208	0	0	0	25	06/15/2034	1.A
36295W-D4-6	GN 682423 - RMBS		03/01/2021	Paydown		15,294	15,294	15,478	15,433	0	(140)	0	(140)	0	15,294	0	0	0	188	05/15/2038	1.A
36297B-RT-0	GN 707098 - RMBS		03/01/2021	Paydown		34	34	35	36	0	(1)	0	(1)	0	34	0	0	0	0	01/15/2039	1.A
0599999	Subtotal - Bonds - U.S. Governments					21,701	21,701	21,948	21,878	0	(177)	0	(177)	0	21,701	0	0	0	253	XXX	XXX
31287Y-AZ-7	FH C70924 - RMBS		03/01/2021	Paydown		2,588	2,588	2,674	2,611	0	(24)	0	(24)	0	2,588	0	0	0	33	09/01/2032	1.A
3128K6-40-0	FH A46231 - RMBS		03/01/2021	Paydown		3,748	3,748	3,745	3,745	0	4	0	4	0	3,748	0	0	0	30	07/01/2035	1.A
3128K7-HL-5	FH A46535 - RMBS		03/01/2021	Paydown		1,613	1,613	1,521	1,512	0	101	0	101	0	1,613	0	0	0	7	08/01/2035	1.A
3128LX-CR-9	FH G01880 - RMBS		03/01/2021	Paydown		12,176	12,176	13,026	12,898	0	(722)	0	(722)	0	12,176	0	0	0	109	08/01/2035	1.A
3128LX-FW-5	FH G01981 - RMBS		03/01/2021	Paydown		2,604	2,604	2,462	2,472	0	133	0	133	0	2,604	0	0	0	19	12/01/2035	1.A
3128M6-G9-3	FH G04424 - RMBS		03/01/2021	Paydown		2,215	2,215	2,209	2,215	0	6	0	6	0	2,215	0	0	0	13	06/01/2038	1.A
3128M6-RG-5	FH G04687 - RMBS		03/01/2021	Paydown		1,755	1,755	1,769	1,769	0	(14)	0	(14)	0	1,755	0	0	0	11	09/01/2038	1.A
3128MD-L6-8	FH G14649 - RMBS		03/01/2021	Paydown		17,206	17,206	17,999	17,617	0	(412)	0	(412)	0	17,206	0	0	0	67	01/01/2028	1.A
3128MJ-CT-5	FH G08081 - RMBS		03/01/2021	Paydown		1,442	1,442	1,471	1,466	0	(24)	0	(24)	0	1,442	0	0	0	15	09/01/2035	1.A
312911-GW-4	FHR 1343 LA - CMO/RMBS		03/01/2021	Paydown		2,477	2,477	2,637	2,495	0	(18)	0	(18)	0	2,477	0	0	0	30	08/15/2022	1.A
312927-QZ-2	FH A81372 - RMBS		03/01/2021	Paydown		149	149	149	149	0	0	0	0	0	149	0	0	0	2	08/01/2038	1.A
31292H-ZE-3	FH C01673 - RMBS		03/01/2021	Paydown		550	550	550	550	0	1	0	1	0	550	0	0	0	4	11/01/2033	1.A
31292H-YT-5	FH C01622 - RMBS		03/01/2021	Paydown		2,391	2,391	2,308	2,321	0	70	0	70	0	2,391	0	0	0	19	09/01/2033	1.A
31292J-BG-4	FH C01839 - RMBS		03/01/2021	Paydown		844	844	808	813	0	31	0	31	0	844	0	0	0	7	05/01/2034	1.A
31296J-WJ-1	FH A10649 - RMBS		03/01/2021	Paydown		4,950	4,950	4,923	4,928	0	22	0	22	0	4,950	0	0	0	46	06/01/2033	1.A
31296Q-NM-8	FH A15796 - RMBS		03/01/2021	Paydown		87	87	90	88	0	(1)	0	(1)	0	87	0	0	0	1	11/01/2033	1.A
31296S-M2-9	FH A17577 - RMBS		03/01/2021	Paydown		6,184	6,184	6,315	6,261	0	(77)	0	(77)	0	6,184	0	0	0	57	01/01/2034	1.A
31296W-5K-9	FH A20850 - RMBS		03/01/2021	Paydown		162	162	161	161	0	2	0	2	0	162	0	0	0	1	04/01/2034	1.A
31296X-QL-2	FH A21359 - RMBS		03/01/2021	Paydown		317	317	323	321	0	(4)	0	(4)	0	317	0	0	0	3	04/01/2034	1.A
31297M-H5-0	FH A32052 - RMBS		03/01/2021	Paydown		5,674	5,674	5,725	5,706	0	(31)	0	(31)	0	5,674	0	0	0	32	04/01/2035	1.A
31297T-4H-3	FH A38024 - RMBS		03/01/2021	Paydown		4,320	4,320	4,170	4,174	0	146	0	146	0	4,320	0	0	0	28	10/01/2035	1.A
31297U-VC-1	FH A38711 - RMBS		03/01/2021	Paydown		2,382	2,382	2,327	2,339	0	43	0	43	0	2,382	0	0	0	22	02/01/2035	1.A
31307N-TV-6	FH J32364 - RMBS		03/01/2021	Paydown		70,452	70,452	71,695	71,606	0	(1,154)	0	(1,154)	0	70,452	0	0	0	282	11/01/2028	1.A
3132A3-RK-8	FH ZS3190 - RMBS		03/01/2021	Paydown		59,182	59,182	65,868	65,922	0	(6,740)	0	(6,740)	0	59,182	0	0	0	422	05/01/2041	1.A
3132AA-M7-6	FH ZS9382 - RMBS		03/01/2021	Paydown		52,967	52,967	57,875	57,905	0	(4,938)	0	(4,938)	0	52,967	0	0	0	259	09/01/2043	1.A
3132GF-UJ-4	FH Q02985 - RMBS		03/01/2021	Paydown		92,839	92,839	97,946	97,198	0	(4,358)	0	(4,358)	0	92,839	0	0	0	628	07/01/2041	1.A
3132M7-GG-7	FH Q26799 - RMBS		03/01/2021	Paydown		1,101	1,101	1,126	1,117	0	(16)	0	(16)	0	1,101	0	0	0	6	06/01/2044	1.A
31335A-LZ-9	FH G60344 - RMBS		03/01/2021	Paydown		53,368	53,368	56,620	56,497	0	(3,129)	0	(3,129)	0	53,368	0	0	0	340	12/01/2045	1.A
31335A-WU-8	FH G60659 - RMBS		03/01/2021	Paydown		242,434	242,434	251,412	250,700	0	(8,266)	0	(8,266)	0	242,434	0	0	0	1,368	08/01/2046	1.A
31335A-ZA-9	FH G60737 - RMBS		03/01/2021	Paydown		12,210	12,210	12,900	12,865	0	(655)	0	(655)	0	12,210	0	0	0	88	08/01/2042	1.A
31335B-2K-1	FH G61678 - RMBS		03/01/2021	Paydown		60,615	60,615	63,750	63,642	0	(3,026)	0	(3,026)	0	60,615	0	0	0	423	10/01/2041	1.A
31335B-BE-5	FH G60937 - RMBS		03/01/2021	Paydown		102,493	102,493	107,533	106,437	0	(3,944)	0	(3,944)	0	102,493	0	0	0	676	04/01/2047	1.A
31335H-T6-0	FH C90573 - RMBS		03/01/2021	Paydown		6,007	6,007	6,291	6,043	0	(36)	0	(36)	0	6,007	0	0	0	63	08/01/2022	1.A
31368H-LV-3	FN 190340 - RMBS		03/01/2021	Paydown		8,894	8,894	8,461	8,519	0	375	0	375	0	8,894	0	0	0	76	09/01/2033	1.A
31368H-NB-6	FN 190354 - RMBS		03/01/2021	Paydown		8,026	8,026	7,831	7,855	0	171	0	171	0	8,026	0	0	0	72	12/01/2034	1.A
3136A2-5J-8	FNR 2011-141 JA - CMO/RMBS		03/01/2021	Paydown		26,963	26,963	29,533	27,602	0	(639)	0	(639)	0	26,963	0	0	0	180	11/25/2039	1.A
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		03/01/2021	Paydown		31,322	31,322	34,124	32,651	0	(1,329)	0	(1,329)	0	31,322	0	0	0	234	02/25/2041	1.A
3136A3-ED-9	FNR 2011-143 PA - CMO/RMBS		03/01/2021	Paydown		105,921	105,921	115,557	108,118	0	(2,197)	0	(2,197)	0	105,921	0	0	0	282	02/25/2038	1.A
3136A3-QK-0	FNR 2011-135 PK - CMO/RMBS		03/01/2021	Paydown		16,144	16,144	17,610	16,541	0	(397)	0	(397)	0	16,144	0	0	0	117	05/25/2040	1.A
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		03/01/2021	Paydown		19,684	19,684	21,579	21,026	0	(1,342)	0	(1,342)	0	19,684	0	0	0	106	10/25/2041	1.A
3136A6-TC-8	FNR 2012-63 MA - CMO/RMBS		03/01/2021	Paydown		46,915	46,915	51,196	48,490	0	(1,575)	0	(1,575)	0	46,915	0	0	0	311	06/25/2040	1.A
3136A8-PS-3	FNR 2012-100 TL - CMO/RMBS		03/01/2021	Paydown		56,814	56,814	63,126	60,019	0	(3,205)	0	(3,205)	0	56,814	0	0	0	349	04/25/2042	1.A
3136A8-S6-8	FNR 2012-113 AP - CMO/RMBS		03/01/2021	Paydown		56,334	56,334	62,346	58,652	0	(2,318)	0	(2,318)	0	56,334	0	0	0	403	07/25/2041	1.A
3136A8-Z5-2	FNR 2012-113 HA - CMO/RMBS		03/01/2021	Paydown		54,412	54,412	58,102	55,499	0	(1,087)	0									

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AB-JH-7	FNR 2012-144 PD - CMO/RMBS		03/01/2021	Paydown		79,953	79,953	87,548	83,929	0	(3,977)	0	(3,977)	0	79,953	0	0	0	463	04/25/2042	1.A
3136AB-VF-7	FNR 2013-12 P - CMO/RMBS		03/01/2021	Paydown		39,389	39,389	39,229	39,197	0	192	0	192	0	39,389	0	0	0	114	11/25/2041	1.A
3136AC-F9-7	FNR 2013-13 MA - CMO/RMBS		03/01/2021	Paydown		65,478	65,478	72,302	69,333	0	(3,855)	0	(3,855)	0	65,478	0	0	0	415	01/25/2043	1.A
3136AD-HB-8	FNR 2013-31 GK - CMO/RMBS		01/25/2021	Paydown		1,675	1,675	1,773	1,675	0	0	0	0	0	1,675	0	0	0	5	07/25/2038	1.A
3136AD-K6-5	FNR 2013-40 DK - CMO/RMBS		03/01/2021	Paydown		132,338	132,338	139,999	132,829	0	(491)	0	(491)	0	132,338	0	0	0	712	06/25/2037	1.A
3136AD-LC-1	FNR 2013-29 JA - CMO/RMBS		03/01/2021	Paydown		51,516	51,516	55,344	53,825	0	(2,309)	0	(2,309)	0	51,516	0	0	0	299	01/25/2043	1.A
3136AE-2C-0	FNR 2013-70 LA - CMO/RMBS		03/01/2021	Paydown		260,845	260,845	274,947	261,570	0	(725)	0	(725)	0	260,845	0	0	0	1,341	10/25/2037	1.A
3136AF-6L-3	FNR 2013-90 PD - CMO/RMBS		03/01/2021	Paydown		76,489	76,489	79,549	78,025	0	(1,536)	0	(1,536)	0	76,489	0	0	0	390	09/25/2042	1.A
3136AF-CX-0	FNR 2013-72 LY - CMO/RMBS		03/01/2021	Paydown		72,281	72,281	76,618	73,912	0	(1,631)	0	(1,631)	0	72,281	0	0	0	433	08/25/2041	1.A
3136AF-TV-6	FNR 2013-73 TK - CMO/RMBS		03/01/2021	Paydown		63,758	63,758	67,504	65,597	0	(1,839)	0	(1,839)	0	63,758	0	0	0	370	09/25/2042	1.A
3136AJ-H2-5	FNR 2014-26 BD - CMO/RMBS		03/01/2021	Paydown		103,610	103,610	108,596	106,454	0	(2,844)	0	(2,844)	0	103,610	0	0	0	584	11/25/2042	1.A
3136AK-IJ-9	FNR 2014-40 EP - CMO/RMBS		03/01/2021	Paydown		103,054	103,054	108,496	106,512	0	(3,458)	0	(3,458)	0	103,054	0	0	0	553	10/25/2042	1.A
3136AL-FM-8	FNR 2014-61 PG - CMO/RMBS		03/01/2021	Paydown		13,546	13,546	14,186	14,040	0	(494)	0	(494)	0	13,546	0	0	0	78	04/25/2044	1.A
3136AN-SN-8	FNR 2015-29 PA - CMO/RMBS		03/01/2021	Paydown		138,707	138,707	145,122	141,772	0	(3,065)	0	(3,065)	0	138,707	0	0	0	612	09/25/2043	1.A
3136AN-IE-3	FNR 2015-27 HA - CMO/RMBS		03/01/2021	Paydown		109,665	109,665	114,805	113,069	0	(3,405)	0	(3,405)	0	109,665	0	0	0	524	03/25/2044	1.A
31371K-LJ-8	FN 254229 - RMBS		03/01/2021	Paydown		571	571	591	571	0	0	0	0	0	571	0	0	0	5	02/01/2022	1.A
31371K-R3-7	FN 254406 - RMBS		03/01/2021	Paydown		216	220	222	220	0	(5)	0	(5)	0	216	0	0	0	2	08/01/2032	1.A
31371L-6D-6	FN 255668 - RMBS		03/01/2021	Paydown		9,267	9,267	9,410	9,294	0	(27)	0	(27)	0	9,267	0	0	0	88	03/01/2025	1.A
31371L-QX-0	FN 255270 - RMBS		03/01/2021	Paydown		6,487	6,487	6,334	6,295	0	62	0	62	0	6,487	0	0	0	47	06/01/2024	1.A
31371L-SJ-9	FN 255321 - RMBS		03/01/2021	Paydown		7,837	7,837	7,952	7,857	0	(19)	0	(19)	0	7,837	0	0	0	69	07/01/2024	1.A
31371L-XW-4	FN 255493 - RMBS		03/01/2021	Paydown		2,919	2,919	2,989	2,935	0	(16)	0	(16)	0	2,919	0	0	0	27	11/01/2024	1.A
31371M-AN-7	FN 255713 - RMBS		03/01/2021	Paydown		1,949	1,949	1,903	1,925	0	24	0	24	0	1,949	0	0	0	15	04/01/2025	1.A
31371M-MM-6	FN 256064 - RMBS		03/01/2021	Paydown		4,176	4,176	4,164	4,162	0	14	0	14	0	4,176	0	0	0	39	01/01/2026	1.A
3137AB-MQ-1	FHR 3880 GA - CMO/RMBS		03/01/2021	Paydown		19,222	20,706	20,706	20,004	0	(782)	0	(782)	0	19,222	0	0	0	118	12/15/2040	1.A
3137AH-GR-3	FHR 3959 MA - CMO/RMBS		03/01/2021	Paydown		26,640	26,640	29,770	29,041	0	(2,401)	0	(2,401)	0	26,640	0	0	0	198	11/15/2041	1.A
3137AK-BG-5	FHR 3986 M - CMO/RMBS		03/01/2021	Paydown		44,784	44,784	49,206	46,490	0	(1,706)	0	(1,706)	0	44,784	0	0	0	327	09/15/2041	1.A
3137AR-XS-0	FHR 4073 PA - CMO/RMBS		03/01/2021	Paydown		91,337	91,337	93,848	92,714	0	(1,377)	0	(1,377)	0	91,337	0	0	0	662	07/15/2041	1.A
3137AS-CD-4	FHR 4077 MP - CMO/RMBS		03/01/2021	Paydown		102,502	102,502	109,870	105,591	0	(3,089)	0	(3,089)	0	102,502	0	0	0	702	08/15/2040	1.A
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		03/01/2021	Paydown		125,370	125,370	133,048	128,606	0	(3,237)	0	(3,237)	0	125,370	0	0	0	623	08/15/2040	1.A
3137AX-GN-7	FHR 4146 PL - CMO/RMBS		03/01/2021	Paydown		33,700	33,700	36,901	35,307	0	(1,607)	0	(1,607)	0	33,700	0	0	0	196	12/15/2041	1.A
3137AY-XS-7	FHR 4159 LA - CMO/RMBS		03/01/2021	Paydown		76,969	76,969	84,029	78,563	0	(1,593)	0	(1,593)	0	76,969	0	0	0	454	02/15/2040	1.A
3137AY-HU-8	FHR 4162 P - CMO/RMBS		03/01/2021	Paydown		114,515	114,515	122,531	118,777	0	(4,261)	0	(4,261)	0	114,515	0	0	0	566	02/15/2033	1.A
3137B3-BG-2	FHR 4234 GA - CMO/RMBS		03/01/2021	Paydown		106,599	106,599	112,662	107,471	0	(872)	0	(872)	0	106,599	0	0	0	633	08/15/2039	1.A
3137BD-KF-2	FHR 4384 LA - CMO/RMBS		03/01/2021	Paydown		50,735	50,735	53,410	51,503	0	(768)	0	(768)	0	50,735	0	0	0	286	09/15/2040	1.A
3137BG-GD-5	FHR 4443 BA - CMO/RMBS		03/01/2021	Paydown		71,537	71,537	75,393	73,711	0	(2,174)	0	(2,174)	0	71,537	0	0	0	378	04/15/2041	1.A
3137BK-07-2	FHR 4480 LA - CMO/RMBS		03/01/2021	Paydown		16,616	16,616	17,512	17,171	0	(555)	0	(555)	0	16,616	0	0	0	89	09/15/2043	1.A
3137BV-CS-3	FHR 4655 BA - CMO/RMBS		03/01/2021	Paydown		122,201	122,201	129,371	128,159	0	(5,958)	0	(5,958)	0	122,201	0	0	0	883	02/15/2044	1.A
3137BX-TX-0	FHR 4684 CA - CMO/RMBS		03/01/2021	Paydown		259,810	259,810	275,499	274,264	0	(14,454)	0	(14,454)	0	259,810	0	0	0	1,667	05/15/2045	1.A
3137BY-AM-2	FHR 4680 PH - CMO/RMBS		03/01/2021	Paydown		150,258	150,258	157,301	155,694	0	(5,436)	0	(5,436)	0	150,258	0	0	0	909	03/15/2046	1.A
3137BY-P9-5	FHR 4692 LH - CMO/RMBS		03/01/2021	Paydown		274,860	274,860	289,248	286,047	0	(11,186)	0	(11,186)	0	274,860	0	0	0	1,539	05/15/2046	1.A
3137F2-GN-1	FHR 4703 LH - CMO/RMBS		03/01/2021	Paydown		165,508	165,508	173,240	172,185	0	(6,677)	0	(6,677)	0	165,508	0	0	0	927	07/15/2046	1.A
3137F3-CY-8	FHR 4768 GA - CMO/RMBS		03/01/2021	Paydown		89,361	89,361	89,389	89,337	0	24	0	24	0	89,361	0	0	0	519	09/15/2045	1.A
3137FP-FX-8	FHR 4924 QE - CMO/RMBS		03/01/2021	Paydown		425,024	425,024	435,367	434,054	0	(9,030)	0	(9,030)	0	425,024	0	0	0	2,020	05/25/2049	1.A
31385W-X7-9	FN 555202 - RMBS		03/01/2021	Paydown		664	664	688	679	0	(15)	0	(15)	0	664	0	0	0	7	01/01/2033	1.A
31385X-EC-7	FN 555531 - RMBS		03/01/2021	Paydown		6,404	6,404	6,380	6,379	0	24	0	24	0	6,404	0	0	0	57	06/01/2033	1.A
31385Y-O9-1	FN 555880 - RMBS		03/01/2021	Paydown		5,099	5,099	5,070	5,072	0	28	0	28	0	5,099	0	0	0	45	11/01/2033	1.A
3138E9-KC-3	FN AK4790 - RMBS		03/01/2021	Paydown		30,715	30,715	32,865	31,875	0	(1,160)	0	(1,160)	0	30,715	0	0	0	153	03/01/2027	1.A
3138EJ-Y9-0	FN AK7035 - RMBS		03/01/2021	Paydown		281,445	281,445	295,627	296,462	0	(15,017)	0	(15,017)	0	281,445	0	0	0	1,830	05/01/2042	1.A
3138EJ-B8-0	FN AL1862 - RMBS		03/01/2021	Paydown		79,225	79,225	84,783	81,883	0	(2,658)	0	(2,658)	0	79,225	0	0	0	376	04/01/2027	1.A
3138EJ-CP-1	FN AL1877 - RMBS		03/01/2021	Paydown		17,667	17,667	18,898	18,244	0	(577)	0	(577)	0	17,667	0	0	0	87	06/01/2027	1.A
3138EL-B5-1	FN AL3659 - RMBS		03/01/2021	Paydown		11,152	11,152	11,429	11,371	0	(219)	0	(219)	0	11,152	0	0	0	71	05/01/2043	1.A
3138ER-NX-4	FN AL9405 - RMBS		03/01/2021	Paydown		62,786	62,786	66,031	66,475	0	(3,689)	0	(3,689)	0	62,786	0	0	0	360	06/01/2044	1.A
3138ER-WT-3	FN AL9657 - RMBS		03/01/2021	Paydown		83,350	83,350	83,457	83,398	0	(48)	0	(48)	0	83,350	0	0	0	530	01/01/2047	1.A
3138LX-7H-6	FN A07195 - RMBS		03/01/2021	Paydown		73,277	73,277	77,490	75,287	0	(2,010)	0	(2,010)	0	73,277	0	0	0	316	09/01/2027	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3138W-TV-2	FN AS0563 - RMBS		03/01/2021	Paydown		25,333	25,333	27,043	27,331	0	(1,998)	0	(1,998)	0	25,333	0	0	0	143	09/01/2043	1.A
3138WA-N8-6	FN AS1314 - RMBS		03/01/2021	Paydown		89,842	89,842	96,330	95,569	0	(5,727)	0	(5,727)	0	89,842	0	0	0	455	12/01/2043	1.A
3138WP-GW-8	FN AT2012 - RMBS		03/01/2021	Paydown		89,301	89,301	96,089	96,027	0	(6,726)	0	(6,726)	0	89,301	0	0	0	432	04/01/2043	1.A
31392A-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		03/01/2021	Paydown		2,258	2,258	2,408	2,335	0	(77)	0	(77)	0	2,258	0	0	0	30	12/25/2041	1.A
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		03/01/2021	Paydown		2,154	2,154	2,292	2,220	0	(66)	0	(66)	0	2,154	0	0	0	28	11/25/2031	1.A
31396J-2L-8	FHR 3127 CY - CMO/RMBS		03/01/2021	Paydown		8,350	8,350	8,144	8,287	0	63	0	63	0	8,350	0	0	0	94	03/15/2026	1.A
313970-4A-3	FNR 2010-149 L - CMO/RMBS		03/01/2021	Paydown		64,816	64,816	69,192	64,861	0	(45)	0	(45)	0	64,816	0	0	0	438	04/25/2038	1.A
31398R-2D-6	FNR 2010-80 AD - CMO/RMBS		03/01/2021	Paydown		38,518	38,518	42,370	39,773	0	(1,255)	0	(1,255)	0	38,518	0	0	0	318	03/25/2039	1.A
31400S-SD-2	FN 696316 - RMBS		03/01/2021	Paydown		14,903	14,903	14,805	14,809	0	94	0	94	0	14,903	0	0	0	151	03/01/2033	1.A
31401A-L6-2	FN 702449 - RMBS		03/01/2021	Paydown		325	325	335	332	0	(8)	0	(8)	0	325	0	0	0	3	06/01/2033	1.A
31401A-MG-9	FN 702459 - RMBS		03/01/2021	Paydown		13,569	13,569	13,484	13,492	0	77	0	77	0	13,569	0	0	0	83	06/01/2033	1.A
31401H-3M-2	FN 709204 - RMBS		03/01/2021	Paydown		298	298	305	303	0	(5)	0	(5)	0	298	0	0	0	3	07/01/2033	1.A
31402C-4J-8	FN 725425 - RMBS		03/01/2021	Paydown		2,670	2,670	2,671	2,669	0	1	0	1	0	2,670	0	0	0	23	04/01/2034	1.A
31402C-PL-0	FN 725027 - RMBS		03/01/2021	Paydown		6,335	6,335	6,075	6,115	0	220	0	220	0	6,335	0	0	0	49	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS		03/01/2021	Paydown		10,985	10,985	10,616	10,669	0	316	0	316	0	10,985	0	0	0	89	03/01/2034	1.A
31402C-VP-4	FN 725222 - RMBS		03/01/2021	Paydown		2,855	2,855	2,811	2,818	0	38	0	38	0	2,855	0	0	0	26	02/01/2034	1.A
31402D-QQ-6	FN 725963 - RMBS		03/01/2021	Paydown		147	147	150	147	0	0	0	0	0	147	0	0	0	1	10/01/2022	1.A
31402Q-BT-3	FN 735382 - RMBS		03/01/2021	Paydown		13,733	13,733	14,533	14,461	0	(729)	0	(729)	0	13,733	0	0	0	120	04/01/2035	1.A
31402Q-WA-5	FN 735141 - RMBS		03/01/2021	Paydown		3,156	3,156	3,128	3,131	0	25	0	25	0	3,156	0	0	0	29	01/01/2035	1.A
31402Q-Y3-9	FN 735230 - RMBS		03/01/2021	Paydown		3,321	3,321	3,317	3,316	0	5	0	5	0	3,321	0	0	0	30	02/01/2035	1.A
31402R-FJ-8	FN 735579 - RMBS		03/01/2021	Paydown		34,423	34,423	36,429	36,254	0	(1,831)	0	(1,831)	0	34,423	0	0	0	301	06/01/2035	1.A
31403B-VY-6	FN 744131 - RMBS		03/01/2021	Paydown		3,163	3,163	3,297	3,202	0	(38)	0	(38)	0	3,163	0	0	0	34	12/01/2024	1.A
31403C-GL-0	FN 745275 - RMBS		03/01/2021	Paydown		866	866	837	838	0	28	0	28	0	866	0	0	0	7	02/01/2036	1.A
31403C-XZ-9	FN 745096 - RMBS		03/01/2021	Paydown		9,588	9,588	9,552	9,552	0	36	0	36	0	9,588	0	0	0	86	11/01/2034	1.A
31403D-BD-0	FN 745336 - RMBS		03/01/2021	Paydown		22,456	22,456	24,144	24,078	0	(1,622)	0	(1,622)	0	22,456	0	0	0	184	03/01/2036	1.A
31403H-J5-0	FN 749184 - RMBS		03/01/2021	Paydown		196	196	202	200	0	(5)	0	(5)	0	196	0	0	0	2	10/01/2033	1.A
31403K-JM-4	FN 750977 - RMBS		03/01/2021	Paydown		1,586	1,586	1,531	1,539	0	47	0	47	0	1,586	0	0	0	13	11/01/2033	1.A
31403R-PE-2	FN 755621 - RMBS		03/01/2021	Paydown		395	395	403	403	0	(8)	0	(8)	0	395	0	0	0	4	01/01/2034	1.A
31404B-QV-7	FN 763768 - RMBS		03/01/2021	Paydown		389	389	398	395	0	(6)	0	(6)	0	389	0	0	0	4	01/01/2034	1.A
31404H-6Q-7	FN 769579 - RMBS		03/01/2021	Paydown		1,817	1,817	1,795	1,798	0	19	0	19	0	1,817	0	0	0	13	04/01/2034	1.A
31404J-SC-0	FN 770115 - RMBS		03/01/2021	Paydown		3,558	3,558	3,564	3,560	0	(2)	0	(2)	0	3,558	0	0	0	43	03/01/2034	1.A
31404P-2L-4	FN 774879 - RMBS		03/01/2021	Paydown		10,626	10,626	10,456	10,481	0	145	0	145	0	10,626	0	0	0	73	04/01/2034	1.A
31404X-SN-5	FN 781825 - RMBS		03/01/2021	Paydown		1,090	1,090	1,065	1,068	0	21	0	21	0	1,090	0	0	0	10	12/01/2034	1.A
31405P-NR-7	FN 795200 - RMBS		03/01/2021	Paydown		2,694	2,694	2,739	2,731	0	(37)	0	(37)	0	2,694	0	0	0	22	10/01/2034	1.A
31405Q-RE-0	FN 796185 - RMBS		03/01/2021	Paydown		660	660	667	664	0	(5)	0	(5)	0	660	0	0	0	4	11/01/2034	1.A
31405Q-UH-9	FN 796284 - RMBS		03/01/2021	Paydown		699	699	681	679	0	20	0	20	0	699	0	0	0	6	12/01/2034	1.A
31405Q-WF-1	FN 796346 - RMBS		03/01/2021	Paydown		351	351	343	343	0	8	0	8	0	351	0	0	0	3	10/01/2034	1.A
31405R-AM-8	FN 796612 - RMBS		03/01/2021	Paydown		105	105	107	107	0	(2)	0	(2)	0	105	0	0	0	1	10/01/2034	1.A
31405S-CP-7	FN 797578 - RMBS		03/01/2021	Paydown		1,979	1,979	1,966	1,966	0	13	0	13	0	1,979	0	0	0	10	06/01/2035	1.A
31406A-WA-7	FN 804153 - RMBS		03/01/2021	Paydown		1,146	1,146	1,161	1,156	0	(10)	0	(10)	0	1,146	0	0	0	10	12/01/2034	1.A
31406E-WL-4	FN 808051 - RMBS		03/01/2021	Paydown		515	515	498	501	0	14	0	14	0	515	0	0	0	4	02/01/2035	1.A
31406E-Z7-2	FN 808166 - RMBS		03/01/2021	Paydown		851	851	856	854	0	(2)	0	(2)	0	851	0	0	0	8	03/01/2035	1.A
31406N-06-9	FN 814693 - RMBS		03/01/2021	Paydown		309	309	304	305	0	4	0	4	0	309	0	0	0	3	04/01/2035	1.A
31407M-24-0	FN 835163 - RMBS		03/01/2021	Paydown		3,435	3,435	3,364	3,378	0	57	0	57	0	3,435	0	0	0	31	08/01/2035	1.A
31407X-VS-7	FN 844025 - RMBS		03/01/2021	Paydown		1,526	1,526	1,539	1,540	0	(13)	0	(13)	0	1,526	0	0	0	14	11/01/2035	1.A
31409A-HN-2	FN 865237 - RMBS		03/01/2021	Paydown		107	107	109	109	0	(2)	0	(2)	0	107	0	0	0	1	02/01/2036	1.A
31409X-SS-9	FN 881729 - RMBS		03/01/2021	Paydown		8,091	8,091	8,229	8,262	0	(171)	0	(171)	0	8,091	0	0	0	128	03/01/2036	1.A
3140EU-4H-9	FN BC0823 - RMBS		03/01/2021	Paydown		97,907	97,907	102,794	103,587	0	(5,681)	0	(5,681)	0	97,907	0	0	0	534	04/01/2046	1.A
3140EU-KP-3	FN BC0301 - RMBS		03/01/2021	Paydown		90,085	90,085	92,584	92,570	0	(2,485)	0	(2,485)	0	90,085	0	0	0	579	03/01/2046	1.A
3140FO-JG-0	FN BC4762 - RMBS		03/01/2021	Paydown		62,036	62,036	68,753	0	0	(6,717)	0	(6,717)	0	62,036	0	0	0	325	10/01/2046	1.A
3140FX-GJ-5	FN BF0200 - RMBS		03/01/2021	Paydown		50,622	50,622	52,983	53,077	0	(2,454)	0	(2,454)	0	50,622	0	0	0	255	11/01/2051	1.A
3140FX-L7-5	FN BF0349 - RMBS		03/01/2021	Paydown		77,245	77,245	47,827	46,252	0	(4,051)	0	(4,051)	0	43,965	0	33,280	33,280	165	11/01/2041	1.A
3140FX-MC-3	FN BF0354 - RMBS		03/01/2021	Paydown		13,118	13,118	13,922	13,908	0	(790)	0	(790)	0	13,118	0	0	0	95	01/01/2053	1.A
3140FX-ME-9	FN BF0356 - RMBS		03/01/2021	Paydown		9,929	9,929	10,722	10,717	0	(788)	0	(788)	0	9,929	0	0	0	67	11/01/2051	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140GII-GD-9	FN BH7395 - RMBS		03/01/2021	Paydown		164,164	164,164	164,190	164,159	0	5	0	5	0	164,164	0	0	0	1,097	08/01/2047	1.A
3140J5-GM-6	FN BM1775 - RMBS		03/01/2021	Paydown		170,425	170,425	178,939	177,935	0	(7,510)	0	(7,510)	0	170,425	0	0	0	1,196	07/01/2047	1.A
3140J5-GZ-7	FN BM1787 - RMBS		03/01/2021	Paydown		309,387	309,387	318,717	318,464	0	(9,078)	0	(9,078)	0	309,387	0	0	0	2,014	09/01/2047	1.A
3140J8-A7-8	FN BM3629 - RMBS		03/01/2021	Paydown		347,528	347,528	347,634	347,398	0	130	0	130	0	347,528	0	0	0	1,857	03/01/2048	1.A
3140J9-C8-2	FN BM4594 - RMBS		03/01/2021	Paydown		38,661	38,661	38,725	38,715	0	(54)	0	(54)	0	38,661	0	0	0	205	10/01/2047	1.A
3140J9-FU-0	FN BM4678 - RMBS		03/01/2021	Paydown		210,182	210,182	211,298	211,112	0	(930)	0	(930)	0	210,182	0	0	0	1,349	11/01/2048	1.A
3140J9-K0-3	FN BM4802 - RMBS		03/01/2021	Paydown		88,132	88,132	90,804	90,828	0	(2,696)	0	(2,696)	0	88,132	0	0	0	570	12/01/2045	1.A
3140J9-PE-5	FN BM4920 - RMBS		03/01/2021	Paydown		48,829	48,829	54,513	54,468	0	(5,639)	0	(5,639)	0	48,829	0	0	0	289	10/01/2038	1.A
3140J9-UF-6	FN BM5081 - RMBS		03/01/2021	Paydown		65,047	65,047	70,606	70,615	0	(5,569)	0	(5,569)	0	65,047	0	0	0	414	11/01/2048	1.A
314008-AH-8	FN CA0907 - RMBS		03/01/2021	Paydown		810,547	810,547	812,256	811,102	0	(555)	0	(555)	0	810,547	0	0	0	4,979	12/01/2047	1.A
314008-WW-1	FN CA1560 - RMBS		03/01/2021	Paydown		163,215	163,215	170,910	169,366	0	(6,151)	0	(6,151)	0	163,215	0	0	0	1,184	04/01/2048	1.A
314008-WZ-4	FN CA1563 - RMBS		03/01/2021	Paydown		143,711	143,711	148,123	148,779	0	(5,068)	0	(5,068)	0	143,711	0	0	0	1,049	04/01/2048	1.A
3140X5-RL-9	FN FM2290 - RMBS		03/01/2021	Paydown		121,556	121,556	128,432	129,050	0	(7,494)	0	(7,494)	0	121,556	0	0	0	673	07/01/2047	1.A
3140X7-EZ-8	FN FM3751 - RMBS		03/01/2021	Paydown		140,197	140,197	153,434	153,563	0	(13,366)	0	(13,366)	0	140,197	0	0	0	673	08/01/2043	1.A
3140X8-ZZ-9	FN FM5291 - RMBS		03/01/2021	Paydown		119,055	119,055	129,323	129,323	0	(10,268)	0	(10,268)	0	119,055	0	0	0	469	07/01/2046	1.A
3140X8-ZG-5	FN FM5242 - RMBS		03/01/2021	Paydown		161,028	161,028	174,589	174,753	0	(13,725)	0	(13,725)	0	161,028	0	0	0	793	12/01/2047	1.A
31410F-T6-2	FN 888073 - RMBS		03/01/2021	Paydown		18,264	18,264	18,092	18,112	0	152	0	152	0	18,264	0	0	0	173	02/01/2035	1.A
31410F-VS-8	FN 888221 - RMBS		03/01/2021	Paydown		916	916	905	905	0	11	0	11	0	916	0	0	0	8	03/01/2037	1.A
31410L-VD-1	FN 890812 - RMBS		03/01/2021	Paydown		263,651	263,651	270,057	269,824	0	(6,173)	0	(6,173)	0	263,651	0	0	0	1,488	01/01/2047	1.A
31410L-WR-9	FN 890856 - RMBS		03/01/2021	Paydown		161,465	161,465	169,702	168,984	0	(7,520)	0	(7,520)	0	161,465	0	0	0	869	01/01/2047	1.A
31410P-WX-7	FN 893562 - RMBS		03/01/2021	Paydown		347	347	353	352	0	(5)	0	(5)	0	347	0	0	0	4	09/01/2036	1.A
31410W-W6-2	FN 899581 - RMBS		03/01/2021	Paydown		5,583	5,583	5,554	5,554	0	28	0	28	0	5,583	0	0	0	32	07/01/2037	1.A
31411B-BU-6	FN 902851 - RMBS		03/01/2021	Paydown		281	281	287	288	0	(7)	0	(7)	0	281	0	0	0	3	12/01/2036	1.A
31412A-E6-7	FN 919157 - RMBS		03/01/2021	Paydown		130	130	132	132	0	(2)	0	(2)	0	130	0	0	0	1	04/01/2037	1.A
31415B-JT-7	FN 981874 - RMBS		03/01/2021	Paydown		12,570	12,570	12,757	12,722	0	(152)	0	(152)	0	12,570	0	0	0	64	07/01/2038	1.A
31415R-LX-0	FN 987198 - RMBS		03/01/2021	Paydown		13,148	13,148	13,343	13,315	0	(167)	0	(167)	0	13,148	0	0	0	190	07/01/2038	1.A
31417C-HH-1	FN AB5631 - RMBS		03/01/2021	Paydown		34,487	34,487	36,939	35,615	0	(1,129)	0	(1,129)	0	34,487	0	0	0	159	07/01/2027	1.A
31417C-QJ-7	FN AB5856 - RMBS		03/01/2021	Paydown		63,772	63,772	68,256	65,811	0	(2,039)	0	(2,039)	0	63,772	0	0	0	316	08/01/2027	1.A
31418A-TR-9	FN MA1459 - RMBS		03/01/2021	Paydown		174,761	174,761	183,199	182,916	0	(8,155)	0	(8,155)	0	174,761	0	0	0	893	06/01/2033	1.A
31418D-JR-4	FN MA3871 - RMBS		03/01/2021	Paydown		199,587	199,587	202,705	202,878	0	(3,291)	0	(3,291)	0	199,587	0	0	0	965	12/01/2049	1.A
31418M-WR-9	FN AD0655 - RMBS		03/01/2021	Paydown		5,085	5,085	5,344	5,303	0	(218)	0	(218)	0	5,085	0	0	0	32	04/01/2037	1.A
3199999	Subtotal - Bonds - U.S. Special Revenues					10,669,565	10,636,285	11,120,256	10,780,884	0	(344,438)	0	(344,438)	0	10,636,285	0	33,280	33,280	62,767	XXX	XXX
053332-AS-1	AUTOZONE INC		03/15/2021	Call @ 100.00		350,000	350,000	349,867	349,993	0	5	0	5	0	349,998	0	2	2	3,646	04/15/2021	2.B FE
054561-AC-9	EQUITABLE HOLDINGS INC		02/08/2021	Call @ 100.00		94,629	88,000	87,870	87,939	0	3	0	3	0	87,942	0	58	58	2,693	04/20/2023	2.B FE
05948X-TL-5	BOAMS 2003-H 3A1 - CMO/RMBS		03/01/2021	Paydown		1,081	1,081	1,056	1,066	0	15	0	15	0	1,081	0	0	0	5	09/25/2033	1.D FM
124857-AY-9	VIAACOMCBS INC		03/15/2021	Call @ 100.00		1,656,868	1,570,000	1,556,325	1,563,773	0	501	0	501	0	1,564,274	0	5,726	5,726	100,021	06/01/2023	2.B FE
125523-AF-7	CIGNA CORP		03/19/2021	Call @ 100.00		352,111	327,000	326,827	326,905	0	8	0	8	0	326,913	0	87	87	18,209	07/15/2023	2.B FE
125523-BR-0	CIGNA CORP		03/19/2021	Call @ 100.00		247,409	240,000	235,219	239,320	0	125	0	125	0	239,445	0	555	555	12,947	02/15/2022	2.B FE
126650-BP-4	CYSPAS 06 CRT - ABS		03/10/2021	Paydown		6,450	6,450	6,450	6,450	0	0	0	0	0	6,450	0	0	0	65	12/10/2028	1.A
14314R-AC-6	CARIX 2017-4 A3 - ABS		03/15/2021	Paydown		70,365	70,365	70,360	70,365	0	1	0	1	0	70,365	0	0	0	236	10/17/2022	1.A FE
152314-JQ-4	CXHE 2004-B AF6 - RMBS		03/01/2021	Paydown		4,932	4,932	4,932	4,932	0	0	0	0	0	4,932	0	0	0	35	03/25/2034	1.D FM
17275R-AP-7	CISCO SYSTEMS INC (PRE-MERGER)		03/04/2021	Maturity @ 100.00		510,000	510,000	509,072	509,975	0	25	0	25	0	510,000	0	0	0	7,995	03/04/2021	1.D FE
17307G-FQ-6	CMLTI 2004-NCM1 1A2 - CMO/RMBS		03/01/2021	Paydown		5,196	5,196	5,351	5,268	0	(72)	0	(72)	0	5,196	0	0	0	60	07/25/2034	1.D FM
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS		03/01/2021	Paydown		553	553	570	563	0	(11)	0	(11)	0	553	0	0	0	6	08/25/2034	1.D FM
17323C-AF-4	CGCMT 2015-GC27 AAB - CMBS		03/01/2021	Paydown		26,876	26,876	27,680	27,077	0	(201)	0	(201)	0	26,876	0	0	0	161	02/12/2048	1.D FM
254687-CK-0	WALT DISNEY CO		02/15/2021	Maturity @ 100.00		3,000,000	3,000,000	2,982,826	2,999,745	0	256	0	256	0	3,000,000	0	0	0	67,500	02/15/2021	2.A FE
294751-EY-4	EOABS 2004-3 AV2 - RMBS		02/25/2021	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	0	07/25/2034	1.D FM
36252W-AH-8	GSMS 2014-GC20 A4 - CMBS		01/01/2021	Paydown		118,584	118,584	119,762	118,806	0	(222)	0	(222)	0	118,584	0	0	0	368	04/12/2047	1.D FM
36253B-AS-2	GSMS 2014-GC22 A3 - CMBS		03/01/2021	Paydown		671	671	691	672	0	(1)	0	(1)	0	671	0	0	0	6	06/12/2047	1.D FM
46644Y-AW-0	JPMBS 2015-C31 ASB - CMBS		03/01/2021	Paydown		96,153	96,153	99,037	97,038	0	(885)	0	(885)	0	96,153	0	0	0	589	08/17/2048	1.D FM
49271V-AV-5	KEURIG DR PEPPER INC		03/16/2021	Call @ 100.00		383,761	356,000	356,000	356,000	0	0	0	0	0	356,000	0	0	0	15,667	05/25/2023	2.B FE
494550-BC-9	KINDER MORGAN ENERGY PARTNERS LP		03/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,108,470	1,003,142	0	(3,142)	0	(3,142)	0	1,000,000	0	0	0	29,000	03/01/2021	2.B FE
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP		01/04/2021	Call @ 100.00		470,000	470,000	467,622	469,938	0	3	0	3	0	469,941	0	59	59	5,620	03/01/2021	2.B FE
564759-QB-7	MANUFACTURERS AND TRADERS TRUST CO		03/01/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,082	12/01/2021	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		03/01/2021	Paydown		2,032	2,032	2,128	2,087	0	(55)	0	(55)	0	2,032	0	0	0	24	04/25/2034	1.D FM	
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		03/01/2021	Paydown		52	52	55	54	0	(2)	0	(2)	0	52	0	0	0	1	04/25/2034	1.D FM	
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		03/01/2021	Paydown		965	965	1,005	988	0	(24)	0	(24)	0	965	0	0	0	10	06/25/2034	1.D FM	
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		03/01/2021	Paydown		492	492	504	496	0	(4)	0	(4)	0	492	0	0	0	6	06/25/2034	1.D FM	
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		03/01/2021	Paydown		7,280	7,280	7,313	7,334	0	(54)	0	(54)	0	7,280	0	0	0	37	12/25/2034	1.D FM	
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		03/01/2021	Paydown		27,481	27,481	28,305	27,670	0	(188)	0	(188)	0	27,481	0	0	0	179	02/18/2048	1.D FM	
65538P-AD-0	NAA 2007-1 1A3 - RMBS		03/01/2021	Paydown		5,769	5,769	5,308	5,308	0	461	0	461	0	5,769	0	0	0	46	03/25/2047	1.D FM	
68403B-AE-5	OOMLT 2007-FXD2 2A4 - RMBS		03/01/2021	Paydown		4,409	4,409	4,409	3,868	0	541	0	541	0	4,409	0	0	0	24	03/25/2037	1.D FM	
756109-AN-4	REALTY INCOME CORP		01/08/2021	Call @ 100.00		1,569,229	1,495,000	1,521,506	1,504,253	0	(113)	0	(113)	0	1,504,140	0	(9,140)	(9,140)	85,431	10/15/2022	1.G FE	
882508-AY-0	TEXAS INSTRUMENTS INC		02/12/2021	Call @ 100.00		2,000,000	2,000,000	1,985,880	1,999,573	0	256	0	256	0	1,999,829	0	171	171	22,917	03/12/2021	1.E FE	
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		03/01/2021	Paydown		19,560	19,560	20,217	19,899	0	(340)	0	(340)	0	19,560	0	0	0	137	08/25/2034	1.D FM	
94974B-FR-6	WELLS FARGO & CO		01/22/2021	Maturity @ 100.00		1,490,000	1,490,000	1,487,482	1,489,977	0	23	0	23	0	1,490,000	0	0	0	22,350	01/22/2021	1.E FE	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					14,022,938	13,794,930	13,880,591	13,800,506	0	(3,094)	0	(3,094)	0	13,797,412	0	(2,482)	(2,482)	396,479		XXX	
8399997	Total - Bonds - Part 4					24,714,204	24,452,916	25,022,795	24,603,268	0	(347,709)	0	(347,709)	0	24,455,398	0	30,798	30,798	459,498		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					24,714,204	24,452,916	25,022,795	24,603,268	0	(347,709)	0	(347,709)	0	24,455,398	0	30,798	30,798	459,498		XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	XXX	
922040-10-0	VANGUARD INSTL INDX INST		03/24/2021	Unknown		0.000	1,071,908	0	0	0	0	0	0	0	0	0	1,071,908	1,071,908	0			
9499999	Subtotal - Common Stocks - Mutual Funds					1,071,908	XXX	0	0	0	0	0	0	0	0	0	1,071,908	1,071,908	0		XXX	
9799997	Total - Common Stocks - Part 4					1,071,908	XXX	0	0	0	0	0	0	0	0	0	1,071,908	1,071,908	0		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					1,071,908	XXX	0	0	0	0	0	0	0	0	0	1,071,908	1,071,908	0		XXX	
9899999	Total - Preferred and Common Stocks					1,071,908	XXX	0	0	0	0	0	0	0	0	0	1,071,908	1,071,908	0		XXX	
9999999	Totals					25,786,111	XXX	25,022,795	24,603,268	0	(347,709)	0	(347,709)	0	24,455,398	0	1,102,706	1,102,706	459,498		XXX	

E05.4

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of America Boston, MA		0.000	0	0	44,912,024	33,025,005	(15,701,754)	XXX
Federal Home Loan Bank Boston, MA		0.000	0	0	1,467,862	1,467,860	1,468,904	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	46,379,886	34,492,865	(14,232,850)	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	46,379,886	34,492,865	(14,232,850)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	46,379,886	34,492,865	(14,232,850)	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Harvard Pilgrim Health Care, Inc.

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 CBG Z	SD	.03/02/2021	0.030		61,750	.2	.1
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						61,750	2	1
09248U-70-0	BLKPK LQ:FEDFUND INSTL		.03/31/2021	0.040		41,874,148	1,250	.42
25160K-20-7	DIIS GVT IMM SRS INST		.03/31/2021	0.040		19,371,172	.0	1,585
31607A-70-3	FIDELITY IMM:GOVT INSTL		.03/01/2021	0.010		19,385,807	.165	.478
8699999. Subtotal - All Other Money Market Mutual Funds						80,631,127	1,415	2,105
9999999 - Total Cash Equivalents						80,692,877	1,416	2,105