



HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Harvard Pilgrim Health Care, Inc.

NAIC Group Code 4742 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 Croswell #

OTHER

DIRECTORS OR TRUSTEES

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

State of Massachusetts SS:
County of Norfolk

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

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 JUNE 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	301,311,877		301,311,877	320,412,768
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	465,472,281	2,831,425	462,640,856	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)	20,664,198		20,664,198	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 (\$ 38,079,854), cash equivalents (\$ 36,671,541) and short-term investments (\$)	74,751,395		74,751,395	138,967,304
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	183,924,890		183,924,890	143,229,469
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	402,847	0	402,847	402,847
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,046,527,488	2,831,425	1,043,696,063	1,069,962,684
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	1,662,592		1,662,592	2,134,019
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,399,143	334,581	8,064,562	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 (\$)	45,281,885		45,281,885	13,462,912
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,848,413		2,848,413	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	30,749,918	638,614	30,111,304	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	50,280,389	46,807,300	3,473,089	3,282,899
21. Furniture and equipment, including health care delivery assets (\$)	3,019,809	3,019,809	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	13,416,223		13,416,223	8,123,942
24. Health care (\$ 20,643,643) and other amounts receivable	36,192,019	3,843,181	32,348,838	62,723,464
25. Aggregate write-ins for other than invested assets	21,570,407	14,653,798	6,916,609	6,168,929
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,259,948,286	72,128,708	1,187,819,578	1,209,316,564
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,259,948,286	72,128,708	1,187,819,578	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	21,570,407	14,653,798	6,916,609	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)	21,570,407	14,653,798	6,916,609	6,168,929

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	150,219,740		150,219,740	125,895,782
2. Accrued medical incentive pool and bonus amounts	42,452,774		42,452,774	35,926,958
3. Unpaid claims adjustment expenses	2,111,497		2,111,497	1,760,403
4. Aggregate health policy reserves, including the liability of \$29,865,435 for medical loss ratio rebate per the Public Health Service Act	44,673,858		44,673,858	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	44,196,519		44,196,519	52,159,170
9. General expenses due or accrued	62,725,410		62,725,410	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	1,495,243		1,495,243	2,064,925
12. Amounts withheld or retained for the account of others	2,031		2,031	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	9,035,235		9,035,235	58,687
16. Derivatives			0	0
17. Payable for securities			0	1,500,000
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified (\$) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	85,651,216		85,651,216	124,550,627
23. Aggregate write-ins for other liabilities (including \$ current)	8,434,257	0	8,434,257	17,309,247
24. Total liabilities (Lines 1 to 23)	450,997,780	0	450,997,780	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	736,821,798	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	736,821,798	726,876,035
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,187,819,578	1,209,316,564
DETAILS OF WRITE-INS				
2301. Accrued Long Term Expenses	7,957,786		7,957,786	16,823,040
2302. Deferred Rent	386,778		386,778	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)	8,434,257	0	8,434,257	17,309,247
2501.	XXX	XXX		
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	1,478,287	1,474,906	2,979,079
2. Net premium income (including \$ non-health premium income)	XXX	926,001,330	875,346,174	1,738,913,211
3. Change in unearned premium reserves and reserve for rate credits	XXX	(12,176,616)	(35,818,554)	(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	913,824,714	839,527,620	1,731,378,185
Hospital and Medical:				
9. Hospital/medical benefits		618,237,876	484,251,752	1,074,387,873
10. Other professional services		29,540,117	29,016,908	53,897,997
11. Outside referrals		21,604,600	18,064,827	37,424,218
12. Emergency room and out-of-area		9,969,607	8,557,936	17,315,162
13. Prescription drugs		120,784,852	112,905,788	227,037,970
14. Aggregate write-ins for other hospital and medical	0	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts		17,359,728	24,159,994	40,670,696
16. Subtotal (Lines 9 to 15)	0	817,496,780	676,957,205	1,450,733,916
Less:				
17. Net reinsurance recoveries		7,310,694	3,448,356	22,511,114
18. Total hospital and medical (Lines 16 minus 17)	0	810,186,086	673,508,849	1,428,222,802
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$ 19,632,792 cost containment expenses		33,642,363	29,690,607	63,562,461
21. General administrative expenses		121,306,227	108,036,508	210,114,940
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)			13,607,489	2,730,327
23. Total underwriting deductions (Lines 18 through 22)	0	965,134,676	824,843,453	1,704,630,530
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(51,309,962)	14,684,167	26,747,655
25. Net investment income earned		8,353,318	7,224,502	14,895,376
26. Net realized capital gains (losses) less capital gains tax of \$		17,814,610	557,529	6,038,242
27. Net investment gains (losses) (Lines 25 plus 26)	0	26,167,928	7,782,031	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	(1,408,989)	(26,610,640)	(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	(26,551,023)	(4,144,442)	4,438,116
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	(26,551,023)	(4,144,442)	4,438,116
DETAILS OF WRITE-INS				
0601.	XXX		0	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	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	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)		(1,408,989)	(26,610,640)	(14,280,858)
2902. Transaction costs				(28,962,299)
2903. Miscellaneous & other income/(expense)				
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	(1,408,989)	(26,610,640)	(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.....	(26,551,023)	(4,144,442)	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 \$.....	27,485,613	5,851,463	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.....	9,011,173	7,926,874	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).....	9,945,763	9,633,895	88,869,117
49. Capital and surplus end of reporting period (Line 33 plus 48)	736,821,798	647,640,813	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 JUNE 30, 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	885,193,616	866,119,876	1,767,888,865
2. Net investment income	9,551,024	8,416,226	16,531,548
3. Miscellaneous income	10,489,066	11,152,204	4,474,539
4. Total (Lines 1 to 3)	905,233,706	885,688,306	1,788,894,952
5. Benefit and loss related payments	776,624,017	672,674,344	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	185,372,463	150,744,191	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)	961,996,480	823,418,535	1,691,507,551
11. Net cash from operations (Line 4 minus Line 10)	(56,762,775)	62,269,771	97,387,401
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	57,299,489	35,401,524	68,797,004
12.2 Stocks	21,071,908	427,844	36,448,793
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	9,121,224	2,563,062	14,408,291
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	72
12.7 Miscellaneous proceeds	0	209,616	1,500,000
12.8 Total investment proceeds (Lines 12.1 to 12.7)	87,492,621	38,602,046	121,154,161
13. Cost of investments acquired (long-term only):			
13.1 Bonds	38,911,305	27,493,601	44,848,920
13.2 Stocks	2,858,043	1,721,006	14,546,039
13.3 Mortgage loans	0	0	0
13.4 Real estate	54,451	228,234	228,234
13.5 Other invested assets	40,321,688	1,405,617	18,403,800
13.6 Miscellaneous applications	1,500,000	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	83,645,486	30,848,457	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)	3,847,135	7,753,589	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)	(11,300,271)	67,616,723	(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)	(11,300,271)	67,616,723	(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)	(64,215,910)	137,640,083	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)	74,751,394	139,042,798	138,967,304

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

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
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	0	0	0	0	9,475	0	0
3. Second Quarter	246,560	35,149	201,733					9,678		
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	1,478,287	203,236	1,217,942					57,109		
Total Member Ambulatory Encounters for Period:										
7. Physician	555,992	79,499	433,316					43,177		
8. Non-Physician	649,803	93,743	534,062					21,998		
9. Total	1,205,795	173,242	967,378	0	0	0	0	65,175	0	0
10. Hospital Patient Days Incurred	28,511	4,580	23,931							
11. Number of Inpatient Admissions	5,778	808	4,970							
12. Health Premiums Written (a)	932,435,457	135,010,268	745,324,681					52,100,508		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	920,258,841	129,435,370	738,722,963					52,100,508		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services.....	782,627,655	108,118,229	627,277,915					47,231,511		
18. Amount Incurred for Provision of Health Care Services	817,496,780	112,779,012	654,318,742					50,399,026		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$52,100,508

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)	56,010,823	662,061,002	21,055,448	115,256,395	77,066,271	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	6,308,305	40,814,834	1,362,753	12,545,144	7,671,058	13,012,963
7. Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	62,319,128	702,875,836	22,418,201	127,801,539	84,737,329	125,895,782
10. Healthcare receivables (a)	2,768,164	19,695,479			2,768,164	25,563,915
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	7,497,214	3,543,859	25,434,225	17,018,549	32,931,439	35,926,958
13. Totals (Lines 9-10+11+12)	67,048,178	686,724,216	47,852,426	144,820,088	114,900,604	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 six months ended June 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 six months ended June 30, 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 #	June 30, 2021	December 31, 2020
NET INCOME (LOSS)					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (26,551,023)	\$ 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	\$ (26,551,023)	\$ 4,438,116
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 736,821,798	\$ 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	\$ 736,821,798	\$ 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 six months ended June 30, 2021.
- (3) The Company did not hold any securities with a recognized other-than-temporary impairment on June 30, 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 June 30, 2021 are as follows:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ (451,349)
2. 12 Months or Longer	\$ (18,077)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 33,823,995
2. 12 Months or Longer	\$ 448,665

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 June 30, 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 JUNE 30, 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 June 30, 2021 and December 31, 2020:

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	2021	2020	2021	2020	2021	2020
a. Service cost			\$ -	\$ -		
b. Interest cost			36,553	146,999		
c. Expected return on plan assets						
d. Amortization of unrecognized transition obligation or transition asset						
e. Amounts of recognized gains and losses			(16,231)	-		
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			\$ 20,322	\$ 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 June 30, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Indust. & Misc.	\$ -	\$ -	\$ -	\$ -	\$ -
Total Bonds	-	-	-	-	-
Common Stock					
Industrial & Misc.	262,200	-	-	-	262,200
Mutual Funds	<u>196,859,798</u>	-	-	-	<u>196,859,798</u>
Total Common Stocks	197,121,998	-	-	-	197,121,998
Total assets at fair value	<u>\$197,121,998</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 197,121,998</u>

(2) Fair value measurements in Level 3 of the fair value hierarchy as of June 30, 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 June 30, 2021. FHLB Class B stock is valued based on the par value of the stock.

(5) As of June 30, 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 June 30, 2021:**

STATEMENT AS OF JUNE 30, 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	\$ 315,250,584	\$ 301,311,877	\$ -	\$ 315,250,584	\$ -	\$ -	\$ -
Common stock	197,121,998	197,121,998	197,121,998	-	-	-	-
Cash equivalents	36,671,541	36,671,541	36,671,541	-	-	-	-
Total	\$ 549,044,123	\$ 535,105,416	\$ 233,793,539	\$ 315,250,584	\$ -	\$ -	\$ -

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 June 30, 2021, through August 13, 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, except as noted below:

After receiving required approval, the incorporated name of HPHI was officially changed to Point32Health Plan Holdings, Inc. effective July 1, 2021.

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 JUNE 30, 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	\$ 5,574,898	\$ 6,426,673	\$ -	\$ -	\$12,001,571
(8) Medical loss ratio rebates paid	-	-	-	-	-
(9) Medical loss ratio rebates unpaid	17,260,870	12,604,565	-	-	29,865,435
(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	\$29,865,435

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)..	\$ 45,281,885
Liabilities:	
2. Risk adjustment user fees payable for ACA Risk Adjustment.....	147,803
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool payments).....	3,763,786
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.....	(32,065,528)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	52,369
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 JUNE 30, 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		Unsettled Balances as of the Reporting Date		
	1	2	3	4	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)	
					5	6	7	8			
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program:											
1. Premium adjustments receivable (including high risk pool payments)	\$ 13,462,912	\$ -	\$ 26,998	\$ -	\$ 13,435,914	\$ -	\$ 17,187,791	\$ -	A	\$ 30,623,705	\$ -
2. Premium adjustments (payable) (including high risk pool payments)	-	(3,532,534)	-	450,809	-	(3,983,343)	-	1,960,527	B	-	(2,022,816)
3. Subtotal ACA Permanent Risk Adjustment Program	13,462,912	(3,532,534)	26,998	450,809	13,435,914	(3,983,343)	17,187,791	1,960,527		30,623,705	(2,022,816)
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	\$ 450,809	\$ 13,435,914	\$ (3,983,343)	\$ 17,187,791	\$ 1,960,527		\$ 30,623,705	\$ (2,022,816)

Explanations of Adjustments:

A The premium adjustments receivable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2020, as well as previously unrecorded Risk Adjustment data validation (RADV) amounts. The Company had not recorded a remaining receivable for the 2017 Risk Adjustment program of \$4,487,760 as of December 31, 2018 due to the uncertainty of the available transfer payment funds resulting from the insolvency and ongoing liquidation of Minuteman Health, Inc., a significant payer of transfer funds in Massachusetts for the 2017 Risk Adjustment program.

The premium adjustments payable under the permanent ACA Risk Adjustment program represents a change in previously estimated amounts to reflect the final settlement notification for the year ended December 31, 2020, as well as previously unrecorded Risk Adjustment data validation (RADV) amounts.

B unrecorded Risk Adjustment data validation (RADV) amounts.

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

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	1	2	3	4	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
					5	6	7	8			
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
Risk Corridors Program Year:											
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 June 30, 2021, \$69.8 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 \$45.1 million. Therefore, there has been a \$21.4 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 [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

GENERAL INTERROGATORIES

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 256,510,936	\$ 268,350,283
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 0	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 256,510,936	\$ 268,350,283
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 16.3 Total payable for securities lending reported on the liability page. \$0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
104518	DWS INVESTMENT MANAGEMENT AMERICAS, INC.	CZ83K4EEEE8QVCT3B128	Securities and Exchange Commission	DS.....
108281	FIDELITY MANAGEMENT & RESEARCH COMPANY	Z26LT2N3N013KK7Y9Z32	Securities and Exchange Commission	DS.....
105958	THE VANGUARD GROUP, INC.	22FEKWGAFY38KJJVTQ65	Securities and Exchange Commission	DS.....
109008	PRINCIPAL REAL ESTATE INVESTORS LLC	549300BAB10ZPCNHMB89	Securities and Exchange Commission	DS.....
106006	BARINGS LLC	ANDKRHQKPRR64Q2KLR05	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 JUNE 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

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

GENERAL INTERROGATORIES

PART 2 - HEALTH

1. Operating Percentages:
- 1.1 A&H loss percent90.8 %
 - 1.2 A&H cost containment percent2.1 %
 - 1.3 A&H expense percent excluding cost containment expenses14.8 %
- 2.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 2.2 If yes, please provide the amount of custodial funds held as of the reporting date\$
- 2.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 2.4 If yes, please provide the balance of the funds administered as of the reporting date\$
3. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 3.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
NONE									

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

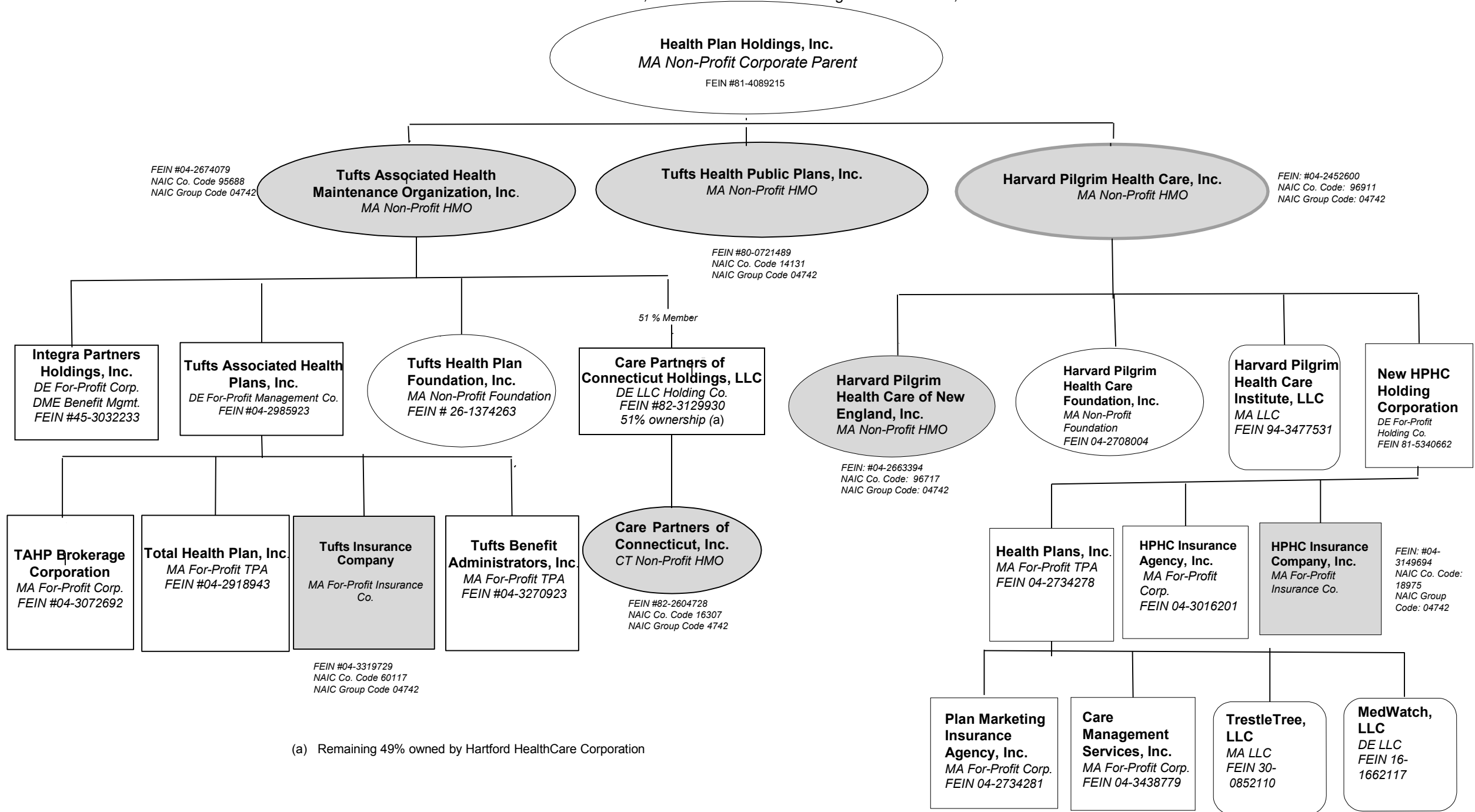
States, etc.	1 Active Status (a)	Direct Business Only									
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 CHIP Title XXI	6 Federal Employees Health Benefits Program Premiums	7 Life and Annuity Premiums & Other Considerations	8 Property/Casualty Premiums	9 Total Columns 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	24,154,065								24,154,065	
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	222,770,055	6,921,341							229,691,396	
21. Maryland MD	N									0	
22. Massachusetts MA	L	633,410,829	45,179,167							678,589,996	
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	880,334,949	52,100,508	0	0	0	0	0	0	932,435,457	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX									0	
61. Totals (Direct Business)	XXX	880,334,949	52,100,508	0	0	0	0	0	0	932,435,457	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.

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



(a) Remaining 49% owned by Hartford HealthCare Corporation

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		.0000	04-2985923				Tufts Associated Health Plans, Inc.	DE	NIA	Tufts Associated Health Maintenance Organization, Inc.	Ownership, Board, Management	100.000	Health Plan Holdings, Inc. (f/k/a Tufts Health Plan, Inc.)	N	1
.4742	Health Plan Holdings, Inc.	.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	Health Plan Holdings, Inc.	.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	Health Plan Holdings, Inc.	.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	Health Plan Holdings, Inc.	.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	Health Plan Holdings, Inc.	.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
.4742	Health Plan Holdings, Inc.	.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
.4742	Health Plan Holdings, Inc.	.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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

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

Additional Write-ins for Assets Line 25

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

Additional Write-ins for Statement of Revenue and Expenses Line 6

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
0604.	XXX		0	
0605.	XXX		0	
0606.	XXX		0	
0697. Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 7

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
0704.	XXX		0	
0705.	XXX		0	
0706.	XXX		0	
0797. Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0

Additional Write-ins for Statement of Revenue and Expenses Line 14

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1404.			0	
1405.			0	
1406.			0	
1497. Summary of remaining write-ins for Line 14 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	
2905.			0	
2997. Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0

NONE

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	21,253,886	22,307,398
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	54,451	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	644,139	1,281,746
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	20,664,198	21,253,886
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	20,664,198	21,253,886

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	143,229,469	128,758,131
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	500,000	15,000,000
2.2 Additional investment made after acquisition	39,821,688	3,403,800
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	7,319,300	9,312,679
6. Total gain (loss) on disposals	2,175,658	1,163,150
7. Deduct amounts received on disposals	9,121,224	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)	183,924,890	143,229,469
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	183,924,890	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	41,769,347	59,394,959
3. Accrual of discount	62,910	107,166
4. Unrealized valuation increase (decrease)	20,279,750	64,216,627
5. Total gain (loss) on disposals	15,638,951	4,875,019
6. Deduct consideration for bonds and stocks disposed of	78,654,278	105,334,146
7. Deduct amortization of premium	789,189	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	282,881	88,349
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	766,784,058	768,193,685
12. Deduct total nonadmitted amounts	2,831,425	2,084,507
13. Statement value at end of current period (Line 11 minus Line 12)	763,952,633	766,109,178

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	269,226,334	11,698,933	27,283,756	(437,415)	269,226,334	253,204,096	0	267,398,596
2. NAIC 2 (a)	51,410,781	1,375,648	5,314,872	4,167	51,410,781	47,475,725	0	52,150,281
3. NAIC 3 (a)	853,053	0	247,872	26,876	853,053	632,056	0	863,891
4. NAIC 4 (a)	0				0	0		
5. NAIC 5 (a)	0				0	0		
6. NAIC 6 (a)	0				0	0		
7. Total Bonds	321,490,168	13,074,581	32,846,500	(406,372)	321,490,168	301,311,877	0	320,412,768
PREFERRED STOCK								
8. NAIC 1	0				0	0		0
9. NAIC 2	0				0	0		0
10. NAIC 3	0				0	0		0
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	321,490,168	13,074,581	32,846,500	(406,372)	321,490,168	301,311,877	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	90,049,841	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	132,131,951	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)	36,671,541	78,753,651
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	36,671,541	78,753,651

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

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Building improvements	Quincy	MA	04/01/2021	DGI Invisals				11,954
0199999. Acquired by Purchase					0	0	0	11,954
0399999 - Totals					0	0	0	11,954

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 Current Year's 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 JUNE 30, 2021 OF THE Harvard Pilgrim Health Care, Inc.

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
000000-00-0	BARINGS LLC	Springfield	NC	BARINGS LLC		05/08/2014		0	141,630	0	0	11.089
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	AUDAX MEZZANINE FUND IV-A/B LP		09/30/2016		0	498,961	0	0	2.970
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	640,591	0	0	XXX
000000-00-0	HLM Ventures Partners IV, L.P.	Boston	MA	HLM Ventures Partners IV, L.P.		08/25/2016		0	75,000	0	0	5.710
000000-00-0	Leerink Transformation Fund I, L.P.	Boston	MA	Leerink Transformation Fund I, L.P.		01/27/2017		0	235,073	0	0	1.597
2599999. Joint Venture Interests - Other - Unaffiliated								0	310,073	0	0	XXX
4899999. Total - Unaffiliated								0	950,664	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	950,664	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 Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
000000-00-0	BARINGS LLC	Springfield	NC	Various	05/08/2014	06/29/2021	859,520	0	0	0	0	0	0	859,520	955,823	96,303	96,303	859,520		
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Various	09/30/2016	06/11/2021	859,073	0	0	0	0	0	0	859,073	878,017	18,945	18,945	859,073		
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								1,718,592	0	0	0	0	0	1,718,592	1,833,840	0	115,248	115,248	1,718,592	
000000-00-0	PRINCIPAL GLOBAL INVESTORS, LLC	Des Moines	IA	Return of Capital	05/07/2014	06/30/2021	237,042	0	0	0	0	0	0	237,042	237,042	0	0	237,042		
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								237,042	0	0	0	0	0	237,042	237,042	0	0	0	237,042	
000000-00-0	HLM Ventures Partners IV, L.P.	Boston	MA	Various	08/25/2016	06/30/2021	592,008	0	0	0	0	0	0	592,008	1,484,849	892,841	892,841	592,008		
000000-00-0	Leerink Transformation Fund I, L.P.	Boston	MA	Various	01/27/2017	05/17/2021	622,371	0	0	0	0	0	0	622,371	1,631,421	1,009,050	1,009,050	622,371		
000000-00-0	JPM Infrastructure Investments Fund	New York	US	Return of Capital	10/01/2020	04/30/2021	84,003	0	0	0	0	0	0	84,003	84,003	0	0	84,003		
000000-00-0	Carewell Urgent Care	Quincy	MA	Return of Capital	05/28/2016	06/30/2021	2,530,356	0	0	0	0	0	0	2,524,067	2,524,067	(6,288)	(6,288)	2,530,356		
2599999. Joint Venture Interests - Other - Unaffiliated								3,828,738	0	0	0	0	0	1,298,382	5,724,340	0	1,895,603	1,895,603	1,298,382	
4899999. Total - Unaffiliated								5,784,372	0	0	0	0	0	3,254,016	7,795,222	0	2,010,851	2,010,851	3,254,016	
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								5,784,372	0	0	0	0	0	3,254,016	7,795,222	0	2,010,851	2,010,851	3,254,016	

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10	
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
3138EK-EF-8	FN AL2833 - RMBS		.04/06/2021	JP MORGAN SECURITIES INC.		2,547,050	9,877,809	1,531	1.A	
3138WIF-Y5-9	FN AS6131 - RMBS		.03/25/2021	CITIGROUP GLOBAL MARKETS INC.		.0	(3,158,037)	.0	1.A	
3140FX-ME-9	FN BF0356 - RMBS		.06/22/2021	PERSHING/DONALDSON LUFKIN		329,238	304,743	.711	1.A	
3140GV-Z2-4	FN BH7060 - RMBS		.04/15/2021	NONMURA SECS		3,252,349	5,000,000	4,347	1.A	
3140Y8-DY-0	FN FM4618 - RMBS		.03/25/2021	CITIGROUP GLOBAL MARKETS INC.		.0	(644,215)	.0	1.A	
3140Y9-7K-5	FN FM6297 - RMBS		.04/07/2021	JP MORGAN SECURITIES INC.		3,030,321	3,000,000	1,912	1.A	
3199999. Subtotal - Bonds - U.S. Special Revenues							9,158,958	14,380,300	8,501	XXX
00914A-AB-8	AIR LEASE CORP		.06/22/2021	MLPFS INC FIXED INCOME		520,723	500,000	1,094	2.B FE	
06051G-JZ-3	BANK OF AMERICA CORP		.06/07/2021	MLPFS INC FIXED INCOME		1,000,000	1,000,000	.0	1.F FE	
14042T-CS-4	CAPITAL ONE BANK USA NA		.06/22/2021	Morgan Stanley		500,000	500,000	4,056	2.A FE	
345340-AA-1	FORDR 21REV1 A - ABS		.04/07/2021	MLPFS INC FIXED INCOME		1,319,995	1,320,000	.0	1.A FE	
709599-BM-5	PENSKE TRUCK LEASING CO LP		.04/06/2021	WELLS FARGO SECURITIES LLC		354,925	355,000	.0	2.B FE	
88032W-BA-3	TENCENT HOLDINGS LTD	C	.04/15/2021	GOLDMAN		219,980	220,000	.0	1.E FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,915,623	3,895,000	5,150	XXX
8399997. Total - Bonds - Part 3							13,074,581	18,275,300	13,651	XXX
8399998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX
8399999. Total - Bonds							13,074,581	18,275,300	13,651	XXX
8999997. Total - Preferred Stocks - Part 3							0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	0	XXX
921943-88-2	VANGUARD DEV MKT INST		.06/18/2021	Unknown		34,278,095	564,217	.0		
922040-10-0	VANGUARD INSTL INDX INST		.06/23/2021	Unknown		1,007,433	373,193	.0		
922908-87-6	VANGUARD S-C ID INST		.06/23/2021	Unknown		79,446	.0	.0		
9499999. Subtotal - Common Stocks - Mutual Funds							1,016,856	XXX	0	XXX
9799997. Total - Common Stocks - Part 3							1,016,856	XXX	0	XXX
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							1,016,856	XXX	0	XXX
9899999. Total - Preferred and Common Stocks							1,016,856	XXX	0	XXX
9999999 - Totals							14,091,438	XXX	13,651	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	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		06/01/2021	Paydown		374	374	389	380	.0	(6)	.0	(6)	.0	374	.0	.0	.0	13	08/15/2027	1.A
36225B-CS-5	GN 780992 - RMBS		06/01/2021	Paydown		764	764	792	773	.0	(10)	.0	(10)	.0	764	.0	.0	.0	25	12/15/2028	1.A
36225B-TZ-1	GN 781468 - RMBS		06/01/2021	Paydown		392	392	409	403	.0	(11)	.0	(11)	.0	392	.0	.0	.0	11	07/15/2032	1.A
36290R-X2-4	GN 615497 - RMBS		06/01/2021	Paydown		915	915	888	899	.0	.16	.0	.16	.0	915	.0	.0	.0	22	08/15/2033	1.A
36290S-6G-1	G2 616571 - RMBS		06/01/2021	Paydown		1,302	1,302	1,367	1,351	.0	(48)	.0	(48)	.0	1,302	.0	.0	.0	35	08/20/2034	1.A
36291L-RS-6	GN 631497 - RMBS		06/01/2021	Paydown		1,019	1,019	1,018	1,018	.0	.1	.0	.1	.0	1,019	.0	.0	.0	27	06/15/2034	1.A
36295W-D4-6	GN 682423 - RMBS		06/01/2021	Paydown		685	685	693	692	.0	(6)	.0	(6)	.0	685	.0	.0	.0	16	05/15/2038	1.A
36297B-RT-0	GN 707098 - RMBS		06/01/2021	Paydown		35	35	36	36	.0	(1)	.0	(1)	.0	35	.0	.0	.0	1	01/15/2039	1.A
0599999 Subtotal - Bonds - U.S. Governments						5,486	5,486	5,594	5,551	0	(65)	0	(65)	0	5,486	0	0	0	149	XXX	XXX
54438C-YK-2	LOS ANGELES CALIF CNTY COLLEGE DIST		06/16/2021	MARKETAXESS CORPORATION		1,692,724	1,700,000	1,700,000	1,700,000	.0	.0	.0	.0	.0	1,700,000	.0	(7,276)	(7,276)	7,958	08/01/2025	1.B FE
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2021	Call @ 100.00		94,946	94,946	94,946	94,946	.0	.0	.0	.0	.0	94,946	.0	.0	.0	2,259	06/30/2028	1.C FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,787,670	1,794,946	1,794,946	1,794,946	0	0	0	0	0	1,794,946	0	(7,276)	(7,276)	10,217	XXX	XXX
31287Y-AZ-7	FH C70924 - RMBS		06/01/2021	Paydown		1,460	1,460	1,509	1,474	.0	(13)	.0	(13)	.0	1,460	.0	.0	.0	38	09/01/2032	1.A
3128K6-40-0	FH A46231 - RMBS		06/01/2021	Paydown		717	717	716	716	.0	.1	.0	.1	.0	717	.0	.0	.0	15	07/01/2035	1.A
3128K7-HL-5	FH A46535 - RMBS		06/01/2021	Paydown		93	93	87	87	.0	6	.0	6	.0	93	.0	.0	.0	2	08/01/2035	1.A
3128LX-CR-9	FH 601880 - RMBS		06/01/2021	Paydown		44,832	44,832	47,963	47,491	.0	(2,659)	.0	(2,659)	.0	44,832	.0	.0	.0	945	08/01/2035	1.A
3128LX-FW-5	FH 601981 - RMBS		06/01/2021	Paydown		1,385	1,385	1,309	1,314	.0	71	.0	71	.0	1,385	.0	.0	.0	28	12/01/2035	1.A
3128M6-G9-3	FH 604424 - RMBS		06/01/2021	Paydown		444	444	443	443	.0	.1	.0	.1	.0	444	.0	.0	.0	11	06/01/2038	1.A
3128M6-RG-5	FH 604687 - RMBS		06/01/2021	Paydown		8,064	8,064	8,130	8,129	.0	(65)	.0	(65)	.0	8,064	.0	.0	.0	205	09/01/2038	1.A
3128MD-L6-8	FH 614649 - RMBS		06/01/2021	Paydown		18,831	18,831	19,699	19,281	.0	(450)	.0	(450)	.0	18,831	.0	.0	.0	198	01/01/2038	1.A
3128MJ-CT-5	FH 608081 - RMBS		06/01/2021	Paydown		1,618	1,618	1,650	1,644	.0	(27)	.0	(27)	.0	1,618	.0	.0	.0	41	09/01/2035	1.A
312911-GW-4	FHR 1343 LA - CMO/RMBS		06/01/2021	Paydown		2,516	2,516	2,678	2,534	.0	(18)	.0	(18)	.0	2,516	.0	.0	.0	82	08/15/2022	1.A
312927-QZ-2	FH A81372 - RMBS		06/01/2021	Paydown		159	159	159	159	.0	.0	.0	.0	.0	159	.0	.0	.0	4	08/01/2038	1.A
31292H-2E-3	FH C01673 - RMBS		06/01/2021	Paydown		1,243	1,243	1,242	1,241	.0	2	.0	2	.0	1,243	.0	.0	.0	28	11/01/2033	1.A
31292H-YT-5	FH C01622 - RMBS		06/01/2021	Paydown		2,711	2,711	2,616	2,631	.0	80	.0	80	.0	2,711	.0	.0	.0	56	09/01/2033	1.A
31292J-BG-4	FH C01839 - RMBS		06/01/2021	Paydown		958	958	917	923	.0	35	.0	35	.0	958	.0	.0	.0	19	05/01/2034	1.A
31296J-WJ-1	FH A10649 - RMBS		06/01/2021	Paydown		12,143	12,143	12,077	12,090	.0	53	.0	53	.0	12,143	.0	.0	.0	278	06/01/2033	1.A
31296Q-NM-8	FH A15796 - RMBS		06/01/2021	Paydown		88	88	92	90	.0	(1)	.0	(1)	.0	88	.0	.0	.0	2	11/01/2033	1.A
31296S-M2-9	FH A17577 - RMBS		06/01/2021	Paydown		1,089	1,089	1,112	1,103	.0	(14)	.0	(14)	.0	1,089	.0	.0	.0	23	01/01/2034	1.A
31296W-5K-9	FH A20850 - RMBS		06/01/2021	Paydown		2,205	2,205	2,184	2,184	.0	21	.0	21	.0	2,205	.0	.0	.0	37	04/01/2034	1.A
31296X-QL-2	FH A21359 - RMBS		06/01/2021	Paydown		1,265	1,265	1,288	1,280	.0	(15)	.0	(15)	.0	1,265	.0	.0	.0	27	04/01/2034	1.A
31297M-H5-0	FH A32052 - RMBS		06/01/2021	Paydown		6,816	6,816	6,877	6,854	.0	(38)	.0	(38)	.0	6,816	.0	.0	.0	130	04/01/2035	1.A
31297T-4H-3	FH A38024 - RMBS		06/01/2021	Paydown		2,921	2,921	2,820	2,822	.0	99	.0	99	.0	2,921	.0	.0	.0	51	10/01/2035	1.A
31297U-VC-1	FH A38711 - RMBS		06/01/2021	Paydown		2,450	2,450	2,393	2,405	.0	44	.0	44	.0	2,450	.0	.0	.0	57	02/01/2035	1.A
31307N-TV-6	FH J32364 - RMBS		06/01/2021	Paydown		64,911	64,911	66,057	65,974	.0	(1,064)	.0	(1,064)	.0	64,911	.0	.0	.0	678	11/01/2028	1.A
3132A3-RK-8	FH ZS3190 - RMBS		06/01/2021	Paydown		48,772	48,772	54,281	54,326	.0	(5,554)	.0	(5,554)	.0	48,772	.0	.0	.0	801	05/01/2041	1.A
3132AA-N7-6	FH ZS9382 - RMBS		06/01/2021	Paydown		51,621	51,621	56,404	56,434	.0	(4,812)	.0	(4,812)	.0	51,621	.0	.0	.0	640	09/01/2043	1.A
31326F-UJ-4	FH Q02385 - RMBS		06/01/2021	Paydown		73,397	73,397	77,433	76,799	.0	(3,402)	.0	(3,402)	.0	73,397	.0	.0	.0	428	07/01/2041	1.A
3132M7-GG-7	FH Q26799 - RMBS		06/01/2021	Paydown		27,573	27,573	28,198	27,976	.0	(403)	.0	(403)	.0	27,573	.0	.0	.0	387	06/01/2044	1.A
31335A-LZ-9	FH 660344 - RMBS		06/01/2021	Paydown		52,771	52,771	55,987	55,865	.0	(3,094)	.0	(3,094)	.0	52,771	.0	.0	.0	861	12/01/2045	1.A
31335A-WU-8	FH 660659 - RMBS		06/01/2021	Paydown		256,312	256,312	265,804	265,052	.0	(8,740)	.0	(8,740)	.0	256,312	.0	.0	.0	3,588	08/01/2046	1.A
31335A-ZA-9	FH 660737 - RMBS		06/01/2021	Paydown		13,174	13,174	13,919	13,881	.0	(707)	.0	(707)	.0	13,174	.0	.0	.0	247	08/01/2042	1.A
31335B-2K-1	FH 661678 - RMBS		06/01/2021	Paydown		47,734	47,734	50,203	50,117	.0	(2,383)	.0	(2,383)	.0	47,734	.0	.0	.0	866	10/01/2041	1.A
31335B-BE-5	FH 660937 - RMBS		06/01/2021	Paydown		81,976	81,976	86,007	85,131	.0	(3,155)	.0	(3,155)	.0	81,976	.0	.0	.0	1,426	04/01/2047	1.A
31335H-T6-0	FH C90573 - RMBS		06/01/2021	Paydown		5,814	5,814	6,088	5,848	.0	(35)	.0	(35)	.0	5,814	.0	.0	.0	157	08/01/2022	1.A
31368H-LV-3	FN 190340 - RMBS		06/01/2021	Paydown		8,649	8,649	8,228	8,284	.0	365	.0	365	.0	8,649	.0	.0	.0	178	09/01/2033	1.A
31368H-MB-6	FN 190354 - RMBS		06/01/2021	Paydown		10,044	10,044	9,801	9,830	.0	213	.0	213	.0	10,044	.0	.0	.0	230	12/01/2034	1.A
3136A2-5J-8	FNR 2011-141 JA - CMO/RMBS		06/01/2021	Paydown		22,645	22,645	24,803	23,181	.0	(536)	.0	(536)	.0	22,645	.0	.0	.0	416	11/25/2039	1.A
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		06/01/2021	Paydown		29,941	29,941	32,619	31,211	.0	(1,270)	.0	(1,270)	.0	29,941	.0	.0	.0	560	02/25/2041	1.A
3136A3-ED-9	FNR 2011-143 PA - CMO/RMBS		06/01/2021	Paydown		90,873	90,873	99,141	92,758	.0	(1,885)	.0	(1,885)	.0	90,873	.0	.0	.0	1,752	02/25/2038	1.A
3136A3-QK-0	FNR 2011-135 PK - CMO/RMBS		06/01/2021	Paydown		22,070	22,070	24,073	22,612	.0	(542)	.0	(542)	.0	22,070	.0	.0	.0	401	05/25/2040	1.A
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		06/01/2021	Paydown		66,673	66,673	73,090	71,219	.0	(4,546)	.0	(4,546)	.0	66,673	.0	.0	.0	1,086	10/25/2041	1.A
3136A6-TC-8	FNR 2012-63 MA - CMO/RMBS		06/01/2021	Paydown		44,842	44,842	48,934	46,348	.0	(1,506)	.0	(1,506)	.0	44,842	.0	.0				

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
3138EL-B5-1	FN AL3659 - RMBS		06/01/2021	Paydown		6,705	6,705	6,872	6,837	0	(132)	0	(132)	0	6,705	0	0	0	101	05/01/2043	1.A
3138ER-NX-4	FN AL9405 - RMBS		06/01/2021	Paydown		44,089	44,089	46,368	46,680	0	(2,591)	0	(2,591)	0	44,089	0	0	0	623	06/01/2044	1.A
3138LX-WT-3	FN AL9657 - RMBS		06/01/2021	Paydown		119,430	119,430	119,584	119,508	0	(78)	0	(78)	0	119,430	0	0	0	615	01/01/2047	1.A
3138LX-7H-6	FN A07195 - RMBS		06/01/2021	Paydown		30,825	30,825	32,598	31,629	0	(804)	0	(804)	0	30,825	0	0	0	152	09/01/2027	1.A
3138W9-TV-2	FN AS0563 - RMBS		06/01/2021	Paydown		44,979	44,979	48,015	48,526	0	(3,548)	0	(3,548)	0	44,979	0	0	0	849	09/01/2043	1.A
3138WA-NB-6	FN AS1314 - RMBS		06/01/2021	Paydown		105,943	105,943	112,415	112,696	0	(6,754)	0	(6,754)	0	105,943	0	0	0	1,670	12/01/2043	1.A
3138WF-2Y-1	FN AS6190 - RMBS		06/01/2021	Paydown		151,158	151,158	162,825	0	0	(11,667)	0	(11,667)	0	151,158	0	0	0	864	11/01/2045	1.A
3138WF-Y5-9	FN AS6131 - RMBS		06/01/2021	Paydown		246,263	246,263	265,118	0	0	(18,855)	0	(18,855)	0	246,263	0	0	0	1,297	11/01/2045	1.A
3138WP-GH-8	FN AT2012 - RMBS		06/01/2021	Paydown		111,284	111,284	119,743	119,693	0	(8,409)	0	(8,409)	0	111,284	0	0	0	521	04/01/2043	1.A
313921-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		06/01/2021	Paydown		1,960	1,960	2,090	2,027	0	(67)	0	(67)	0	1,960	0	0	0	0	12/25/2041	1.A
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		06/01/2021	Paydown		1,989	1,989	2,117	2,050	0	(61)	0	(61)	0	1,989	0	0	0	63	11/25/2031	1.A
31396J-2L-8	FHR 3127 CY - CMO/RMBS		06/01/2021	Paydown		7,702	7,702	7,644	7,644	0	59	0	59	0	7,702	0	0	0	185	03/15/2026	1.A
313970-4A-3	FNR 2010-149 L - CMO/RMBS		04/26/2021	Paydown		15,203	15,203	16,229	15,215	0	(12)	0	(12)	0	15,203	0	0	0	274	04/25/2038	1.A
31398R-2D-6	FNR 2010-80 AD - CMO/RMBS		06/01/2021	Paydown		36,357	36,357	39,993	37,542	0	(1,185)	0	(1,185)	0	36,357	0	0	0	755	03/25/2039	1.A
31400S-SD-2	FN 696316 - RMBS		06/01/2021	Paydown		2,739	2,739	2,721	2,721	0	17	0	17	0	2,739	0	0	0	67	03/01/2033	1.A
31401A-L6-2	FN 702449 - RMBS		06/01/2021	Paydown		2,602	2,602	2,683	2,666	0	(64)	0	(64)	0	2,602	0	0	0	76	06/01/2033	1.A
31401A-MG-9	FN 702459 - RMBS		06/01/2021	Paydown		4,614	4,614	4,585	4,587	0	26	0	26	0	4,614	0	0	0	106	06/01/2033	1.A
31401H-3M-2	FN 709204 - RMBS		06/01/2021	Paydown		964	964	987	979	0	(15)	0	(15)	0	964	0	0	0	23	07/01/2033	1.A
31402C-4J-8	FN 725425 - RMBS		06/01/2021	Paydown		2,696	2,696	2,696	2,694	0	1	0	1	0	2,696	0	0	0	61	04/01/2034	1.A
31402C-PL-0	FN 725027 - RMBS		06/01/2021	Paydown		6,407	6,407	6,144	6,184	0	223	0	223	0	6,407	0	0	0	133	11/01/2033	1.A
31402C-U6-7	FN 725205 - RMBS		06/01/2021	Paydown		10,499	10,499	10,147	10,198	0	302	0	302	0	10,499	0	0	0	218	03/01/2034	1.A
31402C-VP-4	FN 725222 - RMBS		06/01/2021	Paydown		2,829	2,829	2,785	2,792	0	37	0	37	0	2,829	0	0	0	64	02/01/2034	1.A
31402Q-Q0-6	FN 725963 - RMBS		06/01/2021	Paydown		117	117	119	117	0	0	0	0	0	117	0	0	0	3	10/01/2022	1.A
31402Q-6T-3	FN 735382 - RMBS		06/01/2021	Paydown		14,132	14,132	14,955	14,882	0	(750)	0	(750)	0	14,132	0	0	0	282	04/01/2035	1.A
31402Q-WA-5	FN 735141 - RMBS		06/01/2021	Paydown		3,529	3,529	3,499	3,501	0	28	0	28	0	3,529	0	0	0	81	01/01/2035	1.A
31402Q-Y3-9	FN 735230 - RMBS		06/01/2021	Paydown		3,577	3,577	3,573	3,571	0	6	0	6	0	3,577	0	0	0	81	02/01/2035	1.A
31402R-FU-8	FN 735579 - RMBS		06/01/2021	Paydown		36,977	36,977	39,132	38,944	0	(1,967)	0	(1,967)	0	36,977	0	0	0	792	06/01/2035	1.A
31403B-VY-6	FN 744131 - RMBS		06/01/2021	Paydown		2,504	2,504	2,610	2,534	0	(30)	0	(30)	0	2,504	0	0	0	57	12/01/2024	1.A
31403C-6L-0	FN 745275 - RMBS		06/01/2021	Paydown		826	826	798	799	0	27	0	27	0	826	0	0	0	17	02/01/2036	1.A
31403C-XZ-9	FN 745096 - RMBS		06/01/2021	Paydown		10,216	10,216	10,178	10,177	0	39	0	39	0	10,216	0	0	0	226	11/01/2034	1.A
31403D-BD-0	FN 745336 - RMBS		06/01/2021	Paydown		18,998	18,998	20,426	20,371	0	(1,373)	0	(1,373)	0	18,998	0	0	0	390	03/01/2036	1.A
31403H-J5-0	FN 749184 - RMBS		06/01/2021	Paydown		183	183	189	187	0	(4)	0	(4)	0	183	0	0	0	5	10/01/2033	1.A
31403K-JH-4	FN 750977 - RMBS		06/01/2021	Paydown		739	739	713	717	0	22	0	22	0	739	0	0	0	14	11/01/2033	1.A
31403R-PE-2	FN 755621 - RMBS		06/01/2021	Paydown		401	401	409	410	0	(8)	0	(8)	0	401	0	0	0	9	01/01/2034	1.A
31404B-QV-7	FN 763768 - RMBS		06/01/2021	Paydown		605	605	619	614	0	(9)	0	(9)	0	605	0	0	0	13	01/01/2034	1.A
31404H-6Q-7	FN 769579 - RMBS		06/01/2021	Paydown		1,579	1,579	1,560	1,562	0	17	0	17	0	1,579	0	0	0	33	04/01/2034	1.A
31404J-SC-0	FN 770115 - RMBS		06/01/2021	Paydown		381	381	382	381	0	0	0	0	0	381	0	0	0	8	03/01/2034	1.A
31404P-2L-4	FN 774879 - RMBS		06/01/2021	Paydown		891	891	879	879	0	12	0	12	0	891	0	0	0	20	04/01/2034	1.A
31404X-SN-5	FN 781825 - RMBS		06/01/2021	Paydown		7,507	7,507	7,339	7,361	0	147	0	147	0	7,507	0	0	0	172	12/01/2034	1.A
31405P-NR-7	FN 795200 - RMBS		06/01/2021	Paydown		415	415	422	421	0	(6)	0	(6)	0	415	0	0	0	10	10/01/2034	1.A
31405Q-RE-0	FN 796185 - RMBS		06/01/2021	Paydown		1,058	1,058	1,070	1,065	0	(8)	0	(8)	0	1,058	0	0	0	24	11/01/2034	1.A
31405Q-UH-9	FN 796284 - RMBS		06/01/2021	Paydown		717	717	699	697	0	20	0	20	0	717	0	0	0	15	12/01/2034	1.A
31405Q-WF-1	FN 796346 - RMBS		06/01/2021	Paydown		357	357	348	348	0	9	0	9	0	357	0	0	0	8	10/01/2034	1.A
31405R-AH-8	FN 796612 - RMBS		06/01/2021	Paydown		716	716	730	728	0	(11)	0	(11)	0	716	0	0	0	14	10/01/2034	1.A
31405S-CP-7	FN 797578 - RMBS		06/01/2021	Paydown		251	251	249	249	0	2	0	2	0	251	0	0	0	6	06/01/2035	1.A
31406A-MA-7	FN 804153 - RMBS		06/01/2021	Paydown		1,134	1,134	1,149	1,144	0	(10)	0	(10)	0	1,134	0	0	0	26	12/01/2034	1.A
31406E-WL-4	FN 808051 - RMBS		06/01/2021	Paydown		1,280	1,280	1,237	1,245	0	35	0	35	0	1,280	0	0	0	23	02/01/2035	1.A
31406E-Z7-2	FN 808166 - RMBS		06/01/2021	Paydown		864	864	868	866	0	(2)	0	(2)	0	864	0	0	0	20	03/01/2035	1.A
31406N-C6-9	FN 814693 - RMBS		06/01/2021	Paydown		308	308	303	304	0	4	0	4	0	308	0	0	0	7	04/01/2035	1.A
31407M-Z4-0	FN 835163 - RMBS		06/01/2021	Paydown		400	400	392	394	0	7	0	7	0	400	0	0	0	9	08/01/2035	1.A
31407X-VS-7	FN 844025 - RMBS		06/01/2021	Paydown		168	168	170	170	0	(1)	0	(1)	0	168	0	0	0	4	11/01/2035	1.A
31409A-HN-2	FN 865237 - RMBS		06/01/2021	Paydown		109	109	111	111	0	(2)	0	(2)	0	109	0	0	0	3	02/01/2036	1.A
31409X-SS-9	FN 881729 - RMBS		06/01/2021	Paydown		571	571	581	583	0	(12)	0	(12)	0	571	0	0	0	15	03/01/2036	1.A
3140EU-4H-9	FN BC0823 - RMBS		06/01/2021	Paydown		109,326	109,326	114,784	115,669	0	(6,343)	0	(6,343)	0	109,326	0	0	0	1,571	04/01/2046	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
17307G-FQ-6	CMLT1 2004-NCM1 1A2 - CMO/RMBS		06/01/2021	Paydown		11,592	11,592	11,938	11,753	0	(162)	0	(162)	0	11,592	0	0	0	308	07/25/2034	1.D FM	
17307G-GY-8	CMLT1 2004-NCM2 1A2 - CMO/RMBS		06/01/2021	Paydown		1,855	1,855	1,912	1,891	0	(36)	0	(36)	0	1,855	0	0	0	54	08/25/2034	1.D FM	
17323C-AF-4	CGCMT 2015-GC27 AAB - CMB5		06/01/2021	Paydown		25,904	25,904	26,679	26,098	0	(194)	0	(194)	0	25,904	0	0	0	378	02/12/2048	1.D FM	
225401-AT-5	CREDIT SUISSE GROUP AG	C	06/16/2021	GOLDMAN		474,036	483,000	483,000	0	0	0	0	0	483,000	0	(8,964)	(8,964)	(8,964)	2,381	02/02/2027	2.A FE	
25746U-DJ-5	DOMINION ENERGY INC		06/16/2021	CITIGROUP GLOBAL MARKETS INC		1,506,810	1,500,000	1,499,340	0	0	27	0	27	0	1,499,367	0	7,444	7,444	4,410	04/15/2026	2.B FE	
294751-EY-4	EQABS 2004-3 AV2 - RMBS		06/25/2021	Paydown		30	30	30	30	0	0	0	0	30	0	0	0	0	0	07/25/2034	1.D FM	
345340-AA-1	FORDR 21REV1 A - ABS		06/16/2021	INC		1,327,992	1,320,000	1,319,995	0	0	0	0	0	1,319,995	0	7,998	7,998	7,998	3,265	10/17/2033	1.A FE	
36252W-AW-8	GSMS 2014-GC20 A4 - CMB5		04/01/2021	Paydown		296,832	296,832	299,783	297,389	0	(556)	0	(556)	0	296,832	0	0	0	3,682	04/12/2047	1.D FM	
36253B-AS-2	GSMS 2014-GC22 A3 - CMB5		05/01/2021	Paydown		49,175	49,175	50,650	49,262	0	(87)	0	(87)	0	49,175	0	0	0	720	06/12/2047	1.D FM	
404280-CJ-6	HSBC HOLDINGS PLC	C	06/16/2021	BARCLAYS CAPITAL INC		1,281,798	1,260,000	1,260,000	1,260,000	0	0	0	0	1,260,000	0	21,798	21,798	21,798	13,818	04/18/2026	1.G FE	
46644Y-AW-0	JPMBB 2015-C31 ASB - CMB5		06/01/2021	Paydown		92,631	92,631	95,410	93,484	0	(853)	0	(853)	0	92,631	0	0	0	1,367	08/17/2048	1.D FM	
46647P-BY-1	JPMORGAN CHASE & CO		06/16/2021	RBC CAPITAL MARKETS		555,062	557,000	557,000	0	0	0	0	0	557,000	0	(1,938)	(1,938)	(1,938)	1,063	02/16/2025	1.F FE	
525ESC-41-7	LEHMAN ESCROW		12/01/2020	Unknown		0	0	0	0	0	0	0	0	0	0	0	0	0	430	01/01/2049		
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		06/01/2021	Paydown		1,833	1,833	1,919	1,882	0	(49)	0	(49)	0	1,833	0	0	0	51	04/25/2034	1.D FM	
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		06/01/2021	Paydown		154	154	160	160	0	(6)	0	(6)	0	154	0	0	0	5	04/25/2034	1.D FM	
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		06/01/2021	Paydown		942	942	982	965	0	(23)	0	(23)	0	942	0	0	0	26	06/25/2034	1.D FM	
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		06/01/2021	Paydown		2,340	2,340	2,398	2,357	0	(18)	0	(18)	0	2,340	0	0	0	79	06/25/2034	1.D FM	
58013M-FL-3	MCDONALD'S CORP		06/16/2021	PERSHING/DONALDSON		142,765	140,000	139,742	139,780	0	21	0	21	0	139,801	0	2,964	2,964	1,618	09/01/2025	2.A FE	
59020U-NM-3	MLOC 2004-1 1A - CMO/RMBS		06/01/2021	Paydown		257	257	259	259	0	(2)	0	(2)	0	257	0	0	0	2	12/25/2034	1.D FM	
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC	C	06/16/2021	Merrill Lynch		648,199	645,000	645,000	645,000	0	0	0	0	645,000	0	3,199	3,199	3,199	4,259	09/08/2024	1.G FE	
61764R-BD-9	MSBAM 2015-C20 ASB - CMB5		06/01/2021	Paydown		57,580	57,580	59,306	57,974	0	(395)	0	(395)	0	57,580	0	0	0	918	02/18/2048	1.D FM	
651639-AR-7	NEWMONT CORPORATION		04/09/2021	Call @ 100.00		190,000	190,000	189,755	189,988	0	8	0	8	0	189,995	0	5	5	2,296	06/09/2021	2.B FE	
65538P-AD-0	NEA 2007-1 1A3 - RMBS		06/01/2021	Paydown		3,311	3,311	3,047	3,047	0	265	0	265	0	3,311	0	0	0	65	03/25/2047	1.D FM	
674599-CR-4	OCCIDENTAL PETROLEUM CORP		06/28/2021	CITIGROUP GLOBAL MARKETS INC		248,000	248,000	247,829	231,880	15,981	11	0	15,992	0	247,872	0	128	128	6,944	08/15/2026	3.B FE	
68389X-BK-0	ORACLE CORP		06/16/2021	PERSHING/DONALDSON		556,493	555,000	554,034	554,868	0	87	0	87	0	554,954	0	1,539	1,539	7,997	09/15/2021	2.A FE	
68389X-CC-7	ORACLE CORP		06/16/2021	LUFKIN		623,069	615,000	614,705	0	0	13	0	13	0	614,718	0	8,351	8,351	2,368	03/25/2026	2.A FE	
68403B-AE-5	COMLT 2007-FXD2 2A4 - RMBS		05/01/2021	Paydown		17,157	17,157	17,157	15,051	0	2,106	0	2,106	0	17,157	0	0	0	231	03/25/2037	1.D FM	
69371R-R2-4	PACCAR FINANCIAL CORP		06/16/2021	Merrill Lynch		607,222	609,000	608,294	0	0	88	0	88	0	608,382	0	(1,160)	(1,160)	805	02/02/2024	1.E FE	
709599-BM-5	PENSKE TRUCK LEASING CO LP		06/16/2021	Merrill Lynch		356,317	355,000	354,925	0	0	4	0	4	0	354,929	0	1,388	1,388	1,090	06/15/2026	2.B FE	
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	06/16/2021	Merrill Lynch		1,099,505	1,100,000	1,098,878	0	0	59	0	59	0	1,098,937	0	568	568	3,557	03/11/2026	1.E FE	
853254-BY-5	STANDARD CHARTERED PLC	C	06/16/2021	Merrill Lynch		589,091	590,000	590,000	0	0	0	0	0	590,000	0	(909)	(909)	(909)	2,501	01/12/2025	1.F FE	
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP INC	C	06/16/2021	GOLDMAN		651,908	660,000	660,000	0	0	0	0	0	660,000	0	(8,092)	(8,092)	(8,092)	2,711	01/12/2026	1.G FE	
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD	C	06/16/2021	Merrill Lynch		392,868	396,000	395,521	395,548	0	43	0	43	0	395,592	0	(2,724)	(2,724)	3,142	09/12/2025	1.F FE	
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		05/01/2021	Paydown		6,465	6,465	6,682	6,577	0	(112)	0	(112)	0	6,465	0	0	0	161	08/25/2034	1.D FM	
96221Q-AD-5	WFRBS 2013-C18 A4 - CMB5		06/01/2021	Paydown		39,976	39,976	41,527	40,439	0	(463)	0	(463)	0	39,976	0	0	0	738	12/17/2046	1.D FM	
8399999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					19,626,800	19,584,402	19,574,827	7,368,219	15,981	952	0	16,933	0	19,564,577	0	7,349	7,349	178,328	XXX	XXX	
8399997	Total - Bonds - Part 4					32,868,167	32,866,325	33,443,066	19,419,389	15,981	(460,520)	0	(444,539)	0	32,846,500	0	(33,207)	(33,207)	333,218	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					32,868,167	32,866,325	33,443,066	19,419,389	15,981	(460,520)	0	(444,539)	0	32,846,500	0	(33,207)	(33,207)	333,218	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
922040-10-0	VANGUARD INSTL INDX INST		06/24/2021	Unknown		53,673,984	20,000,000	5,430,548	17,791,315	(12,360,768)	0	0	(12,360,768)	0	5,430,548	0	14,569,452	14,569,452	132,141			
9499999	Subtotal - Common Stocks - Mutual Funds					20,000,000	XXX	5,430,548	17,791,315	(12,360,768)	0	0	(12,360,768)	0	5,430,548	0	14,569,452	14,569,452	132,141	XXX	XXX	
9799997	Total - Common Stocks - Part 4					20,000,000	XXX	5,430,548	17,791,315	(12,360,768)	0	0	(12,360,768)	0	5,430,548	0	14,569,452	14,569,452	132,141	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

E05.4

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799999. Total - Common Stocks						20,000,000	XXX	5,430,548	17,791,315	(12,360,768)	0	0	(12,360,768)	0	5,430,548	0	14,569,452	14,569,452	132,141	XXX	XXX
9899999. Total - Preferred and Common Stocks						20,000,000	XXX	5,430,548	17,791,315	(12,360,768)	0	0	(12,360,768)	0	5,430,548	0	14,569,452	14,569,452	132,141	XXX	XXX
9999999 - Totals						52,868,167	XXX	38,873,614	37,210,704	(12,344,787)	(460,520)	0	(12,805,306)	0	38,277,048	0	14,536,246	14,536,246	465,359	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

STATEMENT AS OF JUNE 30, 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 OBG Z	SD	.06/02/2021	0.010		1,187	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,187	0	0
09248U-70-0	BLKPK LQ:FEDFUND INSTL		.06/30/2021	0.030		11,911,635	323	206
25160K-20-7	DIIS GVT IMM SRS INST		.06/30/2021	0.040		12,372,370	0	2,092
31607A-70-3	FIDELITY IMM:GOVT INSTL		.06/30/2021	0.010		12,386,349	0	814
8699999. Subtotal - All Other Money Market Mutual Funds						36,670,354	323	3,112
9999999 - Total Cash Equivalents						36,671,541	323	3,113