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HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF MARCH 31, 2022
OF THE CONDITION AND AFFAIRS OF THE
HARVARD PILGRIM HEALTH CARE, INC.

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

Organized under the Laws of MA State of Domicile or Port of Entry MA
Country of Domicile US
Licensed as business type: HEALTH MAINTENANCE ORGANIZATION Is HMO Federally Qualified? YES
Incorporated/Organized 02/11/1969 Commenced Business 02/11/1969
Statutory Home Office ONE WELLNESS WAY CANTON, MA, US 02021-1166
Main Administrative Office ONE WELLNESS WAY
CANTON, MA, US 02021-1166 781-263-6000
(Telephone Number)
Mail Address ONE WELLNESS WAY CANTON, MA, US 02021-1166
Primary Location of Books and
Records ONE WELLNESS WAY
CANTON, MA, US 02021-1166 781-612-3549
(Telephone Number)
Internet Website Address WWW.HPHC.ORG
Statutory Statement Contact KEVIN O'CONNOR 781-612-3549
(Telephone Number)
KEVIN.OCONNOR@POINT32HEALTH.ORG 617-509-1778
(E-Mail Address) (Fax Number)

OFFICERS

CAIN-ATEN HAYES, PRESIDENT AND CEO TERESA (TISA) KRAMER HUGHES, ESQ., CLERK/SECRETARY
ROLAND CHARLES PRICE, TREASURER

OTHER

UMESH ANANTHARAM KURPAD, CHIEF FINANCIAL OFFICER JOYCE ANNE MURPHY, CHAIR
GREGORY DAVISON TRANTER, VICE CHAIR

DIRECTORS OR TRUSTEES

CAIN-ATEN HAYES EILEEN O'SHEA AUEN
SCOTT SEARS HARTZ MICHAEL JOSEPH MCCOLGAN
MYECHIA MINTER-JORDAN, M.D. JOYCE ANNE MURPHY
THOMAS PHILLIP O'NEIL, III RAYMOND PAWLICKI
BERTRAM LEE SCOTT MICHAEL JOSEPH SHEA
GREG ALLEN SHELL, SR. IRINA SIMMONS
GREGORY DAVISON TRANTER HEDWIG VEITH WHITNEY, ESQ.
TODD WESLEY WHITBECK

State of MASSACHUSETTS
County of NORFOLK SS

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

x ROLAND CHARLES PRICE x UMESH ANANTHARAM KURPAD x
TREASURER CHIEF FINANCIAL OFFICER

Subscribed and sworn to before me
this _____ day of

a. Is this an original filing? Yes
b. If no:
1. State the amendment number: _____
2. Date filed: _____
3. Number of pages attached: _____

x _____

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.....	222,257,330		222,257,330	234,241,442
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....	443,224,781	4,042,705	439,182,076	470,023,020
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances).....	21,304,849		21,304,849	20,052,896
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 13,419,657), cash equivalents (\$ 5,643,667) and short-term investments (\$).....	19,063,325		19,063,325	104,290,968
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....	206,568,703		206,568,703	178,699,091
9. Receivables for securities.....	950,812		950,812	
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....	402,847		402,847	402,847
12. Subtotals, cash and invested assets (Lines 1 to 11).....	913,772,646	4,042,705	909,729,941	1,007,710,264
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	1,466,120		1,466,120	1,766,919
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,410,914	206,240	14,204,674	7,335,548
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....				
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....	45,888,903		45,888,903	37,351,761
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,863,115		3,863,115	6,263,898
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....	42,900,664	477,000	42,423,664	27,004,531
18.1 Current federal and foreign income tax recoverable and interest thereon.....				
18.2 Net deferred tax asset.....				
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....	53,931,102	48,833,080	5,098,022	6,240,434
21. Furniture and equipment, including health care delivery assets (\$).....	2,317,927	2,317,927	-	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	75,560,692		75,560,692	24,354,879
24. Health care (\$ 37,306,003) and other amounts receivable.....	65,711,311	7,479,000	58,232,311	79,093,768
25. Aggregate write-ins for other-than-invested assets.....	23,302,126	14,474,086	8,828,040	7,191,482
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	1,243,125,520	77,830,038	1,165,295,483	1,204,313,484
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	1,243,125,520	77,830,038	1,165,295,483	1,204,313,484
Details of Write-Ins				
1101. DEPOSITS.....	402,847		402,847	402,847
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	402,847		402,847	402,847
2501. PREPAID EXPENSES AND OTHER ASSETS.....	23,302,126	14,474,086	8,828,040	7,191,482
2502.....				
2503.....				
2598. Summary of remaining write-ins for Line 25 from overflow page.....				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	23,302,126	14,474,086	8,828,040	7,191,482

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ reinsurance ceded)	140,783,211		140,783,211	166,968,683
2. Accrued medical incentive pool and bonus amounts	35,247,275		35,247,275	29,044,314
3. Unpaid claims adjustment expenses	2,076,274		2,076,274	2,461,279
4. Aggregate health policy reserves, including the liability of \$6,299,775 for medical loss ratio rebate per the Public Health Service Act	18,536,629		18,536,629	19,285,964
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	34,932,384		34,932,384	45,888,685
9. General expenses due or accrued	56,340,270		56,340,270	90,568,876
10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized gains (losses))				
10.2 Net deferred tax liability				
11. Ceded reinsurance premiums payable	1,586,937		1,586,937	2,755,870
12. Amounts withheld or retained for the account of others	151,835		151,835	37,381
13. Remittances and items not allocated				
14. Borrowed money (including \$18,978 current) and interest thereon \$ (including \$ current)	40,018,978		40,018,978	40,008,067
15. Amounts due to parent, subsidiaries and affiliates	37,898,886		37,898,886	
16. Derivatives				
17. Payable for securities	39,695		39,695	25,809
18. Payable for securities lending				
19. Funds held under reinsurance treaties (with \$ authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers)				
20. Reinsurance in unauthorized and certified (\$) companies				
21. Net adjustments in assets and liabilities due to foreign exchange rates				
22. Liability for amounts held under uninsured plans	93,380,055		93,380,055	83,205,013
23. Aggregate write-ins for other liabilities (including \$ current)	13,109,891		13,109,891	13,075,052
24. Total liabilities (Lines 1 to 23)	474,102,320		474,102,320	493,324,993
25. Aggregate write-ins for special surplus funds	XXX	XXX		
26. Common capital stock	XXX	XXX		
27. Preferred capital stock	XXX	XXX		
28. Gross paid in and contributed surplus	XXX	XXX	70,000,000	70,000,000
29. Surplus notes	XXX	XXX		
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX		
31. Unassigned funds (surplus)	XXX	XXX	621,193,163	640,988,491
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	691,193,163	710,988,491
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,165,295,483	1,204,313,484
Details of Write-Ins				
2301. ACCRUED LONG TERM EXPENSES	13,020,198		13,020,198	12,663,670
2302. DEFERRED RENT	-		-	321,689
2303. SECURITY DEPOSITS	89,693		89,693	89,693
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	13,109,891		13,109,891	13,075,052
2501.	XXX	XXX		
2502.	XXX	XXX		
2503.	XXX	XXX		
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX		
3001.	XXX	XXX		
3002.	XXX	XXX		
3003.	XXX	XXX		
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX		

STATEMENT OF REVENUE AND EXPENSES

	Current Year to Date		Prior Year To Date	Prior Year Ended December 31
	1	2	3	4
	Uncovered	Total	Total	Total
1. Member Months.....	XXX	671,644	738,756	2,949,203
2. Net premium income (including \$ non-health premium income).....	XXX	427,625,982	451,161,641	1,822,202,591
3. Change in unearned premium reserves and reserve for rate credits.....	XXX	2,511,086	(4,219,765)	8,796,438
4. Fee-for-service (net of \$ medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX			
7. Aggregate write-ins for other non-health revenues.....	XXX			
8. Total revenues (Lines 2 to 7).....	XXX	430,137,068	446,941,876	1,830,999,029
Hospital and Medical:				
9. Hospital/medical benefits.....		276,187,772	284,902,754	1,271,076,529
10. Other professional services.....		19,179,792	11,036,906	63,961,620
11. Outside referrals.....		10,906,670	9,428,027	41,175,981
12. Emergency room and out-of-area.....		5,712,713	4,845,341	21,249,497
13. Prescription drugs.....		60,668,148	57,071,417	235,648,176
14. Aggregate write-ins for other hospital and medical.....				
15. Incentive pool, withhold adjustments and bonus amounts.....		14,226,137	8,789,081	42,274,833
16. Subtotal (Lines 9 to 15).....		386,881,232	376,073,526	1,675,386,636
Less:				
17. Net reinsurance recoveries.....		2,811,203	1,332,231	25,102,729
18. Total hospital and medical (Lines 16 minus 17).....		384,070,029	374,741,295	1,650,283,907
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$8,614,895 cost containment expenses.....		14,076,884	16,735,606	70,181,254
21. General administrative expenses.....		47,479,791	48,869,212	232,984,208
22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only).....				(9,740,570)
23. Total underwriting deductions (Lines 18 through 22).....		445,626,704	440,346,113	1,943,708,799
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	(15,489,636)	6,595,763	(112,709,770)
25. Net investment income earned.....		3,118,123	3,608,806	18,214,468
26. Net realized capital gains (losses) less capital gains tax of \$.....		5,011,249	1,267,514	61,305,961
27. Net investment gains (losses) (Lines 25 plus 26).....		8,129,372	4,876,320	79,520,429
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.....		(739,499)	(390,145)	(13,609,998)
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	(8,099,763)	11,081,938	(46,799,339)
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	(8,099,763)	11,081,938	(46,799,339)
Details of Write-Ins				
0601.....	XXX			
0602.....	XXX			
0603.....	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX			
0701.....	XXX			
0702.....	XXX			
0703.....	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX			
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX			
1401.....				
1402.....				
1403.....				
1498. Summary of remaining write-ins for Line 14 from overflow page.....				
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....				
2901. MISCELLANEOUS & OTHER INCOME/(EXPENSE).....		(739,499)	(390,145)	(13,609,998)
2902.....				
2903.....				
2998. Summary of remaining write-ins for Line 29 from overflow page.....				
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....		(739,499)	(390,145)	(13,609,998)

STATEMENT OF REVENUE AND EXPENSES (CONTINUED)

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	710,988,490	726,876,035	726,876,035
34. Net income or (loss) from Line 32.....	(8,099,763)	11,081,938	(46,799,339)
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$	(30,284,271)	17,568,730	(23,096,981)
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	18,588,707	(541,413)	(15,278,863)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital Changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....	-		70,000,000
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.....	-		(712,362)
48. Net change in capital and surplus (Lines 34 to 47).....	(19,795,327)	28,109,255	(15,887,545)
49. Capital and surplus end of reporting period (Line 33 plus 48).....	691,193,163	754,985,290	710,988,490
Details of Write-Ins			
4701. CHANGE IN NET PRIOR SERVICE COSTS AND RECOGNIZED GAIN/LOSS FOR POSTRETIREMENT MEDICAL PLAN.....	-		(712,362)
4702.....			
4703.....			
4798. Summary of remaining write-ins for Line 47 from overflow page.....			
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above).....	-		(712,362)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	401,932,623	444,893,900	1,788,643,917
2. Net investment income	4,019,477	4,469,158	20,033,615
3. Miscellaneous income	20,797,846	6,145,494	4,535,731
4. Total (Lines 1 to 3)	426,749,946	455,508,552	1,813,213,263
5. Benefit and loss related payments	399,748,146	369,511,620	1,631,281,243
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	102,627,277	109,300,250	328,193,570
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			
10. Total (Lines 5 through 9)	502,375,423	478,811,870	1,959,474,813
11. Net cash from operations (Line 4 minus Line 10)	(75,625,477)	(23,303,318)	(146,261,550)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	24,343,015	24,486,196	148,910,173
12.2 Stocks	10,346,933	1,071,908	92,983,319
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	2,818,944	1,326,002	27,667,899
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	13,886	499,340	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	37,522,778	27,383,446	269,561,391
13. Cost of investments acquired (long-term only):			
13.1 Bonds	13,162,915	25,836,723	63,869,670
13.2 Stocks	4,978,244	1,841,186	103,448,815
13.3 Mortgage loans			
13.4 Real estate	1,618,699	42,497	99,244
13.5 Other invested assets	30,330,561	39,371,024	40,644,605
13.6 Miscellaneous applications	950,812	29,977	1,474,191
13.7 Total investments acquired (Lines 13.1 to 13.6)	51,041,231	67,121,407	209,536,526
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(13,518,453)	(39,737,961)	60,024,865
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	-		70,000,000
16.3 Borrowed funds	10,911		40,008,067
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	3,905,376	(9,465,997)	(58,447,718)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,916,287	(9,465,997)	51,560,349
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)	(85,227,643)	(72,507,276)	(34,676,336)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	104,290,968	138,967,304	138,967,304
19.2 End of period (Line 18 plus Line 19.1)	19,063,325	66,460,027	104,290,968
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year.....	245,147	36,739	198,768					9,640		
2. First Quarter.....	223,637	37,970	185,667					-		
3. Second Quarter.....										
4. Third Quarter.....										
5. Current Year.....										
6. Current Year Member Months.....	671,644	113,235	558,409							
Total Member Ambulatory Encounters for Period:										
7. Physician.....	234,668	38,925	195,743							
8. Non-Physician.....	289,892	48,958	240,934							
9. Total.....	524,560	87,883	436,677							
10. Hospital Patient Days Incurred.....										
11. Number of Inpatient Admissions.....										
12. Health Premiums Written (a).....	427,748,328	69,894,028	357,854,300							
13. Life Premiums Direct.....										
14. Property/Casualty Premiums Written.....	430,259,414	69,894,028	360,365,386							
15. Health Premiums Earned.....										
16. Property/Casualty Premiums Earned.....										
17. Amount Paid for Provision of Health Care Services.....	404,430,293	72,930,366	319,340,913					12,159,014		
18. Amount Incurred for Provision of Health Care Services.....	386,881,232	71,959,941	315,091,704					(170,413)		

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

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (REPORTED AND UNREPORTED)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0399999 – Aggregate accounts not individually listed-covered.....	28,952,823	1,180,352	364,866	105,807	5,135,333	35,739,181
0499999 – Subtotals.....	28,952,823	1,180,352	364,866	105,807	5,135,333	35,739,181
0599999 – Unreported claims and other claim reserves.....						103,450,189
0699999 – Total amounts withheld.....						1,593,841
0799999 – Total claims unpaid.....						140,783,211
0899999 – Accrued medical incentive pool and bonus amounts.....						35,247,275

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID-PRIOR YEAR-NET OF REINSURANCE

	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1	2	3	4		
	On Claims Incurred Prior to January 1 of Current Year	On Claims Incurred During the Year	On Claims Unpaid Dec. 31 of Prior Year	On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability Dec. 31 of Prior Year
1. Comprehensive (hospital and medical).....	92,709,127	291,840,000	26,878,088	109,343,914	119,587,215	150,633,364
2. Medicare Supplement.....						
3. Dental only.....						
4. Vision only.....						
5. Federal Employees Health Benefits Plan.....						
6. Title XVIII – Medicare.....	9,423,608	153,018	3,203,959	1,357,250	12,627,567	16,335,321
7. Title XIX – Medicaid.....						
8. Other health.....						
9. Health subtotal (Lines 1 to 8).....	102,132,735	291,993,018	30,082,047	110,701,164	132,214,782	166,968,685
10. Health care receivables (a).....	14,332,534	30,452,469			14,332,534	46,688,615
11. Other non-health.....						
12. Medical incentive pools and bonus amounts.....	6,613,829	1,409,349	24,471,061	10,776,213	31,084,890	29,044,316
13. Totals (Lines 9-10+11+12).....	94,414,030	262,949,898	54,553,108	121,477,377	148,967,138	149,324,386

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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 #	03/31/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (8,099,763)	\$ (46,799,339)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (8,099,763)</u>	<u>\$ (46,799,339)</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 691,193,163	\$ 710,988,491
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 691,193,163</u>	<u>\$ 710,988,491</u>

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds and Preferred Stock

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - Not Applicable

(5) Mortgage loans - Not Applicable

(6) Loan-backed Securities

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

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

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

(9) Derivatives - Not Applicable

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - No Significant Changes

4. Discontinued Operations - Not Applicable

5. Investments

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multiclass mortgage-backed / asset-backed securities were obtained from third party providers.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$ (946,767)
2. 12 months or longer	(30,729)

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

1. Less than 12 months	\$ 21,368,589
2. 12 months or longer	328,909

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

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

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

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

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

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

J. Real Estate - Not Applicable

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

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes

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

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

On January 01, 2022, Harvard Pilgrim Health Care Foundation, Inc., a subsidiary of Harvard Pilgrim Health Care, Inc. was merged into Tufts Health Plan Foundation, Inc., a subsidiary of Harvard Pilgrim Health Care, Inc.'s parent corporation, Point32Health, Inc., and its name was changed to Point32Health Foundation, Inc.

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. Amounts Due To or From Related Parties - Not Applicable

E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations - Not Applicable

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

Notes to the Financial Statements

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

- M. All SCA Investments - No Significant Changes
- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt

- A. Debt, Including Capital Notes - Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements

(1) In April 2015, Harvard Pilgrim became a member of the FHLB of Boston with an initial membership stock investment of \$0.7 million. Through its membership, Harvard Pilgrim has the ability to conduct business activity (borrowings) with the FHLB. On April 15, 2020, the Board of Directors voted to authorize the Company to increase its borrowing limit with the FHLB from the Company's \$60.0 million borrowing limit to \$120.0 million to meet short term liquidity requirements. As of March 31, 2022, Harvard Pilgrim had a single loan outstanding of \$40.0 million.

(2) FHLB capital stock

(a) Aggregate totals

	Total
1. Current Year	
(a) Membership stock - Class A	\$
(b) Membership stock - Class B	244,300
(c) Activity stock	244,300
(d) Excess stock	1,600,000
(e) Aggregate total (a+b+c+d)	\$.. 2,088,600
(f) Actual or estimated borrowing capacity as determined by the insurer	\$.. 120,000,000
2. Prior Year-End	
(a) Membership stock - Class A	\$
(b) Membership stock - Class B	244,300
(c) Activity stock	1,600,000
(d) Excess stock
(e) Aggregate total (a+b+c+d)	\$.. 1,844,300
(f) Actual or estimated borrowing capacity as determined by the insurer	\$.. 120,000,000

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

		Eligible for Redemption				
Membership Stock	(1)	(2)	(3)	(4)	(5)	(6)
	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	\$	\$	\$	\$	\$	\$
2. Class B	\$.. 244,300	\$.. 244,300	\$	\$	\$	\$

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

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

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan

- (1) Change in benefit obligation - No Significant Changes
- (2) Change in plan assets - No Significant Changes
- (3) Funded status - No Significant Changes
- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	03/31/2022	12/31/2021	03/31/2022	12/31/2021	03/31/2022	12/31/2021
a. Service cost.....	\$	\$	\$	\$	\$	\$
b. Interest cost.....			25,411	73,106		
c. Expected return on plan assets.....						
d. Transition asset or obligation.....			2,290			
e. Gains and losses.....			5,357	(32,462)		
f. Prior service cost or credit.....						
g. Gain or loss recognized due to a settlement or curtailment.....						
h. Total net periodic benefit cost.....	<u>\$</u>	<u>\$</u>	<u>\$ 33,058</u>	<u>\$ 40,644</u>	<u>\$</u>	<u>\$</u>

- (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes
- (6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes
- (7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes
- (8) Accumulated benefit obligation - Not Applicable
- (9) Multiple non-pension postretirement benefit plans - No Significant Changes
- (10) Estimated future payments, which reflect expected future service, as appropriate - No Significant Changes
- (11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes
- (12) Amounts and types of securities of the reporting entity and related parties included in plan assets - Not Applicable

Notes to the Financial Statements

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

- (13) Alternative method used to amortize prior service amounts or net gains and losses - Not Applicable
- (14) Substantive commitments used as the basis for accounting for the benefit obligation - Not Applicable
- (15) Special or contractual termination benefits recognized during the period - No Significant Changes
- (16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - Not Applicable
- (17) Funded status of the plan and surplus impact - No Significant Changes
- (18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 - Not Applicable

- B. Investment Policies and Strategies of Plan Assets - Not Applicable
- C. Fair Value of Each Class of Plan Assets - Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable
- E. Defined Contribution Plans - No Significant Changes
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans - Not Applicable
- H. Postemployment Benefits and Compensated Absences - No Significant Changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments - No Significant Changes
- B. Assessments - Not Applicable
- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Joint and Several Liabilities - Not Applicable
- F. All Other Contingencies - No Significant Changes

15. Leases - No Significant Changes

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

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

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

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
COMMON STOCK: INDUSTRIAL & MISC.....	\$ 1,844,300	\$	\$	\$	\$ 1,844,300
COMMON STOCK: MUTUAL FUNDS.....	172,313,721				172,313,721
Total assets at fair value/NAV.....	<u>\$ 174,158,021</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 174,158,021</u>
b. Liabilities at fair value					
Total liabilities at fair value.....	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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

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

(4) For fair value measurements categorized within Level 2 and Level 3 of the fair value hierarchy, the valuation technique(s) and the inputs used in the fair value measurement: Fair value measurements of securities within the Level 2 and Level 3 hierarchy are determined using the NAIC approved independent third party pricing vendor at March 31, 2022. FHLB Class B stock is valued based on the par value of the stock.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 221,068,768	\$ 222,257,330	\$	\$ 221,068,768	\$	\$	\$
COMMON STOCK	174,158,021	174,158,021	174,158,021				
CASH EQUIVALENTS	5,643,668	5,643,668	5,643,668				

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items - No Significant Changes

22. Events Subsequent

Harvard Pilgrim has evaluated events and transactions subsequent to March 31, 2022, through May 16, 2022, 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 described below.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - No Significant Changes

B. Method Used to Record - No Significant Changes

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

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

	(1) Individual	(2) Small Group Employer	(3) Large Group Employer	(4) Other Categories with Rebates	(5) Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	\$ 2,913,586	\$ 14,691,697	\$	\$	\$ 17,605,283
(2) Medical loss ratio rebates paid	14,599,558	11,916,971			26,516,529
(3) Medical loss ratio rebates unpaid		8,952,618			8,952,618
(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	\$ 8,952,618
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	\$	\$ (2,652,843)	\$	\$	\$ (2,652,843)
(8) Medical loss ratio rebates paid					
(9) Medical loss ratio rebates unpaid		6,299,775			6,299,775
(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	\$ 6,299,775

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

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

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

Notes to the Financial Statements

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

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

	<u>Amount</u>
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to the ACA risk adjustment (including high-risk pool payments).....	\$..... 44,451,961
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$..... 173,849
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	8,971,627
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... (6,787,230)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	70,764
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	\$.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	\$.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	\$.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	\$.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	\$.....
9. ACA reinsurance contributions - not reported as ceded premium.....	\$.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$..... –
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	\$.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	\$.....

Notes to the Financial Statements

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	\$ 35,896,373	\$	\$	\$	\$ 35,896,373	\$	\$	\$	A	\$ 35,896,373	\$
2. Premium adjustments payable (including high risk pool premium)		(7,203,270)				(7,203,270)		(1,336,157)	B		(8,539,427)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 35,896,373	\$ (7,203,270)	\$	\$	\$ 35,896,373	\$ (7,203,270)	\$	\$ (1,336,157)		\$ 35,896,373	\$ (8,539,427)
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 premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability 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	\$ 35,896,373	\$ (7,203,270)	\$	\$	\$ 35,896,373	\$ (7,203,270)	\$	\$ (1,336,157)		\$ 35,896,373	\$ (8,539,427)

Explanations of Adjustments

- A: None
- B: The premium adjustments payable under the permanent ACA Risk Adjustment program represent a change in previously estimated amounts to reflect the final settlement notification for the 2019 and 2020 benefit years.
- C: None
- D: None
- E: None
- F: None
- G: None
- H: None
- I: None
- J: None

Notes to the Financial Statements

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

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

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

Explanations of Adjustments: None

(5) ACA risk corridors receivable as of reporting date

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

On April 27, 2020, the U.S. Supreme Court issued its decision in the case of *Maine Community Health Options vs. the United States* and held that the Federal Government was obligated to make payments on amounts due to insurers under the ACA Risk Corridors Program. The Company received a court judgment on its case as of July 7, 2020 and received \$9,883,052 from CMS in August 2020.

25. Change in Incurred Claims and Claim Adjustment Expenses

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

Reserves, net of healthcare receivables, as of December 31, 2021 were \$149.3 million. As of March 31, 2022, \$108.7 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivables, are \$40.2 million. Therefore, there has been a \$0.4 million favorable prior-year development since December 31, 2021. The favorable development is generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Harvard Pilgrim does not have any retrospectively rated policies.

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - No Significant Changes

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves

- Liability carried for premium deficiency reserves: \$-
- Date of the most recent evaluation of this liability: 03/01/2022
- Was anticipated investment income utilized in the calculation? NO

31. Anticipated Salvage and Subrogation - Not Applicable

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?..... NO
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 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?..... NO
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... YES
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
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
'On January 01, 2022, Harvard Pilgrim Health Care Foundation, Inc., a subsidiary of Harvard Pilgrim Health Care, Inc. was merged into Tufts Health Plan Foundation, Inc., a subsidiary of Harvard Pilgrim Health Care, Inc.'s parent corporation, Point32Health, Inc., and its name was changed to Point32Health Foundation, Inc.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... NO
- 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?..... NO
- 4.2 If yes, provide the name of 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?..... NO
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?..... N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... 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?..... NO
- 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?..... NO
- 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?..... NO
- 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 affiliates primary federal regulator.

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

- 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
 - (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?..... NO
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?..... 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
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$ 75,560,692

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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.) 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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock		
14.23 Common Stock	292,017,453	269,066,760
14.24 Short-Term Investments		
14.25 Mortgage Loans on Real Estate		
14.26 All Other		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	292,017,453	269,066,760
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? NO

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
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 \$

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

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

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

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

1	2
Name of Custodian(s)	Custodian Address
NORTHERN TRUST CORPORATION	50 SOUTH LASALLE STREET, CHICAGO IL 60603

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	2	3
Name(s)	Location(s)	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? NO

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	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 CREDIT FUND	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

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? NO

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104518	DWS INVESTMENT MANAGEMENT AMERICAS, INC.	CZ83K4EEEX8QVCT3B128	SECURITIES AND EXCHANGE COMMISSION	DS
108281	FIDELITY MANAGEMENT & RESEARCH COMPANY	Z26LT2N3N013KK7Y9Z32	SECURITIES AND EXCHANGE COMMISSION	DS
105958	THE VANGUARD GROUP, INC.	22FEKWGAFY38KJJVTQ65	SECURITIES AND EXCHANGE COMMISSION	DS
109008	PRINCIPAL REAL ESTATE INVESTORS LLC	549300BABIOZPCNHMB89	SECURITIES AND EXCHANGE COMMISSION	DS
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SECURITIES AND EXCHANGE COMMISSION	DS
159458	AUDAX GROUP	NONE	SECURITIES AND EXCHANGE COMMISSION	DS
162337	HLM MANAGEMENT CO., LLC	NONE	SECURITIES AND EXCHANGE COMMISSION	DS
127488	MORGAN STANLEY REAL ESTATE ADVISOR, INC.	549300N35MH5UNDKUZ51	SECURITIES AND EXCHANGE COMMISSION	DS
39011	LEERINK PARTNERS LLC	549300AAH7U76CEUBI94	SECURITIES AND EXCHANGE COMMISSION	DS
105926	PINEBRIDGE GLOBAL OPPORTUNISTIC DM CREDIT GP LLC	5493007FM4Z08UJHBK70	SECURITIES AND EXCHANGE COMMISSION	DS
107038	JPM INFRASTRUCTURE INVESTMENT FUND	549300W78QHV4XMM6K69	SECURITIES AND EXCHANGE COMMISSION	DS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? YES

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? 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? 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? NO

GENERAL INTERROGATORIES

PART 2 – HEALTH

1.	Operating Percentages:		
1.1	A&H loss percent.....	89.300 %	
1.2	A&H cost containment percent.....	2.000 %	
1.3	A&H expense percent excluding cost containment expenses.....	12.300 %	
2.1	Do you act as a custodian for health savings accounts?.....	NO.....	
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?.....	NO.....	
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.....	
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?.....		

SCHEDULE S - CEDED REINSURANCE
Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T – PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		Direct Business Only									
		1	2	3	4	5	6	7	8	9	10
States, Etc.		Active Status (a)	Accident & Health Premiums, Including Policy, Membership and Other Fees	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1.	Alabama	AL	N								
2.	Alaska	AK	N								
3.	Arizona	AZ	N								
4.	Arkansas	AR	N								
5.	California	CA	N								
6.	Colorado	CO	N								
7.	Connecticut	CT	L	7,183,261						7,183,261	
8.	Delaware	DE	N								
9.	District of Columbia	DC	N								
10.	Florida	FL	N								
11.	Georgia	GA	N								
12.	Hawaii	HI	N								
13.	Idaho	ID	N								
14.	Illinois	IL	N								
15.	Indiana	IN	N								
16.	Iowa	IA	N								
17.	Kansas	KS	N								
18.	Kentucky	KY	N								
19.	Louisiana	LA	N								
20.	Maine	ME	L	107,793,321						107,793,321	
21.	Maryland	MD	N								
22.	Massachusetts	MA	L	312,771,746						312,771,746	
23.	Michigan	MI	N								
24.	Minnesota	MN	N								
25.	Mississippi	MS	N								
26.	Missouri	MO	N								
27.	Montana	MT	N								
28.	Nebraska	NE	N								
29.	Nevada	NV	N								
30.	New Hampshire	NH	N								
31.	New Jersey	NJ	N								
32.	New Mexico	NM	N								
33.	New York	NY	N								
34.	North Carolina	NC	N								
35.	North Dakota	ND	N								
36.	Ohio	OH	N								
37.	Oklahoma	OK	N								
38.	Oregon	OR	N								
39.	Pennsylvania	PA	N								
40.	Rhode Island	RI	N								
41.	South Carolina	SC	N								
42.	South Dakota	SD	N								
43.	Tennessee	TN	N								
44.	Texas	TX	N								
45.	Utah	UT	N								
46.	Vermont	VT	N								
47.	Virginia	VA	N								
48.	Washington	WA	N								
49.	West Virginia	WV	N								
50.	Wisconsin	WI	N								
51.	Wyoming	WY	N								
52.	American Samoa	AS	N								
53.	Guam	GU	N								
54.	Puerto Rico	PR	N								
55.	US Virgin Islands	VI	N								
56.	Northern Mariana Islands	MP	N								
57.	Canada	CAN	N								
58.	Aggregate Other Alien	OT	XXX								
59.	Subtotal	XXX	427,748,328							427,748,328	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX	427,748,328							427,748,328	
Details of Write-Ins											
58001.		XXX									
58002.		XXX									
58003.		XXX									
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX									
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX									

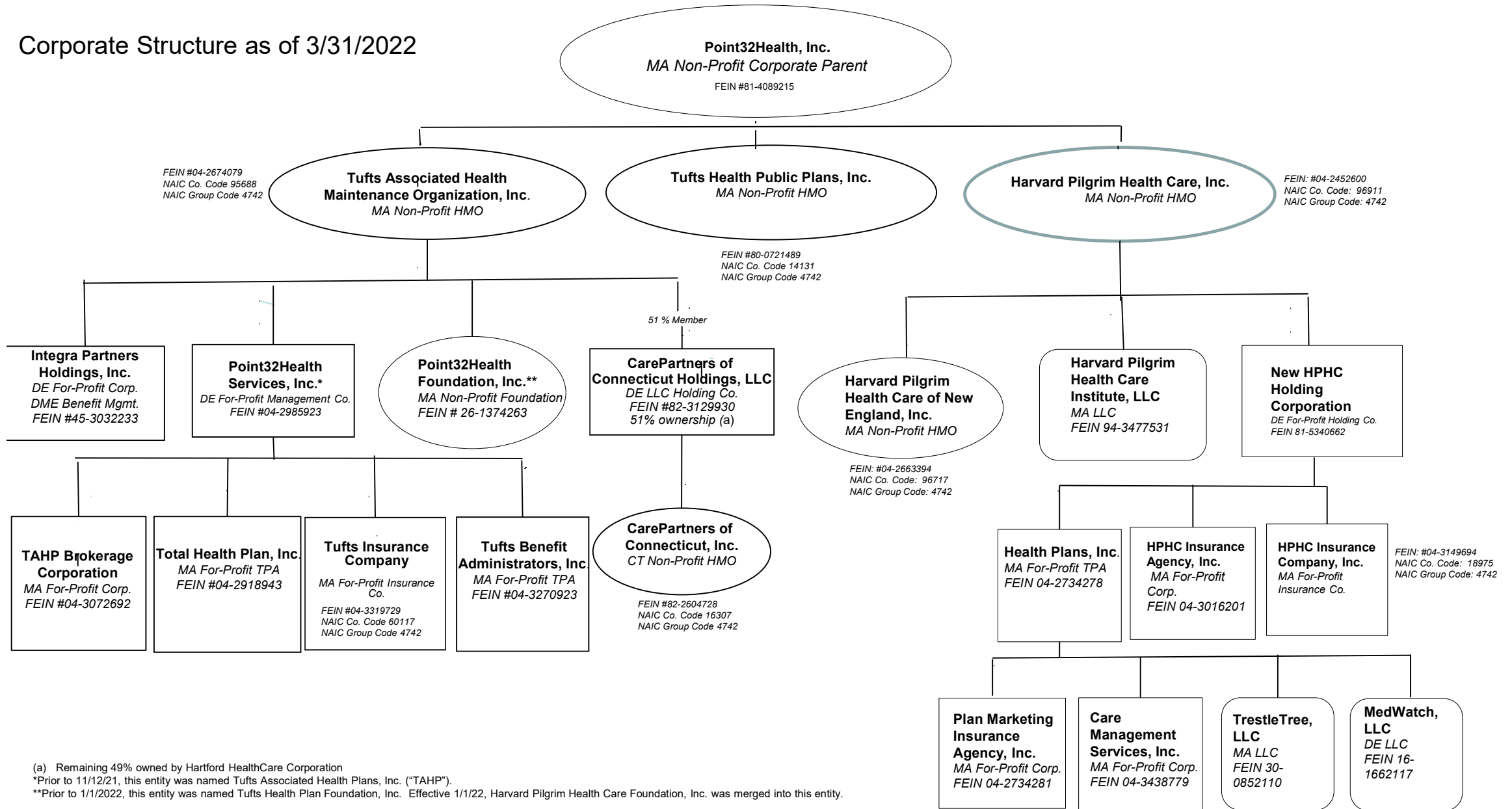
(a) Active Status Counts

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

Corporate Structure as of 3/31/2022



(a) Remaining 49% owned by Hartford HealthCare Corporation
 *Prior to 11/12/21, this entity was named Tufts Associated Health Plans, Inc. ("TAHP").
 **Prior to 1/1/2022, this entity was named Tufts Health Plan Foundation, Inc. Effective 1/1/22, Harvard Pilgrim Health Care Foundation, Inc. was merged into this entity.

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? (Yes/No)	*
			04-2985923				POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	96911	04-2452600				HARVARD PILGRIM HEALTH CARE, INC.	MA	RE	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	14131	80-0721489				TUFTS HEALTH PUBLIC PLANS, INC.	MA	IA	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3072692				TAHP BROKERAGE CORPORATION	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2918943				TOTAL HEALTH PLAN, INC.	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	60117	04-3319729				TUFTS INSURANCE COMPANY	MA	IA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3270923				TUFTS BENEFIT ADMINISTRATORS, INC.	MA	NIA	POINT32HEALTH SERVICES, INC. (F/K/A TUFTS ASSOCIATED HEALTH PLANS, INC.)	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			26-1374263				POINT32HEALTH FOUNDATION, INC.	MA	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			45-3032233				INTEGRA PARTNERS HOLDINGS, INC.	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			82-3129930				CAREPARTNERS OF CONNECTICUT HOLDINGS, LLC	DE	NIA	TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	OWNERSHIP, BOARD, MANAGEMENT	51.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	16307	82-2604728				CAREPARTNERS OF CONNECTICUT, INC.	CT	IA	CAREPARTNERS OF CONNECTICUT HOLDINGS, LLC	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			81-4089215				POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	MA	UDP				POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	95688	04-2674079				TUFTS ASSOCIATED HEALTH MAINTENANCE ORGANIZATION, INC.	MA	IA	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	OWNERSHIP, BOARD, MANAGEMENT		POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	96717	04-2663394				HPHC OF NEW ENGLAND, INC.	MA	IA	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1

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? (Yes/No)	*
			04-2734278				HEALTH PLANS, INC.	MA	DS	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3016201				HPHC INSURANCE AGENCY, INC.	MA	DS	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
4742	POINT32HEALTH, INC.	18975	04-3149694				HPHC INSURANCE COMPANY, INC.	MA	IA	NEW HPHC HOLDING CORPORATION	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			94-3477531				HPHC INSTITUTE, LLC	MA	DS	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-2734281				PLAN MARKETING INSURANCE AGENCY, INC.	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			04-3438779				CARE MANAGEMENT SERVICES, INC.	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			30-0852110				TRESTLETREE, LLC	MA	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			16-1662117				MEDWATCH, LLC	DE	DS	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			81-5340662				NEW HPHC HOLDING CORPORATION	DE	NIA	HARVARD PILGRIM HEALTH CARE, INC.	OWNERSHIP, BOARD, MANAGEMENT	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	YES	1
Asterisk	Explanation														

16.1

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
August Filing	
2. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.....	N/A.....

EXPLANATION:

1.
2.

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SCHEDULE A – VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	20,052,896	21,253,886
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	1,618,699	99,244
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book / adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	366,746	1,300,234
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	21,304,849	20,052,896
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	21,304,849	20,052,896

SCHEDULE B – VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and comm.....		
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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	178,699,091	143,229,469
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		500,000
2.2 Additional investment made after acquisition.....	30,330,561	40,144,605
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(866,704)	16,190,242
6. Total gain (loss) on disposals.....	1,224,699	6,302,675
7. Deduct amounts received on disposals.....	2,818,944	27,667,899
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).....	206,568,703	178,699,091
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	206,568,703	178,699,091

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	707,882,696	768,193,685
2. Cost of bonds and stocks acquired.....	18,141,159	167,318,486
3. Accrual of discount.....	25,346	275,616
4. Unrealized valuation increase (decrease).....	(29,341,815)	(39,287,222)
5. Total gain (loss) on disposals.....	3,723,828	55,003,286
6. Deduct consideration for bonds and stocks disposed of.....	34,752,670	242,449,362
7. Deduct amortization of premium.....	259,154	1,727,663
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.....	62,722	555,870
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	665,482,112	707,882,696
12. Deduct total nonadmitted amounts.....	4,042,705	3,618,234
13. Statement value at end of current period (Line 11 minus Line 12).....	661,439,407	704,264,462

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)	194,130,612	11,297,986	16,205,872	(165,059)	189,057,668			194,130,612
2. NAIC 2 (a)	39,203,184	1,864,929	8,691,232	(68,468)	32,308,413			39,203,184
3. NAIC 3 (a)	647,805		244	(15,401)	632,159			647,805
4. NAIC 4 (a)	259,841		15,871	15,120	259,090			259,841
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	234,241,442	13,162,915	24,913,219	(233,809)	222,257,330			234,241,442
Preferred Stock								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	234,241,442	13,162,915	24,913,219	(233,809)	222,257,330			234,241,442

(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 \$

(SI-03) Schedule DA - Part 1

NONE

(SI-03) Schedule DA - Verification - Short-Term Investments

NONE

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

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.....	18,661,421	78,753,651
2. Cost of cash equivalents acquired.....	90,825,095	215,029,318
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	103,842,849	275,121,549
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).....	5,643,667	18,661,421
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	5,643,667	18,661,421

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						
Acquired by purchase								
Building Improvements	Quincy	MA	03/01/2022	ELAINE CONSTRUCTION COMPANY INC.				1,491,675
Building Improvements	Quincy	MA	03/01/2022	ELKUS MANFREDI ARCHITECTS LTD				86,561
Building Improvements	Quincy	MA	03/01/2022	MASS. ELECTRIC CONSTRUCTION CO.				40,464
0199999 – Acquired by purchase								1,618,699
0399999 – Totals								1,618,699

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 B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
Property disposed																			
Building Improvements	Quincy	MA	03/31/2022					366,746				(366,746)							
0199999 – Property disposed								366,746			(366,746)								
0399999 – Totals								366,746			(366,746)								

SCHEDULE B - PART 2

Showing All Mortgage Loans Acquired and Additions Made During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0599999 – Total																	

NONE

SCHEDULE BA - PART 2

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

1 CUSIP	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative 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
		3 City	4 State									
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated												
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,LP		09/30/2016			330,561			2,970
1799999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated									330,561			XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated												
994BGP-99-4	Nuveen Real Estate LP		USA	Nuveen Real Estate LP		01/03/2022			30,000,000			
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated									30,000,000			XXX
4899999 – Subtotals, Unaffiliated									30,330,561			XXX
5099999 – TOTALS									30,330,561			XXX

SCHEDULE BA - PART 3

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book / Adjusted Carrying Value						15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
000000-00-0	BARINGS LLC	Springfield	NC	Barings LLC	05/08/2014	01/28/2022	349,461							349,461	738,152		388,691	388,691	349,461
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,LP	09/30/2016	01/28/2022	881,474							881,474	1,235,499		354,024	354,024	881,474
000000-00-0	PineBridge Global Credit Fund	New York	USA	PineBridge Global Credit Fund	05/01/2018	01/03/2022													10,000,000
1799999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated							1,230,935						1,230,935	1,973,651		742,715	742,715	11,230,935	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
000000-00-0	HLM Ventures Partners IV, L.P.	Boston	MA	HLM Management Co., LLC	08/25/2016	02/02/2022	279,921							279,921	761,905		481,984	481,984	279,921
000000-00-0	JPM Infrastructure Investments Fund	New York	USA	JPM (JP Morgan)	10/01/2020	02/28/2022	83,389							83,389	83,389				83,389
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							363,310						363,310	845,294		481,984	481,984	363,310	
4899999 – Subtotals, Unaffiliated							1,594,245						1,594,245	2,818,944		1,224,699	1,224,699	11,594,245	
5099999 – TOTALS							1,594,245						1,594,245	2,818,944		1,224,699	1,224,699	11,594,245	

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
Bonds: U.S. Governments									
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS		02/07/2022	BURNS FRY HOARE GOVETT INC	XXX	5,070,265	5,056,464	1,766	1.A
0109999999 - Bonds: U.S. Governments						5,070,265	5,056,464	1,766	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3140XF-ST-9	FN FS0529 - RMBS		01/27/2022	DONALDSON LUFKIN & JENRETTE	XXX	2,045,625	2,000,000	4,500	1.A
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,045,625	2,000,000	4,500	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
03882L-AJ-9	AMMST 22MF4 A5 - CMBS		02/08/2022	CHASE SECURITIES INC	XXX	1,028,763	1,000,000	1,189	1.A FE
06407E-AE-5	BANK OF NEW ZEALAND	C	01/20/2022	TORONTO DOMINION SECURITIES (USA) INC	XXX	380,000	380,000		1.D FE
06417X-AD-3	BANK OF NOVA SCOTIA	C	01/03/2022	SCOTIA CAPITAL INC	XXX	499,780	500,000		1.F FE
22822V-AZ-4	CROWN CASTLE INTERNATIONAL CORP		03/02/2022	Montgomery	XXX	538,693	540,000		2.C FE
404119-CE-7	HCA INC		03/02/2022	CHASE SECURITIES INC	XXX	676,294	680,000		2.C FE
459200-KN-0	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	HSBC SECURITIES	XXX	999,830	1,000,000		1.G FE
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2022	CHASE SECURITIES INC	XXX	1,118,723	1,120,000		1.D FE
775109-CB-5	ROGERS COMMUNICATIONS INC	C	03/07/2022	CHASE SECURITIES INC	XXX	649,942	650,000		2.A FE
88444N-AC-2	JEFFERSON (PHILADELPHIA UNIVERSITY + THO		01/27/2022	Merrill Lynch	XXX	155,000	155,000		1.F FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						6,047,025	6,025,000	1,189	XXX
2509999997 - Subtotals - Bonds - Part 3						13,162,915	13,081,464	7,455	XXX
2509999999 - Subtotals - Bonds						13,162,915	13,081,464	7,455	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
09260B-38-2	BLACKROCK:STR INC OPP I		02/28/2022	Not Available	6,058.820	60,425	XXX		
09260B-38-2	BLACKROCK:STR INC OPP I		03/31/2022	Not Available	4,046.390	39,695	XXX		
543488-79-5	NATIXIS:LS STR INC N		02/25/2022	Not Available	6,953.870	94,583	XXX		
543488-79-5	NATIXIS:LS STR INC N		03/28/2022	Not Available	4,873.520	64,428	XXX		
921943-88-2	VANGUARD DEV MKT INST		03/18/2022	Not Available	6,403.660	99,193	XXX		
922040-10-0	VANGUARD INSTL INDX INST		03/22/2022	Not Available	1,473.110	562,801	XXX		
922042-60-1	VANGUARD EM ST I INST		03/18/2022	Not Available	1,385.510	40,485	XXX		
922908-87-6	VANGUARD S-C ID INST		03/22/2022	Not Available	162.250	16,635	XXX		
5329999999 - Common Stocks: Mutual Funds Designations Not Assigned by the SVO						978,244	XXX		XXX
Common Stocks: Parent, Subsidiaries and Affiliates Other									
42252#-10-3	Health Plans, Inc.		02/28/2022			4,000,000	XXX		XXX
5929999999 - Common Stocks: Parent, Subsidiaries and Affiliates Other						4,000,000	XXX		XXX
5989999997 - Subtotals - Common Stocks - Part 3						4,978,244	XXX		XXX
5989999999 - Subtotals Common Stocks						4,978,244	XXX		XXX
5999999999 - Subtotals Preferred and Common Stocks						4,978,244	XXX		XXX
6009999999 - Totals						18,141,159	XXX	7,455	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		03/01/2022	Paydown	XXX	53	53	55	55		(2)		(2)		53		-	-	1	04/25/2034	1.B FE
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		03/01/2022	Paydown	XXX	2,482	2,482	2,587	2,538		(55)		(55)		2,482				25	06/25/2034	1.B FE
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		02/01/2022	Paydown	XXX	332	332	341	334		(2)		(2)		332				2	06/25/2034	1.B FE
58933Y-BE-4	MERCK & CO INC		03/24/2022	HSBC SECURITIES	XXX	203,075	220,000	219,547	219,549		10		10		219,559		(16,484)	(16,484)	1,419	12/10/2031	1.E FE
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		03/01/2022	Paydown	XXX	1,866	1,866	1,875	1,867		(1)		(1)		1,866		-	-	8	12/25/2034	1.F FE
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		03/01/2022	Paydown	XXX	29,510	29,510	30,395	29,661		(151)		(151)		29,510				179	02/18/2048	1.A FE
65538P-AD-0	NAA 2007-1 1A3 - RMBS		03/01/2022	Paydown	XXX	6,478	6,478	6,478	6,204				274		6,478				54	03/25/2047	4.B FE
655844-CE-6	NORFOLK SOUTHERN CORP		03/24/2022	DONALDSON LUFKIN & JENRETTE	XXX	334,586	350,000	348,744	348,990		28		28		349,017		(14,431)	(14,431)	3,644	11/01/2029	2.A FE
68403B-AE-5	OOMLT 2007-FXD2 2A4 - RMBS		03/01/2022	Paydown	XXX	5,015	5,015	5,015	4,615		400		400		5,015				23	03/25/2037	1.F FE
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC		03/24/2022	Merrill Lynch	XXX	234,655	230,000	229,085	229,298		20		20		229,318		5,337	5,337	3,144	05/15/2029	1.G FE
74340X-BR-1	PROLOGIS LP		03/24/2022	HSBC SECURITIES	XXX	385,039	455,000	453,271	453,494		39		39		453,533		(68,494)	(68,494)	2,575	10/15/2030	1.G FE
747525-BK-8	QUALCOMM INC		03/24/2022	Wachovia Bank	XXX	1,389,330	1,500,000	1,493,940	1,494,865		133		133		1,494,998		(105,668)	(105,668)	11,467	05/20/2030	1.F FE
90276U-AT-8	UBSCM 2017-C6 A2 - CMBS		03/01/2022	Paydown	XXX	16,074	16,074	16,557	16,141		(67)		(67)		16,074				94	12/16/2050	1.A FE
92343V-EU-4	VERIZON COMMUNICATIONS INC		03/24/2022	MARKET04	XXX	253,211	244,000	244,345	244,317		(8)		(8)		244,309		8,902	8,902	3,130	12/03/2029	2.A FE
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		03/01/2022	Paydown	XXX	15,652	15,652	16,178	15,943		(291)		(291)		15,652				226	08/25/2034	1.B FE
92939U-AG-1	WEC ENERGY GROUP INC		03/24/2022	CHASE SECURITIES INC	XXX	919,670	1,000,000	997,610	997,627		75		75		997,702		(78,032)	(78,032)	6,417	12/15/2028	2.A FE
94974B-FC-9	WELLS FARGO & CO		03/08/2022	Maturity @ 100.00	XXX	250,000	250,000	259,100	259,100		(242)		(242)		250,000				4,375	03/08/2022	1.E FE
96221Q-AD-5	WFRBS 2013-C18 A4 - CMBS		03/01/2022	Paydown	XXX	40,604	40,604	42,179	40,918		(314)		(314)		40,604		-	-	438	12/17/2046	1.A FE
1109999999	Bonds: Industrial and Miscellaneous (Unaffiliated)						16,371,858	16,905,357	16,902,171	14,665,770		(1,247)		(1,247)	16,879,341		(570,204)	(570,204)	230,926	XXX	XXX
2509999997	Subtotals - Bonds - Part 4						24,405,737	24,939,235	25,196,903	22,875,462		(199,306)		(199,306)	24,913,219		(570,204)	(570,204)	293,121	XXX	XXX
2509999999	Subtotals - Bonds						24,405,737	24,939,235	25,196,903	22,875,462		(199,306)		(199,306)	24,913,219		(570,204)	(570,204)	293,121	XXX	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO																					
921943-88-2	VANGUARD DEV MKT INST		03/22/2022	Not Available		225,225.230	3,500,000	XXX	2,788,669	3,700,852	(918,164)		(918,164)	2,788,669		711,331	711,331	5,981	XXX	XXX	
922040-10-0	VANGUARD INSTL INDX INST		03/22/2022	Not Available		14,433.040	5,846,933	XXX	2,201,666	5,806,292	(3,652,163)		(3,652,163)	2,201,666		3,645,267	3,645,267	XXX	XXX		
922042-60-1	VANGUARD EM ST I INST		03/22/2022	Not Available		34,188.030	1,000,000	XXX	1,062,566	1,062,960	(3,226)		(3,226)	1,062,566		(62,566)	(62,566)	2,833	XXX	XXX	
5329999999	Common Stocks: Mutual Funds Designations Not Assigned by the SVO						10,346,933	XXX	6,052,901	10,570,104	(4,573,554)		(4,573,554)	6,052,901		4,294,032	4,294,032	8,814	XXX	XXX	
5989999997	Subtotals - Common Stocks - Part 4						10,346,933	XXX	6,052,901	10,570,104	(4,573,554)		(4,573,554)	6,052,901		4,294,032	4,294,032	8,814	XXX	XXX	
5989999999	Subtotals Common Stocks						10,346,933	XXX	6,052,901	10,570,104	(4,573,554)		(4,573,554)	6,052,901		4,294,032	4,294,032	8,814	XXX	XXX	
5999999999	Subtotals Preferred and Common Stocks						10,346,933	XXX	6,052,901	10,570,104	(4,573,554)		(4,573,554)	6,052,901		4,294,032	4,294,032	8,814	XXX	XXX	
6009999999	Totals						34,752,670	XXX	31,249,804	33,445,565	(4,573,554)		(4,573,554)	30,966,120		3,723,828	3,723,828	301,934	XXX	XXX	

E05.4

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF AMERICA – Boston, MA		–			22,274,513	15,970,192	13,325,001	XXX
FEDERAL HOME LOAN BANK – Boston, MA		–			105,067	96,163	94,656	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories					22,379,580	16,066,355	13,419,657	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit					22,379,580	16,066,355	13,419,657	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total					22,379,580	16,066,355	13,419,657	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-54-2	FIRST AMER:TRS OBG Z	SD	03/02/2022	0.210	XXX	61,749	5	–
665279-87-3	NORTHERN INST:TREAS PRM		03/30/2022	0.140	XXX	3,205,808	451	44
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						3,267,556	456	44
All Other Money Market Mutual Funds								
09248U-70-0	BLKRK LQ:FEDFUND INSTL		03/31/2022	0.250	XXX	1,372		348
25160K-20-7	DWS GVT MM SRS INST		03/31/2022	0.290	XXX	2,374,740		457
8309999999 – All Other Money Market Mutual Funds						2,376,111		805
8609999999 – Total Cash Equivalents						5,643,668	456	849