



HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 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 EILEEN O'SHEA AUEN#, CHAIR
GREG ALLEN SHELL, SR#, VICE CHAIR

DIRECTORS OR TRUSTEES

CAIN-ATEN HAYES EILEEN O'SHEA AUEN
MICHAEL JOSEPH MCCOLGAN MYECHIA MINTER-JORDAN, M.D.
JOYCE ANNE MURPHY BERTRAM LEE SCOTT
RAYMOND PAWLICKI MICHAEL JOSEPH SHEA
GREG ALLEN SHELL, SR. IRINA SIMMONS
GREGORY DAVISON TRANTER HEDWIG VEITH WHITNEY, ESQ.
TODD WESLEY WHITBECK PETER LAWRENCE SLAVIN, MD#

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.

DocuSigned by: Roland Price x
DocuSigned by: Umesh Kurpad x
ROLAND CHARLES PRICE TREASURER
UMESH ANANTHARAM KURPAD CHIEF FINANCIAL OFFICER

Subscribed and sworn to before me
11/10/2022
this day of
November, 2022

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

DocuSigned by: Donna Taverna x
C13F211017604EE...

**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.....	240,150,830		240,150,830	234,241,442
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....	440,198,364	4,631,057	435,567,307	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).....	20,606,644		20,606,644	20,052,896
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 635,384), cash equivalents (\$ 52,341,565) and short-term investments (\$ ).....	52,976,949		52,976,949	104,290,968
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....	204,906,688		204,906,688	178,699,091
9. Receivables for securities.....	4,583,195		4,583,195	
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).....	963,825,517	4,631,057	959,194,460	1,007,710,264
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	1,162,976		1,162,976	1,766,919
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	12,652,355	340,315	12,312,040	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 (\$ ).....	32,562,510		32,562,510	37,351,761
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	9,592,482		9,592,482	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.....	25,398,493	2,453,148	22,945,345	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.....	58,744,835	55,059,884	3,684,951	6,240,434
21. Furniture and equipment, including health care delivery assets (\$ ).....	1,724,273	1,724,273	-	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	27,794,747		27,794,747	24,354,879
24. Health care (\$ 47,232,070) and other amounts receivable.....	69,059,027	7,317,000	61,742,027	79,093,768
25. Aggregate write-ins for other-than-invested assets.....	19,132,806	12,704,016	6,428,790	7,191,482
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	1,221,650,022	84,229,693	1,137,420,329	1,204,313,484
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	1,221,650,022	84,229,693	1,137,420,329	1,204,313,484
<b>Details of Write-Ins</b>				
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.....	19,132,806	12,704,016	6,428,790	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).....	19,132,806	12,704,016	6,428,790	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)	136,043,613		136,043,613	166,968,683
2. Accrued medical incentive pool and bonus amounts	33,727,725		33,727,725	29,044,314
3. Unpaid claims adjustment expenses	2,045,785		2,045,785	2,461,279
4. Aggregate health policy reserves, including the liability of \$2,165,494 for medical loss ratio rebate per the Public Health Service Act	11,514,274		11,514,274	19,285,964
5. Aggregate life policy reserves				
6. Property/casualty unearned premium reserve				
7. Aggregate health claim reserves				
8. Premiums received in advance	43,707,396		43,707,396	45,888,685
9. General expenses due or accrued	46,558,216		46,558,216	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	325,099		325,099	2,755,870
12. Amounts withheld or retained for the account of others	66,436		66,436	37,381
13. Remittances and items not allocated				
14. Borrowed money (including \$40,000,000 current ) and interest thereon \$102,789 (including \$102,789 current)	40,102,789		40,102,789	40,008,067
15. Amounts due to parent, subsidiaries and affiliates	59,069,697		59,069,697	
16. Derivatives				
17. Payable for securities	2,351,793		2,351,793	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	92,946,314		92,946,314	83,205,013
23. Aggregate write-ins for other liabilities (including \$ current)	11,789,614		11,789,614	13,075,052
24. Total liabilities (Lines 1 to 23)	480,248,751		480,248,751	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	587,171,578	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	657,171,578	710,988,491
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	1,137,420,329	1,204,313,484
<b>Details of Write-Ins</b>				
2301. ACCRUED LONG TERM EXPENSES	11,699,921		11,699,921	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)	11,789,614		11,789,614	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	2,094,836	2,212,834	2,949,203
2. Net premium income (including \$ non-health premium income)	XXX	1,269,019,294	1,359,420,509	1,822,202,591
3. Change in unearned premium reserves and reserve for rate credits	XXX	5,624,370	16,069,302	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	1,274,643,664	1,375,489,811	1,830,999,029
<b>Hospital and Medical:</b>				
9. Hospital/medical benefits		811,297,668	952,319,981	1,271,076,529
10. Other professional services		54,150,133	46,138,710	63,961,620
11. Outside referrals		26,346,015	31,095,092	41,175,981
12. Emergency room and out-of-area		15,996,615	13,814,294	21,249,497
13. Prescription drugs		169,528,266	183,778,442	235,648,176
14. Aggregate write-ins for other hospital and medical				
15. Incentive pool, withhold adjustments and bonus amounts		37,643,869	27,648,268	42,274,833
16. Subtotal (Lines 9 to 15)		1,114,962,566	1,254,794,787	1,675,386,636
<b>Less:</b>				
17. Net reinsurance recoveries		22,775,449	12,411,713	25,102,729
18. Total hospital and medical (Lines 16 minus 17)		1,092,187,117	1,242,383,074	1,650,283,907
19. Non-health claims (net)				
20. Claims adjustment expenses, including \$24,950,632 cost containment expenses		41,541,225	51,737,197	70,181,254
21. General administrative expenses		155,007,589	182,426,238	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)		1,288,735,931	1,476,546,509	1,943,708,799
24. Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	(14,092,267)	(101,056,698)	(112,709,770)
25. Net investment income earned		11,648,464	12,852,562	18,214,468
26. Net realized capital gains (losses) less capital gains tax of \$		4,269,118	19,410,449	61,305,961
27. Net investment gains (losses) (Lines 25 plus 26)		15,917,582	32,263,011	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		(2,338,144)	(2,718,214)	(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	(512,829)	(71,511,901)	(46,799,339)
31. Federal and foreign income taxes incurred	XXX			
32. Net income (loss) (Lines 30 minus 31)	XXX	(512,829)	(71,511,901)	(46,799,339)
<b>Details of Write-Ins</b>				
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)		(2,338,144)	(2,718,214)	(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)		(2,338,144)	(2,718,214)	(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
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>			
33. Capital and surplus prior reporting year.....	710,988,490	726,876,035	726,876,035
34. Net income or (loss) from Line 32.....	(512,829)	(71,511,901)	(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 \$ .....	(61,706,834)	24,971,987	(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.....	8,402,751	10,433,315	(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).....	(53,816,912)	(36,106,599)	(15,887,545)
49. Capital and surplus end of reporting period (Line 33 plus 48).....	657,171,578	690,769,436	710,988,490
<b>Details of Write-Ins</b>			
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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance	1,256,390,620	1,313,458,684	1,788,643,917
2. Net investment income	13,589,054	14,556,160	20,033,615
3. Miscellaneous income	27,214,196	33,170,984	4,535,731
4. Total (Lines 1 to 3)	1,297,193,870	1,361,185,828	1,813,213,263
5. Benefit and loss related payments	1,129,617,815	1,200,545,912	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	231,962,174	277,785,823	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)	1,361,579,989	1,478,331,735	1,959,474,813
11. Net cash from operations (Line 4 minus Line 10)	(64,386,119)	(117,145,907)	(146,261,550)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	130,140,358	69,867,919	148,910,173
12.2 Stocks	14,846,933	21,071,908	92,983,319
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	4,815,007	14,581,241	27,667,899
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	2,325,984		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	152,128,282	105,521,068	269,561,391
13. Cost of investments acquired (long-term only):			
13.1 Bonds	138,513,778	61,068,069	63,869,670
13.2 Stocks	36,581,103	15,117,506	103,448,815
13.3 Mortgage loans			
13.4 Real estate	553,748	89,510	99,244
13.5 Other invested assets	31,164,764	40,634,825	40,644,605
13.6 Miscellaneous applications	4,583,195	1,500,000	1,474,191
13.7 Total investments acquired (Lines 13.1 to 13.6)	211,396,589	118,409,910	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)	(59,268,307)	(12,888,841)	60,024,865
<b>Cash from Financing and Miscellaneous Sources</b>			
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	94,722	40,004,978	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)	72,245,684	(19,238,927)	(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)	72,340,406	20,766,051	51,560,349
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(51,314,019)	(109,268,697)	(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)	52,976,949	29,698,607	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	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
<b>Total Members at end of:</b>										
1. Prior Year.....	245,147	36,739	198,768					9,640		
2. First Quarter.....	223,637	37,970	185,667					—		
3. Second Quarter.....	223,309	37,486	185,823					—		
4. Third Quarter.....	235,162	36,701	198,461							
5. Current Year.....										
6. Current Year Member Months.....	2,094,836	308,138	1,786,698							
<b>Total Member Ambulatory Encounters for Period:</b>										
7. Physician.....	651,826	109,694	542,132							
8. Non-Physician.....	806,445	140,455	665,990							
9. Total.....	1,458,271	250,149	1,208,122							
10. Hospital Patient Days Incurred.....	37,639	6,603	31,036							
11. Number of Inpatient Admissions.....	7,242	1,248	5,994							
12. Health Premiums Written (a).....	1,268,685,944	171,909,144	1,096,776,800							
13. Life Premiums Direct.....										
14. Property/Casualty Premiums Written.....										
15. Health Premiums Earned.....	1,274,310,314	173,076,646	1,101,233,668							
16. Property/Casualty Premiums Earned.....										
17. Amount Paid for Provision of Health Care Services.....	1,149,064,684	197,153,409	938,149,537					13,761,738		
18. Amount Incurred for Provision of Health Care Services.....	1,114,962,567	193,721,287	921,817,872					(576,592)		

(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
<b>Claims Unpaid (Reported)</b>						
0399999 – Aggregate accounts not individually listed-covered.....	23,143,998	540,274	408,766	216,341	4,940,709	29,250,088
0499999 – Subtotals.....	23,143,998	540,274	408,766	216,341	4,940,709	29,250,088
0599999 – Unreported claims and other claim reserves.....						105,333,468
0699999 – Total amounts withheld.....						1,460,057
0799999 – Total claims unpaid.....						136,043,613
0899999 – Accrued medical incentive pool and bonus amounts.....						33,727,725



**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).....	83,716,164	993,524,586	7,726,678	127,594,841	91,442,842	150,633,364
2. Medicare Supplement.....						
3. Dental only.....						
4. Vision only.....						
5. Federal Employees Health Benefits Plan.....						
6. Title XVIII – Medicare.....	11,943,770		722,093		12,665,863	16,335,321
7. Title XIX – Medicaid.....						
8. Other health.....						
9. Health subtotal (Lines 1 to 8).....	95,659,934	993,524,586	8,448,771	127,594,841	104,108,705	166,968,685
10. Health care receivables (a).....	335,904	54,213,165			335,904	46,688,615
11. Other non-health.....						
12. Medical incentive pools and bonus amounts.....	22,407,939	14,696,776	8,389,130	25,338,596	30,797,069	29,044,316
13. Totals (Lines 9-10+11+12).....	117,731,969	954,008,197	16,837,901	152,933,437	134,569,870	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 #	09/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	\$ (512,829)	\$ (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>\$ (512,829)</u>	<u>\$ (46,799,339)</u>
Surplus					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	\$ 657,171,578	\$ 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>\$ 657,171,578</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	\$ (9,725,675)
2. 12 months or longer	(1,413,790)

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

1. Less than 12 months	\$ 114,645,550
2. 12 months or longer	7,341,604

- (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.

In June 2022, Harvard Pilgrim made a \$25 million capital contribution to Harvard Pilgrim Health Care of New England.

#### 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

**Notes to the Financial Statements**

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

- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - No Significant Changes
- N. Investment in Insurance SCAs - Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

**11. Debt**

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

(1) In April 2015, Harvard Pilgrim became a member of the FHLB of Boston with an initial membership stock investment of \$0.7 million. Through its membership, Harvard Pilgrim has the ability to conduct business activity (borrowings) with the FHLB. On April 15, 2020, the Board of Directors voted to authorize the Company to increase its borrowing limit with the FHLB from the Company's \$60.0 million borrowing limit to \$120.0 million to meet short term liquidity requirements. As of September 30, 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 .....	728,400
(c) Activity stock .....	1,600,000
(d) Excess stock .....	.....
(e) Aggregate total (a+b+c+d) .....	\$ .. 2,328,400
(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					
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....
2. Class B .....	\$ .. 728,400	\$ .. 728,400	\$ .....	\$ .....	\$ .....	\$ .....

(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	
	09/30/2022	12/31/2021	09/30/2022	12/31/2021	09/30/2022	12/31/2021
a. Service cost.....	\$	\$	\$	\$	\$	\$
b. Interest cost.....			76,233	73,106		
c. Expected return on plan assets.....						
d. Transition asset or obligation.....			6,870			
e. Gains and losses.....			16,071	(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>\$ 99,174</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.....	\$ 2,328,400	\$	\$	\$	\$ 2,328,400
COMMON STOCK: MUTUAL FUNDS.....	141,289,162				141,289,162
Total assets at fair value/NAV.....	<u>\$ 143,617,562</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 143,617,562</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 September 3, 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	\$ 223,017,126	\$ 240,150,830	\$	\$ 223,017,126	\$	\$	\$
COMMON STOCK	141,289,162		141,289,162				
CASH EQUIVALENTS	52,341,565		52,341,565				

D. Not Practicable to Estimate Fair Value - Not Applicable

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

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

**22. Events Subsequent**

Harvard Pilgrim has evaluated events and transactions subsequent to September 30, 2022, through November 15, 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.

**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
<b>Prior Reporting Year</b>					
(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
<b>Current Reporting Year-to-Date</b>					
(7) Medical loss ratio rebates incurred	\$	\$ (5,982,514)	\$	\$	\$ (5,982,514)
(8) Medical loss ratio rebates paid		804,610			804,610
(9) Medical loss ratio rebates unpaid		2,165,494			2,165,494
(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	\$ 2,165,494

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).....	\$..... 31,280,723
Liabilities	
2. Risk adjustment user fees payable for ACA risk adjustment.....	\$..... 98,901
3. Premium adjustments payable due to ACA risk adjustment (including high-risk pool premium).....	6,052,585
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA risk adjustment.....	\$..... 4,039,041
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid).....	98,901
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA reinsurance.....	\$.....
2. Amounts recoverable for claims unpaid due to ACA reinsurance (contra liability).....	\$.....
3. Amounts receivable relating to uninsured plans for contributions for ACA reinsurance.....	\$.....
Liabilities	
4. Liabilities for contributions payable due to ACA reinsurance – not reported as ceded premium.....	\$.....
5. Ceded reinsurance premiums payable due to ACA reinsurance.....	\$.....
6. Liabilities for amounts held under uninsured plans contributions for ACA reinsurance.....	\$.....
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA reinsurance.....	\$.....
8. Reinsurance recoveries (income statement) due to ACA reinsurance payments or expected payments.....	\$.....
9. ACA reinsurance contributions - not reported as ceded premium.....	\$.....
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA risk corridors liabilities.....	\$.....
2. Reserve for rate credits or policy experience rating refunds due to ACA risk corridors.....	\$.....
Operations (Revenue & Expense)	
3. Effect of ACA risk corridors on net premium income (paid/received).....	\$.....
4. Effect of ACA risk corridors on change in reserves for rate credits.....	\$.....



**Notes to the Financial Statements**

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

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

	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Unsettled Balances as of the Reporting Date		
	(1)	(2)	(3)	(4)	Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
<b>a. Permanent ACA Risk Adjustment Program</b>											
1. Premium adjustments receivable (including high risk pool payments)	\$ 35,896,373	\$ .....	\$ 9,413,859	\$ .....	\$ 26,482,514	\$ .....	\$ (7,636,293)	\$ .....	A	\$ 18,846,221	\$ .....
2. Premium adjustments payable (including high risk pool premium)		(7,203,270)		(1,909,852)		(5,293,418)		(298,573)	B		(5,591,991)
3. Subtotal ACA Permanent Risk Adjustment Program	\$ 35,896,373	\$ (7,203,270)	\$ 9,413,859	\$ (1,909,852)	\$ 26,482,514	\$ (5,293,418)	\$ (7,636,293)	\$ (298,573)		\$ 18,846,221	\$ (5,591,991)
<b>b. Transitional ACA Reinsurance Program</b>											
1. Amounts recoverable for claims paid	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	C	\$ .....	\$ .....
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
7. Subtotal ACA Transitional Reinsurance Program	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....		\$ .....	\$ .....
<b>c. Temporary ACA Risk Corridors Program</b>											
1. Accrued retrospective premium	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	I	\$ .....	\$ .....
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....	\$ .....		\$ .....	\$ .....
<b>d. Total for ACA risk sharing provisions</b>	<b>\$ 35,896,373</b>	<b>\$ (7,203,270)</b>	<b>\$ 9,413,859</b>	<b>\$ (1,909,852)</b>	<b>\$ 26,482,514</b>	<b>\$ (5,293,418)</b>	<b>\$ (7,636,293)</b>	<b>\$ (298,573)</b>		<b>\$ 18,846,221</b>	<b>\$ (5,591,991)</b>

**Explanations of Adjustments**

- A: 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 2021 benefit year.
- 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, 2020, and 2021 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						
d. Total (a+b+c)	\$	\$	\$	\$	\$	\$

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 September 30, 2022, \$118.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years, net of health care receivables, are \$ 16.5 million. Therefore, there has been a \$14.7 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: 09/30/2022
- 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.  
Employers Health Nexus, LLC., a Massachusetts limited liability company, was acquired by Health Plans, Inc., and is now wholly-owned subsidiary of Health Plans, 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. .... 12/31/2020
- 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). .... 06/23/2022
- 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:..... \$ 27,794,747

**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	279,691,544	296,580,802
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)	279,691,544	296,580,802
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.....	87.600 %
1.2	A&H cost containment percent.....	2.000 %
1.3	A&H expense percent excluding cost containment expenses.....	13.500 %
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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
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**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	21,243,488						21,243,488	
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	300,619,018						300,619,018	
21.	Maryland	MD	N								
22.	Massachusetts	MA	L	946,823,438						946,823,438	
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		1,268,685,944						1,268,685,944	
60.	Reporting entity contributions for employee benefits plans	XXX									
61.	Total (Direct Business)	XXX		1,268,685,944						1,268,685,944	
<b>Details of Write-Ins</b>											
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

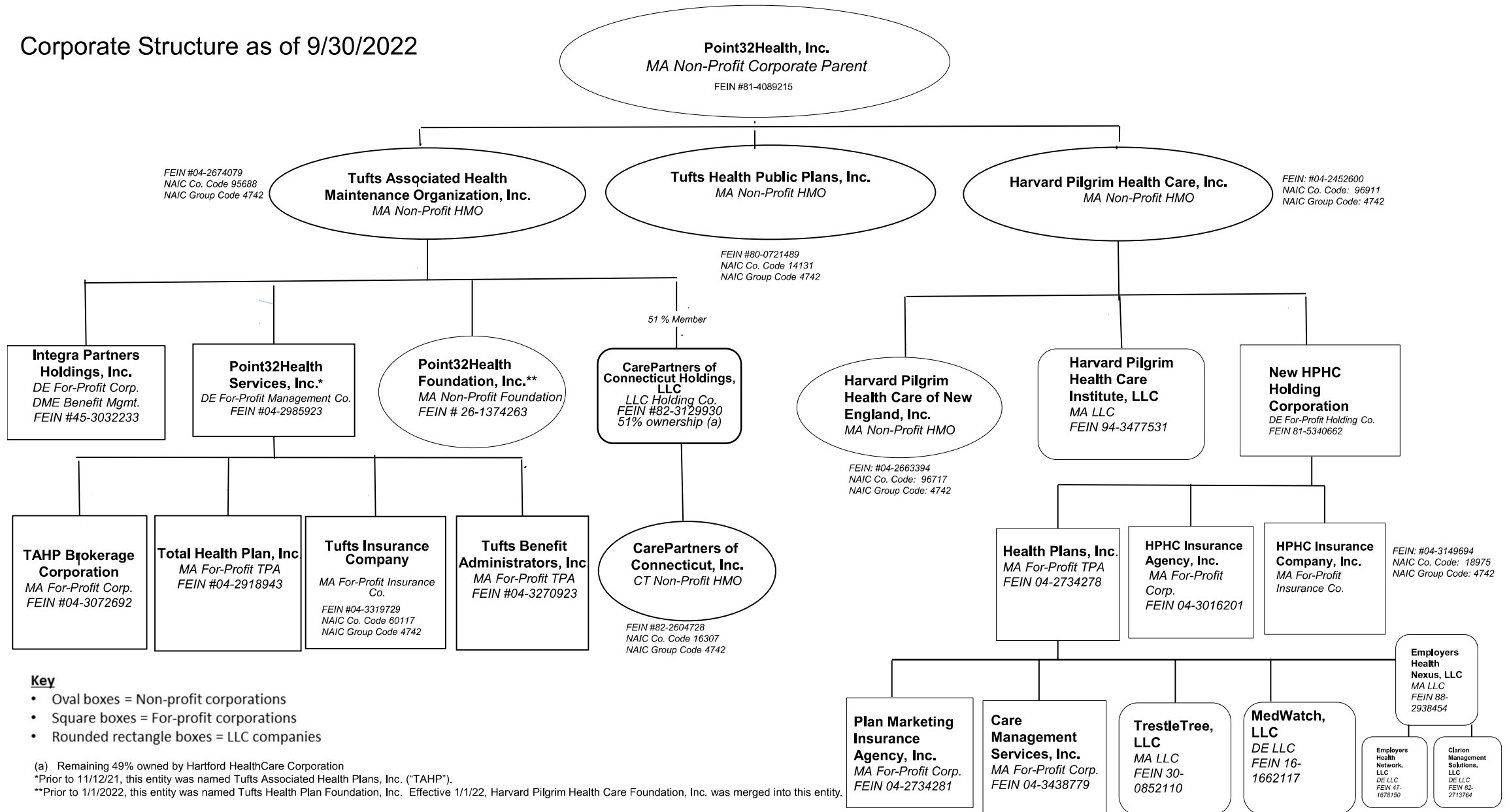
L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG. 3 R – Registered - Non-domiciled RRGs. –  
 E – Eligible - Reporting entities eligible or approved to write surplus lines in the state. – Q – Qualified - Qualified or accredited reinsurer. –  
 N – None of the above - Not allowed 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 9/30/2022



**Key**

- Oval boxes = Non-profit corporations
- Square boxes = For-profit corporations
- Rounded rectangle boxes = LLC companies

(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)	*
			82-2713764				CLARION MANAGEMENT SOLUTIONS, LLC	DE	NIA	EMPLOYERS HEALTH NEXUS, LLC	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			47-1678150				EMPLOYERS HEALTH NETWORK, LLC	DE	NIA	EMPLOYERS HEALTH NEXUS, LLC	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			88-2938454				EMPLOYERS HEALTH NEXUS, LLC	MA	NIA	HEALTH PLANS, INC.	OWNERSHIP, BOARD	100.000	POINT32HEALTH, INC. (F/K/A HEALTH PLANS HOLDINGS, INC.)	NO	1
			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

**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)	*
			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
			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

16.1

Asterisk	Explanation

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

	Response
1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?.....	SEE EXPLANATION.....
<b>August Filing</b>	
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. Business not written .....
2. ....

**BARCODES:**

- 1.
- 2.

**OVERFLOW PAGE FOR WRITE-INS**

**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.....		99,244
2.2	Additional investment made after acquisition.....	1,618,699	
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.....	1,064,951	1,300,234
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	20,606,644	20,052,896
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	20,606,644	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.....	31,164,764	40,144,605
3.	Capitalized deferred interest and other.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease).....	(1,702,735)	16,190,242
6.	Total gain (loss) on disposals.....	1,560,575	6,302,675
7.	Deduct amounts received on disposals.....	4,815,007	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).....	204,906,688	178,699,091
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	204,906,688	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.....	175,094,882	167,318,486
3.	Accrual of discount.....	225,706	275,616
4.	Unrealized valuation increase (decrease).....	(60,004,099)	(39,287,222)
5.	Total gain (loss) on disposals.....	2,634,702	55,003,286
6.	Deduct consideration for bonds and stocks disposed of.....	145,054,878	242,449,362
7.	Deduct amortization of premium.....	497,402	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.....	67,588	555,870
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	680,349,194	707,882,696
12.	Deduct total nonadmitted amounts.....	4,631,057	3,618,234
13.	Statement value at end of current period (Line 11 minus Line 12).....	675,718,137	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
<b>Bonds</b>								
1. NAIC 1 (a)	182,908,089	124,720,863	92,698,075	35,321	189,057,668	182,908,089	214,966,198	194,130,612
2. NAIC 2 (a)	28,060,828		3,662,097	1,761	32,308,413	28,060,828	24,400,492	39,203,184
3. NAIC 3 (a)	560,996			(10,286)	632,159	560,996	550,710	647,805
4. NAIC 4 (a)	240,192		6,228	(534)	259,090	240,192	233,429	259,841
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	211,770,105	124,720,863	96,366,400	26,262	222,257,330	211,770,105	240,150,830	234,241,442
<b>Preferred Stock</b>								
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	211,770,105	124,720,863	96,366,400	26,262	222,257,330	211,770,105	240,150,830	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.....	770,419,277	215,029,318
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	736,739,133	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).....	52,341,565	18,661,421
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	52,341,565	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						
0399999 – Totals								

**NONE**

**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.							
<b>Property disposed</b>																			
Building Improvements	Quincy	MA	09/30/2022					348,771				(348,771)							
0199999 – Property disposed								348,771				(348,771)							
0399999 – Totals								348,771				(348,771)							

**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, 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									
<b>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</b>												
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,LP		09/30/2016			74,844			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									74,844			XXX
4899999 - Subtotals, Unaffiliated									74,844			XXX
5099999 - TOTALS									74,844			XXX

**SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED, Transferred, 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.						
<b>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</b>																			
000000-00-0	AUDAX MEZZANINE FUND IV-A/B LP	New York	NY	Audax Mezzanine Business IV,LP	09/30/2016	07/11/2022	349,084							349,084	352,854		3,770	3,770	
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							349,084						349,084	352,854		3,770	3,770		
<b>Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated</b>																			
000000-00-0	JPM Infrastructure Investments Fund	New York	USA	JPM (JP Morgan)	10/01/2020	09/01/2022	70,834							70,834	70,834				
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							70,834						70,834	70,834					
4899999 - Subtotals, Unaffiliated							419,918						419,918	423,688		3,770	3,770		
5099999 - TOTALS							419,918						419,918	423,688		3,770	3,770		

**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
<b>Bonds: U.S. Governments</b>									
36179W-ZC-5	G2 MA7939 - RMBS		07/25/2022	Not Available	XXX	4,686,783	4,671,465		1.A
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS		07/25/2022	BURNS FRY HOARE GOVETT INC	XXX	1,385,319	1,460,865		1.A
912810-QS-0	UNITED STATES TREASURY		09/19/2022	Various	XXX	12,806,227	12,355,000	131,516	1.A
912810-RS-9	UNITED STATES TREASURY		07/13/2022	Various	XXX	6,025,981	7,075,000	26,742	1.A
912828-3F-5	UNITED STATES TREASURY		08/16/2022	Various	XXX	8,698,639	8,955,000	41,604	1.A
912828-6B-1	UNITED STATES TREASURY		08/25/2022	Various	XXX	9,951,659	10,200,000	102,746	1.A
912828-6F-2	UNITED STATES TREASURY		08/05/2022	Mischler Financial Group	XXX	2,350,500	2,400,000	26,576	1.A
912828-6Z-8	UNITED STATES TREASURY		08/02/2022	Various	XXX	2,379,759	2,430,000	4,044	1.A
912828-W7-1	UNITED STATES TREASURY		09/23/2022	CastleOak Securities	XXX	1,905,436	1,965,000	20,536	1.A
912828-X8-8	UNITED STATES TREASURY		07/28/2022	GREATPOO	XXX	3,125,344	3,180,000	16,008	1.A
912828-YM-6	UNITED STATES TREASURY		07/14/2022	MUTUAL FUND REDEMPTION	XXX	1,082,021	1,125,000	3,623	1.A
912828-YS-3	UNITED STATES TREASURY		07/06/2022	STERN BROTHERS CO	XXX	4,182,464	4,530,000	11,633	1.A
912828-Z9-4	UNITED STATES TREASURY		07/13/2022	Various	XXX	11,113,283	12,320,000	74,307	1.A
91282C-BL-4	UNITED STATES TREASURY		07/14/2022	Various	XXX	5,982,196	6,915,000	31,312	1.A
91282C-DY-4	UNITED STATES TREASURY		09/07/2022	Various	XXX	4,918,807	5,545,000	6,526	1.A
0109999999 – Bonds: U.S. Governments						80,594,418	85,127,331	497,172	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
31307N-TV-6	FH J32364 - RMBS		07/25/2022	Not Available	XXX	861,061	877,011		1.A
31329M-VA-5	FH ZA4209 - RMBS		07/25/2022	Not Available	XXX	789,996	818,356		1.A
31329N-GA-0	FH ZA4693 - RMBS		07/25/2022	Not Available	XXX	486,627	490,703		1.A
31335B-A8-9	FH G60931 - RMBS		07/25/2022	Not Available	XXX	934,722	967,641		1.A
3133B7-GB-8	FH QD9194 - RMBS		08/24/2022	SALOMON BROTHERS INC	XXX	1,801,244	1,931,952	3,864	1.A
3133KN-NU-3	FH RA6703 - RMBS		07/25/2022	Not Available	XXX	917,295	964,101		1.A
3136B4-3U-0	FNR 2019-37 LP - CMO/RMBS		07/25/2022	Not Available	XXX	1,526,753	1,551,247		1.A
3140EU-4H-9	FN BC0823 - RMBS		07/25/2022	Not Available	XXX	463,319	467,173		1.A
3140FX-L7-5	FN BF0349 - RMBS		07/25/2022	Not Available	XXX	795,610	765,705		1.A
3140MN-PC-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		08/25/2022	JP Morgan	XXX	2,755,849	2,954,591	6,155	1.A
3140QK-Q8-4	FN CB0478 - RMBS		09/28/2022	FC Stone X	XXX	1,538,875	1,724,834	2,779	1.A
3140X6-RR-4	FN FM3195 - RMBS		07/25/2022	Not Available	XXX	1,197,416	1,191,828		1.A
3140X7-EZ-8	FN FM3751 - RMBS		07/25/2022	Not Available	XXX	1,309,456	1,350,181		1.A
3140X8-ZG-5	FN FM5242 - RMBS		07/25/2022	Not Available	XXX	810,137	838,326		1.A
3140XF-ST-9	FN FS0529 - RMBS		07/25/2022	DONALDSON LUFKIN & JENRETTE	XXX	927,323	975,668		1.A
3140XG-ZV-4	FN FS1655 - RMBS		07/25/2022	Not Available	XXX	943,261	946,963		1.A
3140XJ-KB-8	FN FS2989 - RMBS		09/29/2022	FC Stone X	XXX	2,300,224	2,595,000	2,739	1.A
31410L-VD-1	FN 890812 - RMBS		07/25/2022	Not Available	XXX	619,749	624,503		1.A
31418D-GY-2	FN MA3814 - RMBS		07/21/2022	STERN BROTHERS CO	XXX	1,290,138	1,312,283	2,679	1.A
31418D-Y3-0	FN MA4329 - RMBS		09/28/2022	Bear Stearns	XXX	1,536,893	1,722,914	2,776	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						23,805,949	25,070,979	20,992	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
06051G-HQ-5	BANK OF AMERICA CORP		07/08/2022	Bear Stearns	XXX	1,343,718	1,420,000	24,297	1.F FE
06407E-AC-9	BANK OF NEW ZEALAND	C	07/25/2022	Not Available	XXX	450,532	500,000		1.E FE

**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
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		07/25/2022	Not Available	XXX	358,263	400,000		1.G FE
166764-BW-9	CHEVRON CORP		07/25/2022	Not Available	XXX	478,320	500,000		1.D FE
172967-MP-3	CITIGROUP INC		07/13/2022	Mischler Financial Group	XXX	1,996,710	2,075,000	26,702	1.G FE
17327C-AM-5	CITIGROUP INC		07/25/2022	Not Available	XXX	1,115,316	1,250,000		1.G FE
231021-AU-0	CUMMINS INC		07/25/2022	Not Available	XXX	248,656	270,000		1.F FE
278865-BF-6	ECOLAB INC		07/25/2022	Not Available	XXX	311,778	380,000		1.G FE
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		07/25/2022	Not Available	XXX	190,661	220,000		1.E FE
38141G-WZ-3	GOLDMAN SACHS GROUP INC		07/13/2022	Mischler Financial Group	XXX	1,202,359	1,245,000	10,807	1.F FE
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020 LP		07/25/2022	Not Available	XXX	337,356	370,000		1.F FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP		07/06/2022	US BANCORP INVESTMENTS INC	XXX	2,403,371	2,525,000	13,011	1.G FE
46647P-BE-5	JPMORGAN CHASE & CO		07/07/2022	SALOMON BROTHERS INC	XXX	2,006,002	2,285,000	14,951	1.F FE
46647P-BY-1	JPMORGAN CHASE & CO		07/25/2022	Not Available	XXX	263,298	279,000		1.F FE
55608J-AR-9	MACQUARIE GROUP LTD	C	07/25/2022	Not Available	XXX	106,142	120,000		1.G FE
65558R-AC-3	NORDEA BANK ABP	C	09/15/2022	Montgomery	XXX	997,130	1,000,000		1.D FE
74256L-EG-0	PRINCIPAL LIFE GLOBAL FUNDING II		07/25/2022	Not Available	XXX	801,865	1,000,000		1.E FE
74340X-BR-1	PROLOGIS LP		07/25/2022	Not Available	XXX	186,752	230,000		1.G FE
756109-AZ-7	REALTY INCOME CORP		07/25/2022	Not Available	XXX	300,759	340,000		1.G FE
78016E-ZQ-3	ROYAL BANK OF CANADA	C	07/25/2022	Not Available	XXX	579,917	640,000		1.E FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	07/25/2022	Not Available	XXX	492,917	540,000		1.E FE
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP INC	C	07/25/2022	Not Available	XXX	295,690	330,000		1.G FE
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD	C	07/25/2022	Not Available	XXX	182,004	200,000		1.F FE
872540-AV-1	TJX COMPANIES INC		07/25/2022	Not Available	XXX	376,398	435,000		1.F FE
89236T-HP-3	TOYOTA MOTOR CREDIT CORP		07/25/2022	Not Available	XXX	682,518	745,000		1.E FE
902613-AH-1	UBS GROUP AG	C	07/25/2022	Not Available	XXX	369,932	420,000		1.G FE
95000U-2L-6	WELLS FARGO & CO		07/07/2022	WILLIAMS CAPITAL GROUP LP (THE	XXX	2,242,133	2,285,000	27,570	1.E FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						20,320,496	22,004,000	117,338	XXX
2509999997 – Subtotals - Bonds - Part 3						124,720,863	132,202,310	635,502	XXX
2509999999 – Subtotals - Bonds						124,720,863	132,202,310	635,502	XXX
<b>Common Stocks: Mutual Funds Designations Not Assigned by the SVO</b>									
09260B-38-2	BLACKROCK:STR INC OPP I		09/30/2022	Not Available		18,462.730	174,513	XXX	
543488-79-5	NATIXIS:LS STR INC N		09/28/2022	Not Available		16,034.170	194,474	XXX	
921943-88-2	VANGUARD DEV MKT INST		09/16/2022	Not Available		10,170.390	129,164	XXX	
922040-10-0	VANGUARD INSTL INDX INST		09/22/2022	Not Available		680.140	216,333	XXX	
922042-60-1	VANGUARD EM ST I INST		09/16/2022	Not Available		5,641.290	139,791	XXX	
922908-87-6	VANGUARD S-C ID INST		09/22/2022	Not Available		299.960	25,469	XXX	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						879,745	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						879,745	XXX		XXX
5989999999 – Subtotals Common Stocks						879,745	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						879,745	XXX		XXX
6009999999 – Totals						125,600,608	XXX	635,502	XXX

EO4.1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: U.S. Governments</b>																					
36179W-ZC-5	G2 MA7939 - RMBS		09/01/2022	Paydown	XXX	39,996	39,996	40,127			(131)		(131)		39,996		-	-	198	03/20/2052	1.A
36225A-VP-2	GN 780622 - RMBS		09/01/2022	Paydown	XXX	185	185	192	187		(2)		(2)		185		-	-	10	08/15/2027	1.A
36225B-C5-5	GN 780992 - RMBS		09/01/2022	Paydown	XXX	406	406	421	410		(5)		(5)		406		-	-	21	12/15/2028	1.A
36225B-TZ-1	GN 781468 - RMBS		09/01/2022	Paydown	XXX	249	249	260	256		(7)		(7)		249		-	-	11	07/15/2032	1.A
36290R-X2-4	GN 615497 - RMBS		09/01/2022	Paydown	XXX	662	662	643	651		11		11		662		-	-	22	08/15/2033	1.A
36290S-6G-1	G2 616571 - RMBS		09/01/2022	Paydown	XXX	1,963	1,963	2,061	2,020		(57)		(57)		1,963		-	-	89	08/20/2034	1.A
36291L-RS-6	GN 631497 - RMBS		09/01/2022	Paydown	XXX	1,295	1,295	1,294	1,293		1		1		1,295		-	-	42	06/15/2034	1.A
36295W-D4-6	GN 682423 - RMBS		09/01/2022	Paydown	XXX	514	514	520	519		(5)		(5)		514		-	-	19	05/15/2038	1.A
36297B-RT-0	GN 707098 - RMBS		09/01/2022	Paydown	XXX	37	37	38	39		(2)		(2)		37		-	-	1	01/15/2039	1.A
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS		09/01/2022	Paydown	XXX	103,348	103,348	102,679			672		672		103,348		-	-	957	12/20/2051	1.A
912810-QS-0	UNITED STATES TREASURY		08/01/2022	MUTUAL FUND REDEMPTION WILLIAMS CAPITAL GROUP LP (THE	XXX	1,496,381	1,365,000	1,444,624			(177)		(177)		1,444,447		51,934	51,934	23,897	08/15/2041	1.A
912810-RS-9	UNITED STATES TREASURY		08/01/2022	WILLIAMS CAPITAL GROUP LP (THE	XXX	586,083	665,000	566,400			182		182		566,581		19,502	19,502	3,614	05/15/2046	1.A
912828-3F-5	UNITED STATES TREASURY		09/30/2022	Various	XXX	4,723,003	5,145,000	4,996,359			4,514		4,514		5,000,873		(277,870)	(277,870)	43,658	11/15/2027	1.A
912828-6F-2	UNITED STATES TREASURY		09/01/2022	GREATPO0	XXX	2,318,063	2,400,000	2,350,500			995		995		2,351,495		(33,433)	(33,433)	30,994	02/28/2026	1.A
912828-6Z-8	UNITED STATES TREASURY		08/05/2022	GREATPO0	XXX	2,363,460	2,430,000	2,379,759			351		351		2,380,110		(16,650)	(16,650)	4,622	06/30/2024	1.A
912828-X8-8	UNITED STATES TREASURY		09/28/2022	WILLIAMS CAPITAL GROUP LP (THE	XXX	2,962,617	3,180,000	3,125,344			1,782		1,782		3,127,126		(164,509)	(164,509)	28,322	05/15/2027	1.A
912828-YM-6	UNITED STATES TREASURY		07/21/2022	GREATPO0	XXX	1,085,977	1,125,000	1,082,021			198		198		1,082,220		3,757	3,757	3,806	10/31/2024	1.A
91282C-DY-4	UNITED STATES TREASURY		09/19/2022	CABRERA CAPITAL MARKETS	XXX	4,833,680	5,545,000	4,918,807			2,160		2,160		4,920,967		(87,287)	(87,287)	10,453	02/15/2032	1.A
0109999999 - Bonds: U.S. Governments							20,517,918	22,003,655	21,012,050	5,376			10,482		21,022,474		(504,556)	(504,556)	150,738	XXX	XXX
<b>Bonds: All Other Governments</b>																					
302154-BK-4	EXPORT-IMPORT BANK OF KOREA	C	07/14/2022	Mischler Financial Group	XXX	2,010,994	2,000,000	1,988,600	1,998,023		717		717		1,998,087		12,907	12,907	80,889	01/14/2024	1.C FE
0309999999 - Bonds: All Other Governments							2,010,994	2,000,000	1,988,600	1,998,023				717	1,998,087		12,907	12,907	80,889	XXX	XXX
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions</b>																					
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2022	Paydown	XXX															06/30/2028	1.C FE
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
3128K6-4Q-0	FH A46231 - RMBS		09/01/2022	Paydown	XXX	3,460	3,460	3,457	3,456		3		3		3,460				115	07/01/2035	1.A
3128K7-HL-5	FH A46535 - RMBS		09/01/2022	Paydown	XXX	1,064	1,064	1,003	996		68		68		1,064				31	08/01/2035	1.A
3128LX-CR-9	FH G01880 - RMBS		09/01/2022	Paydown	XXX	17,600	17,600	18,829	18,692		(1,092)		(1,092)		17,600				613	08/01/2035	1.A
3128LX-FW-5	FH G01981 - RMBS		09/01/2022	Paydown	XXX	663	663	627	629		35		35		663				23	12/01/2035	1.A
3128M6-G9-3	FH G04424 - RMBS		09/01/2022	Paydown	XXX	284	284	283	283		1		1		284				12	06/01/2038	1.A
3128M6-RG-5	FH G04687 - RMBS		09/01/2022	Paydown	XXX	421	421	425	425		(4)		(4)		421				17	09/01/2038	1.A
3128MJ-CT-5	FH G08081 - RMBS		09/01/2022	Paydown	XXX	517	517	527	526		(9)		(9)		517				21	09/01/2035	1.A
312911-GW-4	FHR 1343 LA - CMO/RMBS		08/15/2022	Paydown	XXX	172	172	183	172		-		-		172				8	08/15/2022	1.A
312927-QZ-2	FH A81372 - RMBS		09/01/2022	Paydown	XXX	2,538	2,538	2,532	2,532		7		7		2,538				114	08/01/2038	1.A
31292H-2E-3	FH C01673 - RMBS		09/01/2022	Paydown	XXX	489	489	489	489		1		1		489				17	11/01/2033	1.A
31292H-YT-5	FH C01622 - RMBS		09/01/2022	Paydown	XXX	1,166	1,166	1,125	1,131		35		35		1,166				38	09/01/2033	1.A
31292J-BG-4	FH C01839 - RMBS		09/01/2022	Paydown	XXX	497	497	478	478		19		19		497				16	05/01/2034	1.A
31296J-WJ-1	FH A10649 - RMBS		09/01/2022	Paydown	XXX	2,725	2,725	2,710	2,712		13		13		2,725				100	06/01/2033	1.A
31296Q-NM-8	FH A15796 - RMBS		09/01/2022	Paydown	XXX	3,835	3,835	3,975	3,891		(57)		(57)		3,835				134	11/01/2033	1.A
31296S-M2-9	FH A17577 - RMBS		09/01/2022	Paydown	XXX	750	750	766	760		(10)		(10)		750				28	01/01/2034	1.A
31296W-5K-9	FH A20850 - RMBS		09/01/2022	Paydown	XXX	162	162	160	160		2		2		162				5	04/01/2034	1.A
31296X-QL-2	FH A21359 - RMBS		09/01/2022	Paydown	XXX	327	327	333	331		(4)		(4)		327				13	04/01/2034	1.A
31297M-H5-0	FH A32052 - RMBS		09/01/2022	Paydown	XXX	1,112	1,112	1,122	1,119		(7)		(7)		1,112				41	04/01/2035	1.A
31297T-4H-3	FH A38024 - RMBS		09/01/2022	Paydown	XXX	565	565	545	545		19		19		565				19	10/01/2035	1.A
31297U-VC-1	FH A38711 - RMBS		09/01/2022	Paydown	XXX	1,296	1,296	1,266	1,271		25		25		1,296				47	02/01/2035	1.A
31307N-TV-6	FH J32364 - RMBS		09/01/2022	Paydown	XXX	43,032	43,032	42,250			783		783		43,032				136	11/01/2028	1.A
31329M-VA-5	FH ZA4209 - RMBS		09/01/2022	Paydown	XXX	12,459	12,459	12,027			432		432		12,459				47	04/01/2043	1.A
31329N-GA-0	FH ZA4693 - RMBS		09/01/2022	Paydown	XXX	7,011	7,011	6,953			58		58		7,011				32	07/01/2046	1.A
3132GF-UJ-4	FH Q02385 - RMBS		09/01/2022	Paydown	XXX	12,812	12,812	13,517	13,403		(591)		(591)		12,812				388	07/01/2041	1.A
3132M7-GG-7	FH Q26799 - RMBS		09/01/2022	Paydown	XXX	874	874	894	889		(16)		(16)		874				21	06/01/2044	1.A
31335A-LZ-9	FH G60344 - RMBS		09/01/2022	Paydown	XXX	16,854	16,854	17,881	17,970		(1,115)		(1,115)		16,854				333	12/01/2045	1.A
31335A-WU-8	FH G60659 - RMBS		09/01/2022	Paydown	XXX	61,607	61,607	63,888	64,100		(2,493)		(2,493)		61,607				1,399	08/01/2046	1.A
31335A-ZA-9	FH G60737 - RMBS		09/01/2022	Paydown	XXX	4,917	4,917	5,195	5,211		(294)		(294)		4,917				148	08/01/2042	1.A

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31335B-2K-1	FH G61678 - RMBS		09/01/2022	Paydown	XXX	26,950	26,950	28,344	28,467		(1,517)		(1,517)		26,950				639	10/01/2041	1.A
31335B-A8-9	FH G60931 - RMBS		09/01/2022	Paydown	XXX	20,568	20,568	19,868			700		700		20,568				59	02/01/2047	1.A
31335B-BE-5	FH G60937 - RMBS		09/01/2022	Paydown	XXX	14,852	14,852	15,582	15,547		(695)		(695)		14,852				304	04/01/2047	1.A
31335H-T6-0	FH C90573 - RMBS		08/01/2022	Paydown	XXX	526	526	551	527						526				21	08/01/2022	1.A
3133B7-GB-8	FH QD9194 - RMBS		09/01/2022	Paydown	XXX	3,002	3,002	2,799			203		203		3,002				8	03/01/2052	1.A
3133KN-NU-3	FH RA6703 - RMBS		09/01/2022	Paydown	XXX	14,237	14,237	13,546			691		691		14,237				50	02/01/2052	1.A
31368H-LV-3	FN 190340 - RMBS		09/01/2022	Paydown	XXX	4,010	4,010	3,814	3,837		173		173		4,010				134	09/01/2033	1.A
31368H-MB-6	FN 190354 - RMBS		09/01/2022	Paydown	XXX	4,797	4,797	4,680	4,687		110		110		4,797				177	12/01/2034	1.A
3136A2-5J-8	FNR 2011-141 JA - CMO/RMBS		09/01/2022	Paydown	XXX	8,590	8,590	9,409	8,648		(58)		(58)		8,590				250	11/25/2039	1.A
3136A2-L6-8	FNR 2011-124 JP - CMO/RMBS		09/01/2022	Paydown	XXX	17,254	17,254	18,798	17,953		(699)		(699)		17,254				521	02/25/2041	1.A
3136A3-ED-9	FNR 2011-143 PA - CMO/RMBS		09/01/2022	Paydown	XXX	40,979	40,979	44,707	41,172		(193)		(193)		40,979				750	02/25/2038	1.A
3136A3-QK-0	FNR 2011-135 PK - CMO/RMBS		09/01/2022	Paydown	XXX	6,607	6,607	7,207	6,685		(78)		(78)		6,607				193	05/25/2040	1.A
3136A4-X4-6	FNR 2012-32 CD - CMO/RMBS		09/01/2022	Paydown	XXX	10,936	10,936	11,988	11,618		(682)		(682)		10,936				191	10/25/2041	1.A
3136A6-TC-8	FNR 2012-63 MA - CMO/RMBS		09/01/2022	Paydown	XXX	28,704	28,704	31,323	29,380		(676)		(676)		28,704				470	06/25/2040	1.A
3136A8-PS-3	FNR 2012-100 TL - CMO/RMBS		09/01/2022	Paydown	XXX	33,292	33,292	36,991	35,325		(2,033)		(2,033)		33,292				914	04/25/2042	1.A
3136A8-S6-8	FNR 2012-113 AP - CMO/RMBS		09/01/2022	Paydown	XXX	21,379	21,379	23,661	22,108		(729)		(729)		21,379				320	07/25/2041	1.A
3136A8-Z5-2	FNR 2012-113 HA - CMO/RMBS		09/01/2022	Paydown	XXX	17,815	17,815	19,023	18,059		(243)		(243)		17,815				365	06/25/2041	1.A
3136AB-H3-0	FNR 2013-5 MP - CMO/RMBS		09/01/2022	Paydown	XXX	24,693	24,693	26,931	25,357		(664)		(664)		24,693				346	02/25/2043	1.A
3136AB-JH-7	FNR 2012-144 PD - CMO/RMBS		09/01/2022	Paydown	XXX	31,956	31,956	34,992	33,378		(1,422)		(1,422)		31,956				759	04/25/2042	1.A
3136AC-F9-7	FNR 2013-13 MA - CMO/RMBS		09/01/2022	Paydown	XXX	11,804	11,804	13,034	12,527		(723)		(723)		11,804				184	01/25/2043	1.A
3136AD-LC-1	FNR 2013-29 JA - CMO/RMBS		09/01/2022	Paydown	XXX	39,907	39,907	42,872	41,569		(1,662)		(1,662)		39,907				945	01/25/2043	1.A
3136AF-6L-3	FNR 2013-90 PD - CMO/RMBS		09/01/2022	Paydown	XXX	14,474	14,474	15,053	14,696		(222)		(222)		14,474				181	09/25/2042	1.A
3136AF-CX-0	FNR 2013-72 LY - CMO/RMBS		09/01/2022	Paydown	XXX	27,230	27,230	28,864	27,754		(523)		(523)		27,230				650	08/25/2041	1.A
3136AF-TV-6	FNR 2013-73 TK - CMO/RMBS		09/01/2022	Paydown	XXX	37,793	37,793	40,013	38,776		(983)		(983)		37,793				874	09/25/2042	1.A
3136AJ-H2-5	FNR 2014-26 BD - CMO/RMBS		09/01/2022	Paydown	XXX	14,822	14,822	15,535	15,140		(318)		(318)		14,822				338	11/25/2042	1.A
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS		09/01/2022	Paydown	XXX	64,569	64,569	67,979	66,772		(2,203)		(2,203)		64,569				1,489	10/25/2042	1.A
3136AL-FM-8	FNR 2014-61 PG - CMO/RMBS		09/01/2022	Paydown	XXX	3,001	3,001	3,143	3,122		(121)		(121)		3,001				70	04/25/2044	1.A
3136AN-SN-8	FNR 2015-29 PA - CMO/RMBS		09/01/2022	Paydown	XXX	42,646	42,646	44,619	43,500		(854)		(854)		42,646				840	09/25/2043	1.A
3136AN-WE-3	FNR 2015-27 HA - CMO/RMBS		09/01/2022	Paydown	XXX	26,288	26,288	27,521	27,139		(851)		(851)		26,288				520	03/25/2044	1.A
3136B4-3U-0	FNR 2019-37 LP - CMO/RMBS		09/01/2022	Paydown	XXX	49,235	49,235	48,458			777		777		49,235				185	07/25/2049	1.A
31371K-R3-7	FN 254406 - RMBS		09/01/2022	Paydown	XXX	345	345	356	353		(8)		(8)		345				15	08/01/2032	1.A
31371L-6D-6	FN 255668 - RMBS		09/01/2022	Paydown	XXX	7,212	7,212	7,324	7,228		(15)		(15)		7,212				266	03/01/2025	1.A
31371L-QX-0	FN 255270 - RMBS		09/01/2022	Paydown	XXX	3,866	3,866	3,775			32		32		3,866				116	06/01/2024	1.A
31371L-SJ-9	FN 255321 - RMBS		09/01/2022	Paydown	XXX	5,451	5,451	5,531	5,458		(7)		(7)		5,451				200	07/01/2024	1.A
31371L-XW-4	FN 255493 - RMBS		09/01/2022	Paydown	XXX	1,715	1,715	1,756	1,722		(7)		(7)		1,715				63	11/01/2024	1.A
31371M-AN-7	FN 255713 - RMBS		09/01/2022	Paydown	XXX	1,669	1,669	1,630	1,651		18		18		1,669				50	04/01/2025	1.A
31371M-MM-6	FN 256064 - RMBS		09/01/2022	Paydown	XXX	4,437	4,437	4,424	4,422		15		15		4,437				164	01/01/2026	1.A
3137AB-MQ-1	FHR 3880 GA - CMO/RMBS		09/01/2022	Paydown	XXX	11,219	11,219	12,085	11,607		(388)		(388)		11,219				301	12/15/2040	1.A
3137AH-GR-3	FHR 3959 MA - CMO/RMBS		09/01/2022	Paydown	XXX	18,339	18,339	20,494	19,945		(1,606)		(1,606)		18,339				401	11/15/2041	1.A
3137AK-BG-5	FHR 3986 M - CMO/RMBS		09/01/2022	Paydown	XXX	12,096	12,096	13,291	12,339		(242)		(242)		12,096				353	09/15/2041	1.A
3137AR-XS-0	FHR 4073 PA - CMO/RMBS		09/01/2022	Paydown	XXX	12,770	12,770	13,121	12,941		(171)		(171)		12,770				350	07/15/2041	1.A
3137AS-CD-4	FHR 4077 MP - CMO/RMBS		09/01/2022	Paydown	XXX	17,462	17,462	18,717	17,638		(176)		(176)		17,462				473	08/15/2040	1.A
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		09/01/2022	Paydown	XXX	64,702	64,702	68,665	66,053		(1,351)		(1,351)		64,702				1,327	08/15/2040	1.A
3137AX-GN-7	FHR 4146 PL - CMO/RMBS		09/01/2022	Paydown	XXX	29,821	29,821	32,654	31,247		(1,426)		(1,426)		29,821				529	12/15/2041	1.A
3137AY-HU-8	FHR 4162 P - CMO/RMBS		09/01/2022	Paydown	XXX	65,961	65,961	70,579	68,345		(2,383)		(2,383)		65,961				1,316	02/15/2033	1.A
3137BG-GD-5	FHR 4443 BA - CMO/RMBS		09/01/2022	Paydown	XXX	42,315	42,315	44,596	42,970		(655)		(655)		42,315				984	04/15/2041	1.A
3137BK-D7-2	FHR 4480 LA - CMO/RMBS		09/01/2022	Paydown	XXX	2,142	2,142	2,258	2,200		(58)		(58)		2,142				50	09/15/2043	1.A
3137BV-CS-3	FHR 4655 BA - CMO/RMBS		09/01/2022	Paydown	XXX	37,690	37,690	39,902	39,164		(1,474)		(1,474)		37,690				687	02/15/2044	1.A
3137BX-TX-0	FHR 4684 CA - CMO/RMBS		09/01/2022	Paydown	XXX	70,150	70,150	74,372	73,716		(3,566)		(3,566)		70,150				1,889	05/15/2045	1.A
3137BY-AM-2	FHR 4680 PH - CMO/RMBS		09/01/2022	Paydown	XXX	72,115	72,115	75,496	74,580		(2,464)		(2,464)		72,115				1,682	03/15/2046	1.A
3137BY-P9-5	FHR 4692 LH - CMO/RMBS		09/01/2022	Paydown	XXX	92,009	92,009	96,825	95,756		(3,747)		(3,747)		92,009				2,116	05/15/2046	1.A
3137F2-6N-1	FHR 4703 LH - CMO/RMBS		09/01/2022	Paydown	XXX	55,403	55,403	57,992	57,671		(2,268)		(2,268)		55,403				1,274	07/15/2046	1.A
3137F3-CY-8	FHR 4768 GA - CMO/RMBS		09/01/2022	Paydown	XXX	20,930	20,930	20,936	20,917		13		13		20,930				357	09/15/2045	1.A
3137FP-FX-8	FHR 4924 QE - CMO/RMBS		09/01/2022	Paydown	XXX	115,292	115,292	118,098													



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
31385X-Q9-1	FN 555880 - RMBS		09/01/2022	Paydown	XXX	2,759	2,759	2,743	2,744		15		15		2,759				100	11/01/2033	1.A	
3138E9-KC-3	FN AK4790 - RMBS		09/01/2022	Paydown	XXX	19,500	19,500	20,865	20,139		(638)		(638)		19,500				390	03/01/2027	1.A	
3138EB-Y9-0	FN AK7035 - RMBS		09/01/2022	Paydown	XXX	44,416	44,416	46,654	47,172		(2,757)		(2,757)		44,416				987	05/01/2042	1.A	
3138EL-B5-1	FN AL3659 - RMBS		09/01/2022	Paydown	XXX	1,584	1,584	1,623	1,621		(38)		(38)		1,584				37	05/01/2043	1.A	
3138ER-NX-4	FN AL9405 - RMBS		09/01/2022	Paydown	XXX	10,341	10,341	10,875	11,106		(765)		(765)		10,341				150	06/01/2044	1.A	
3138ER-WT-3	FN AL9657 - RMBS		09/01/2022	Paydown	XXX	27,546	27,546	27,582	27,564		(18)		(18)		27,546				627	01/01/2047	1.A	
3138LX-7H-6	FN AO7195 - RMBS		09/01/2022	Paydown	XXX	25,291	25,291	26,746	25,896		(605)		(605)		25,291				505	09/01/2027	1.A	
3138W9-TV-2	FN AS0563 - RMBS		09/01/2022	Paydown	XXX	10,867	10,867	11,600	11,893		(1,026)		(1,026)		10,867				323	09/01/2043	1.A	
3138WA-N8-6	FN AS1314 - RMBS		09/01/2022	Paydown	XXX	39,384	39,384	41,790	42,142		(2,759)		(2,759)		39,384				1,127	12/01/2043	1.A	
3138WP-GW-8	FN AT2012 - RMBS		09/01/2022	Paydown	XXX	54,888	54,888	59,060	59,013		(4,125)		(4,125)		54,888				1,127	04/01/2043	1.A	
313921-6B-9	FNGT 2001-T10 A2 - CMO/RMBS		09/01/2022	Paydown	XXX	1,272	1,272	1,356	1,307		(36)		(36)		1,272				63	12/25/2041	1.A	
31392A-7C-6	FNGT 2002-T1 A3 - CMO/RMBS		09/01/2022	Paydown	XXX	953	953	1,015	978		(24)		(24)		953				45	11/25/2031	1.A	
31396J-2L-8	FHR 3127 CY - CMO/RMBS		09/01/2022	Paydown	XXX	2,577	2,577	2,514	2,560		17		17		2,577				95	03/15/2026	1.A	
31398R-2D-6	FNR 2010-80 AD - CMO/RMBS		09/01/2022	Paydown	XXX	27,412	27,412	30,153	27,889		(477)		(477)		27,412				570	03/25/2039	1.A	
31400S-SD-2	FN 696316 - RMBS		09/01/2022	Paydown	XXX	5,538	5,538	5,501	5,502		36		36		5,538				203	03/01/2033	1.A	
31401A-L6-2	FN 702449 - RMBS		09/01/2022	Paydown	XXX	571	571	589	586		(15)		(15)		571				21	06/01/2033	1.A	
31401A-MG-9	FN 702459 - RMBS		09/01/2022	Paydown	XXX	6,973	6,973	6,929	6,932		41		41		6,973				256	06/01/2033	1.A	
31401H-3M-2	FN 709204 - RMBS		09/01/2022	Paydown	XXX	643	643	659	654		(10)		(10)		643				22	07/01/2033	1.A	
31402C-4J-8	FN 725425 - RMBS		09/01/2022	Paydown	XXX	1,307	1,307	1,307	1,307						1,307				47	04/01/2034	1.A	
31402C-PL-0	FN 725027 - RMBS		09/01/2022	Paydown	XXX	3,026	3,026	2,901	2,919		106		106		3,026				101	11/01/2033	1.A	
31402C-U6-7	FN 725205 - RMBS		09/01/2022	Paydown	XXX	5,351	5,351	5,171	5,195		156		156		5,351				111	03/01/2034	1.A	
31402C-VP-4	FN 725222 - RMBS		09/01/2022	Paydown	XXX	1,251	1,251	1,231	1,233		18		18		1,251				46	02/01/2034	1.A	
31402D-QQ-6	FN 725963 - RMBS		09/01/2022	Paydown	XXX	5	5	5	5						5					10	10/01/2022	1.A
31402Q-6T-3	FN 735382 - RMBS		09/01/2022	Paydown	XXX	7,433	7,433	7,866	7,839		(406)		(406)		7,433				248	04/01/2035	1.A	
31402Q-WA-5	FN 735141 - RMBS		09/01/2022	Paydown	XXX	1,775	1,775	1,760	1,760		15		15		1,775				64	01/01/2035	1.A	
31402Q-Y3-9	FN 735230 - RMBS		09/01/2022	Paydown	XXX	1,807	1,807	1,805	1,805		3		3		1,807				66	02/01/2035	1.A	
31402R-FU-8	FN 735579 - RMBS		09/01/2022	Paydown	XXX	15,550	15,550	16,457	16,389		(838)		(838)		15,550				326	06/01/2035	1.A	
31403B-VY-6	FN 744131 - RMBS		09/01/2022	Paydown	XXX	394	394	410	397		(3)		(3)		394				17	12/01/2024	1.A	
31403C-6L-0	FN 745275 - RMBS		09/01/2022	Paydown	XXX	406	406	393	393		14		14		406				14	02/01/2036	1.A	
31403C-XZ-9	FN 745096 - RMBS		09/01/2022	Paydown	XXX	4,854	4,854	4,836	4,836		19		19		4,854				176	11/01/2034	1.A	
31403D-BD-0	FN 745336 - RMBS		09/01/2022	Paydown	XXX	9,715	9,715	10,445	10,433		(719)		(719)		9,715				201	03/01/2036	1.A	
31403H-J5-0	FN 749184 - RMBS		09/01/2022	Paydown	XXX	198	198	204	203		(5)		(5)		198				8	10/01/2033	1.A	
31403K-JW-4	FN 750977 - RMBS		09/01/2022	Paydown	XXX	166	166	160	160		5		5		166				5	11/01/2033	1.A	
31403R-PE-2	FN 755621 - RMBS		09/01/2022	Paydown	XXX	136	136	138	139		(3)		(3)		136				5	01/01/2034	1.A	
31404B-QV-7	FN 763768 - RMBS		09/01/2022	Paydown	XXX	514	514	526	522		(8)		(8)		514				19	01/01/2034	1.A	
31404H-6Q-7	FN 769579 - RMBS		09/01/2022	Paydown	XXX	261	261	258	258		3		3		261				9	04/01/2034	1.A	
31404J-SC-0	FN 770115 - RMBS		09/01/2022	Paydown	XXX	489	489	489	489						489				16	03/01/2034	1.A	
31404P-2L-4	FN 774879 - RMBS		09/01/2022	Paydown	XXX	753	753	741	742		11		11		753				28	04/01/2034	1.A	
31404X-SN-5	FN 781825 - RMBS		09/01/2022	Paydown	XXX	890	890	870	871		19		19		890				33	12/01/2034	1.A	
31405P-NR-7	FN 795200 - RMBS		09/01/2022	Paydown	XXX	238	238	242	241		(4)		(4)		238				9	10/01/2034	1.A	
31405Q-RE-0	FN 796185 - RMBS		09/01/2022	Paydown	XXX	987	987	998	995		(8)		(8)		987				38	11/01/2034	1.A	
31405Q-UH-9	FN 796284 - RMBS		09/01/2022	Paydown	XXX	465	465	453	452		13		13		465				16	12/01/2034	1.A	
31405Q-WF-1	FN 796346 - RMBS		09/01/2022	Paydown	XXX	385	385	376	375		9		9		385				14	10/01/2034	1.A	
31405R-AM-8	FN 796612 - RMBS		09/01/2022	Paydown	XXX	99	99	101	101		(2)		(2)		99				4	10/01/2034	1.A	
31405S-CP-7	FN 797578 - RMBS		09/01/2022	Paydown	XXX	169	169	168	168		1		1		169				6	06/01/2035	1.A	
31406A-MA-7	FN 804153 - RMBS		09/01/2022	Paydown	XXX	1,361	1,361	1,378	1,374		(13)		(13)		1,361				50	12/01/2034	1.A	
31406E-WL-4	FN 808051 - RMBS		09/01/2022	Paydown	XXX	210	210	203	204		6		6		210				6	02/01/2035	1.A	
31406E-Z7-2	FN 808166 - RMBS		09/01/2022	Paydown	XXX	724	724	728	726		(2)		(2)		724				27	03/01/2035	1.A	
31406N-C6-9	FN 814693 - RMBS		09/01/2022	Paydown	XXX	272	272	267	268		4		4		272				10	04/01/2035	1.A	
31407M-Z4-0	FN 835163 - RMBS		09/01/2022	Paydown	XXX	185	185	181	181		3		3		185				7	08/01/2035	1.A	
31407X-VS-7	FN 844025 - RMBS		09/01/2022	Paydown	XXX	162	162	163	163		(2)		(2)		162				6	11/01/2035	1.A	
31409A-HN-2	FN 865237 - RMBS		09/01/2022	Paydown	XXX	102	102	104	104		(2)		(2)		102				4	02/01/2036	1.A	
31409X-SS-9	FN 881729 - RMBS		09/01/2022	Paydown	XXX	7,334	7,334	7,458	7,503		(169)		(169)		7,334				280	03/01/2036	1.A	
3140EU-4H-9	FN BC0823 - RMBS		09/01/2022	Paydown	XXX	16,277	16,277	16,535	16,308		(492)		(492)		16,277				137	04/01/2046	1.A	
3140EU-KP-3	FN BC0301 - RMBS		09/01/2022	Paydown	XXX	17,452	17,452	17,936	18,029		(576)		(576)		17,452				252	03/01/2046	1.A	
3140F0-JG-0	FN BC4762 - RMBS		09/01/2022	Paydown	XXX	24,854	24,854	27,545	27,548		(2,695)		(2,695)		24,854				575	10/01/2046	1.A	

Quarterly Statement as of September 30, 2022 of the HARVARD PILGRIM HEALTH CARE, INC.

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contracted Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
3140FX-GJ-5	FN BF0200 - RMBS		09/01/2022	Paydown	XXX	14,388	14,388	15,062	14,943		(555)		(555)		14,388				218	11/01/2051	1.A	
3140FX-L7-5	FN BF0349 - RMBS		09/01/2022	Paydown	XXX	80,279	80,279	85,294	42,382		(5,476)		(5,476)		80,279				869	11/01/2041	1.A	
3140FX-MC-3	FN BF0354 - RMBS		09/01/2022	Paydown	XXX	7,760	7,760	8,235	8,091		(332)		(332)		7,760				99	01/01/2053	1.A	
3140FX-ME-9	FN BF0356 - RMBS		09/01/2022	Paydown	XXX	20,338	20,338	21,962	21,491		(1,153)		(1,153)		20,338				322	11/01/2051	1.A	
3140GW-GD-9	FN BH7395 - RMBS		09/01/2022	Paydown	XXX	39,348	39,348	39,354	39,368		(20)		(20)		39,348				842	08/01/2047	1.A	
3140J5-6M-6	FN BM1775 - RMBS		09/01/2022	Paydown	XXX	67,216	67,216	70,575	70,613		(3,396)		(3,396)		67,216				2,166	07/01/2047	1.A	
3140J5-6Z-7	FN BM1787 - RMBS		09/01/2022	Paydown	XXX	47,422	47,422	48,852	49,023		(1,602)		(1,602)		47,422				1,230	09/01/2047	1.A	
3140J8-A7-8	FN BM3629 - RMBS		09/01/2022	Paydown	XXX	105,847	105,847	105,879	105,838		8		8		105,847				2,554	03/01/2048	1.A	
3140J9-C8-2	FN BM4594 - RMBS		09/01/2022	Paydown	XXX	8,342	8,342	8,355	8,358		(16)		(16)		8,342				131	10/01/2047	1.A	
3140J9-FU-0	FN BM4678 - RMBS		09/01/2022	Paydown	XXX	46,004	46,004	46,248	46,289		(286)		(286)		46,004				1,254	11/01/2048	1.A	
3140J9-KQ-3	FN BM4802 - RMBS		09/01/2022	Paydown	XXX	17,106	17,106	17,624	17,642		(536)		(536)		17,106				453	12/01/2045	1.A	
3140MN-PC-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2022	Paydown	XXX	10,891	10,891	10,158			733		733		10,891				27	05/01/2052	1.A	
3140Q8-AH-8	FN CA0907 - RMBS		09/01/2022	Paydown	XXX	208,499	208,499	208,938	208,814		(315)		(315)		208,499				2,925	12/01/2047	1.A	
3140Q8-WW-1	FN CA1560 - RMBS		09/01/2022	Paydown	XXX	38,559	38,559	40,377	40,105		(1,546)		(1,546)		38,559				1,196	04/01/2048	1.A	
3140Q8-WZ-4	FN CA1563 - RMBS		09/01/2022	Paydown	XXX	20,814	20,814	21,453	21,749		(935)		(935)		20,814				374	04/01/2048	1.A	
3140X5-RL-9	FN FM2290 - RMBS		09/01/2022	Paydown	XXX	21,991	21,991	23,235	23,634		(1,643)		(1,643)		21,991				319	07/01/2047	1.A	
3140X6-RR-4	FN FM3195 - RMBS		09/01/2022	Paydown	XXX	28,169	28,169	28,301	28,301		(132)		(132)		28,169				132	11/01/2045	1.A	
3140X7-EZ-8	FN FM3751 - RMBS		09/01/2022	Paydown	XXX	107,234	107,234	113,305	81,722		(6,047)		(6,047)		107,234				1,614	08/01/2043	1.A	
3140X8-ZZ-9	FN FM5291 - RMBS		09/01/2022	Paydown	XXX	69,275	69,275	75,250	75,239		(5,964)		(5,964)		69,275				1,378	07/01/2046	1.A	
3140X8-ZG-5	FN FM5242 - RMBS		09/01/2022	Paydown	XXX	84,999	84,999	89,741	69,949		(4,766)		(4,766)		84,999				1,380	12/01/2047	1.A	
3140XF-ST-9	FN FS0529 - RMBS		09/01/2022	Paydown	XXX	12,504	12,504	12,563			(57)		(57)		12,504				129	02/01/2052	1.A	
3140XG-ZV-4	FN FS1655 - RMBS		09/01/2022	Paydown	XXX	19,785	19,785	19,707			77		77		19,785				86	04/01/2052	1.A	
31410F-T6-2	FN 888073 - RMBS		09/01/2022	Paydown	XXX	9,777	9,777	9,685	9,692		84		84		9,777				216	02/01/2035	1.A	
31410F-YS-8	FN 888221 - RMBS		09/01/2022	Paydown	XXX	381	381	376	376		5		5		381				14	03/01/2037	1.A	
31410L-VD-1	FN 890812 - RMBS		09/01/2022	Paydown	XXX	104,603	104,603	106,463	85,536		(2,144)		(2,144)		104,603				2,017	01/01/2047	1.A	
31410L-WR-9	FN 890856 - RMBS		09/01/2022	Paydown	XXX	29,535	29,535	31,042	30,965		(1,430)		(1,430)		29,535				679	01/01/2047	1.A	
31410P-WX-7	FN 893562 - RMBS		09/01/2022	Paydown	XXX	391	391	397	396		(6)		(6)		391				17	09/01/2036	1.A	
31410W-M6-2	FN 899581 - RMBS		09/01/2022	Paydown	XXX	768	768	764	764		4		4		768				31	07/01/2037	1.A	
31411B-BU-6	FN 902851 - RMBS		09/01/2022	Paydown	XXX	163	163	166	166		(5)		(5)		163				7	12/01/2036	1.A	
31412A-E6-7	FN 919157 - RMBS		09/01/2022	Paydown	XXX	87	87	88	88		(1)		(1)		87				4	04/01/2037	1.A	
31415B-JT-7	FN 981874 - RMBS		09/01/2022	Paydown	XXX	12,754	12,754	12,943	12,936		(183)		(183)		12,754				447	07/01/2038	1.A	
31415R-UX-0	FN 987198 - RMBS		09/01/2022	Paydown	XXX	1,217	1,217	1,235	1,235		(18)		(18)		1,217				49	07/01/2038	1.A	
31418A-TR-9	FN MA1459 - RMBS		09/01/2022	Paydown	XXX	56,263	56,263	58,979	58,782		(2,519)		(2,519)		56,263				1,128	06/01/2033	1.A	
31418D-GY-2	FN MA3814 - RMBS		09/01/2022	Paydown	XXX	19,073	19,073	18,751			322		322		19,073				87	10/01/2039	1.A	
31418D-JR-4	FN MA3871 - RMBS		09/01/2022	Paydown	XXX	14,285	14,285	14,508	14,640		(355)		(355)		14,285				176	12/01/2049	1.A	
31418M-WR-9	FN AD0655 - RMBS		09/01/2022	Paydown	XXX	1,709	1,709	1,797	1,790		(81)		(81)		1,709				51	04/01/2037	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.						3,369,559	3,369,558	3,512,835	3,112,163		(103,403)		(103,403)		3,369,558				68,324	XXX	XXX	
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																						
00724P-AA-7	ADOBE INC		08/25/2022	Jane Street	XXX	291,898	294,000	293,597	293,922		90		90		293,944			(2,046)	(2,046)	5,387	02/01/2023	1.F FE
025816-CC-1	AMERICAN EXPRESS CO		07/07/2022	Mischler Financial Group	XXX	1,587,361	1,590,000	1,588,187	1,589,414		212		212		1,589,424			(2,064)	(2,064)	47,903	02/22/2024	1.F FE
031162-CV-0	AMGEN INC		07/06/2022	MARKETTX	XXX	296,059	310,000	309,368	309,664		66		66		309,665			(13,606)	(13,606)	5,186	02/21/2025	2.A FE
037833-EH-9	APPLE INC		07/08/2022	TORONTO DOMINION BK	XXX	876,820	1,000,000	997,740	998,028		166		166		998,035			(121,215)	(121,215)	13,106	08/05/2028	1.B FE
05522R-DB-1	BACCT 2019-1 A - ABS		08/15/2022	Various	XXX	1,000,000	1,000,000	995,352	998,897		1,103		1,103		1,000,000				11,600	01/15/2025	1.A FE	
05565E-BH-7	BMW US CAPITAL LLC		07/06/2022	Jane Street	XXX	822,978	830,000	829,502	829,818		56		56		829,820			(6,842)	(6,842)	18,883	04/18/2024	1.F FE
05724B-AD-1	BAKER HUGHES HOLDINGS LLC		07/06/2022	MILLENNIUM ADVISORS, LLC	XXX	543,750	590,000	590,000	590,000						590,000			(46,250)	(46,250)	7,060	12/15/2026	1.G FE
05948X-TL-5	BOAMS 2003-H 3A1 - CMO/RMBS		09/01/2022	Paydown	XXX	1,016		993	1,003		13		13		1,016				20	09/25/2033	Z	
06051G-FF-1	BANK OF AMERICA CORP		07/08/2022	STIFEL NICOLAUS & CO.	XXX	504,890	500,000	498,125	499,628		118		118		499,634			5,256	5,256	15,611	04/01/2024	1.F FE
06407E-AC-9	BANK OF NEW ZEALAND	C	07/28/2022	Jane Street	XXX	452,875	500,000	450,532			203		203		450,735			2,140	2,140	2,056	03/03/2026	1.E FE
06407E-AE-5	BANK OF NEW ZEALAND	C	07/06/2022	Jane Street	XXX	351,960	380,000	380,000							380,000			(28,040)	(28,040)	3,883	01/27/2027	1.E FE
06417X-AD-3	BANK OF NOVA SCOTIA	C	07/06/2022	TORONTO DOMINION BK	XXX	453,215	500,000	499,780			23		23		499,803			(46,588)	(46,588)	4,821	02/02/2027	1.F FE
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC		07/06/2022	Jane Street	XXX	525,450	620,000	618,245	618,468		126		126		618,470			(93,020)	(93,020)	9,319	08/05/2028	1.E FE
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		07/28/2022	Jane Street	XXX	359,672	400,000	358,263			164		164		358,427			1,245	1,245	1,154	05/24/2026	1.G FE
11012Z-CN-6	BRISTOL-MYERS SQUIBB CO		07/06/2022	MARKETTX	XXX	545,793	550,000	548,504	549,151		103		103		549,153			(3,360)	(3,360)	9,924	06/15/2026	1.F FE

Quarterly Statement as of September 30, 2022 of the HARVARD PILGRIM HEALTH CARE, INC.

**SCHEDULE D - PART 4**

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

E05.4

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 Stated 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.							
12189L-AR-2	BURLINGTON NORTHERN SANTA FE LLC		07/07/2022	MARKETTX	XXX	1,005,230	1,000,000	996,730	999,367		200		200	999,375		5,855	5,855	29,167	04/01/2024	1.G FE	
125523-AF-7	CIGNA CORP		07/07/2022	HILLTOP SECURITIES	XXX	411,571	411,000	410,782	410,961		25		25	410,964		607	607	15,241	07/15/2023	2.A FE	
12623S-AE-0	COMM 2012-CCRES A4 - CMBS		09/01/2022	Paydown	XXX	1,183,678	1,183,678	1,141,665	1,178,101		5,577		5,577	1,183,678				23,457	12/12/2045	1.A FE	
126650-BP-4	CVSPAS 06 CRT - ABS		09/10/2022	Paydown	XXX	7,060	7,060	7,060	7,060					7,060				284	12/10/2028	2.B FE	
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE	C	07/06/2022	Jane Street	XXX	369,270	384,000	383,965	383,988		4		4	383,989		(14,719)	(14,719)	8,160	01/28/2025	1.F FE	
13607R-AD-2	CANADIAN IMPERIAL BANK OF COMMERCE	C	07/07/2022	FIRST UNION CAPITAL	XXX	2,255,423	2,250,000	2,246,108	2,249,056		446		446	2,249,075		6,348	6,348	65,188	09/13/2023	1.C FE	
14041N-FU-0	COMET 2019-2 A - ABS		08/15/2022	Various	XXX	1,150,000	1,150,000	1,143,911	1,148,411		1,589		1,589	1,150,000				13,187	08/15/2024	1.A FE	
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP		07/08/2022	Mischler Financial Group	XXX	1,318,375	1,325,000	1,323,543	1,324,624		80		80	1,324,628		(6,253)	(6,253)	26,436	12/01/2024	1.F FE	
14913Q-3B-3	CATERPILLAR FINANCIAL SERVICES CORP		07/07/2022	MARKETTX	XXX	145,673	150,000	149,859	149,933		15		15	149,934		(4,261)	(4,261)	2,177	11/08/2024	1.F FE	
166764-BW-9	CHEVRON CORP		07/28/2022	MARKETTX	XXX	480,485	500,000	478,320	478,320		121		121	478,441		2,044	2,044	1,727	05/11/2025	1.D FE	
172967-LM-1	CITIGROUP INC		07/24/2022	Call @ 100.00	XXX	1,500,000	1,500,000	1,500,000	1,500,000					1,500,000				43,140	07/24/2023	1.F FE	
17307G-FQ-6	CMLTI 2004-NCM1 1A2 - CMO/RMBS		09/01/2022	Paydown	XXX	3,531	3,531	3,636	3,596		(65)		(65)	3,531				146	07/25/2034	4.B FE	
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS		09/01/2022	Paydown	XXX	276	276	284	281		(5)		(5)	276		-	-	13	08/25/2034	4.B FE	
17323C-AF-4	CGCMT 2015-GC27 AAB - CMBS		09/01/2022	Paydown	XXX	27,685	27,685	28,513	27,828		(144)		(144)	27,685				542	02/12/2048	1.A FE	
17401Q-AQ-4	CITIZENS BANK NA		07/07/2022	TORONTO DOMINION BK	XXX	2,001,780	2,000,000	1,997,100	1,999,568		336		336	1,999,582		2,198	2,198	57,967	03/29/2023	2.A FE	
20030N-CR-0	COMCAST CORP		07/13/2022	MILLENNIUM ADVISORS, LLC	XXX	1,284,723	1,280,000	1,279,923	1,279,991		18		18	1,279,995		4,728	4,728	35,520	04/15/2024	1.G FE	
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)		07/06/2022	MARKETTX	XXX	439,070	500,000	498,865	499,067		116		116	499,069		(59,999)	(59,999)	5,712	08/07/2026	1.F FE	
231021-AU-0	CUMMINS INC		07/28/2022	Jane Street	XXX	250,684	270,000	248,656			103		103	248,760		1,925	1,925	844	09/01/2025	1.F FE	
233851-DS-0	DAIMLER FINANCE NORTH AMERICA LLC		07/06/2022	MARKETTX	XXX	688,924	690,000	688,344	689,446		183		183	689,450		(526)	(526)	22,107	02/22/2024	1.G FE	
247109-BS-9	DELMARVA POWER & LIGHT CO		07/07/2022	Various	XXX	657,194	655,000	654,725	654,962		15		15	654,963		2,232	2,232	15,029	11/15/2023	1.F FE	
25243Y-AY-5	DIAGEO CAPITAL PLC	C	07/07/2022	TORONTO DOMINION BK	XXX	725,882	724,000	722,385	723,617		175		175	723,624		2,259	2,259	20,624	09/18/2023	1.G FE	
278865-BF-6	ECOLAB INC		07/28/2022	MERRILL LYNCH PIERCE	XXX	316,582	380,000	311,778	311,778		113		113	311,892		4,690	4,690	2,484	01/30/2031	1.G FE	
291011-BQ-6	EMERSON ELECTRIC CO		07/06/2022	Jane Street	XXX	444,300	500,000	498,895	498,975		76		76	498,976		(54,676)	(54,676)	5,472	12/21/2028	1.F FE	
29250N-AQ-8	ENBRIDGE INC	C	07/15/2022	Maturity @ 100.00	XXX	450,000	450,000	449,622	449,964		36		36	450,000				13,050	07/15/2022	2.A FE	
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		07/06/2022	MARKETTX	XXX	192,778	210,000	209,616	209,767		39		39	209,768		(16,990)	(16,990)	2,948	07/07/2025	1.E FE	
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		07/28/2022	Jane Street	XXX	575,016	660,000	629,641	439,242		160		160	629,990		(54,973)	(54,973)	6,690	08/27/2027	1.E FE	
294751-EY-4	EQABS 2004-3 AV2 - RMBS		09/26/2022	Paydown	XXX	102	102	102	102		-		-	102		-	-	1	07/25/2034	1.F FE	
29736R-AN-0	ESTEE LAUDER COMPANIES INC		07/06/2022	MARKETTX	XXX	64,176	66,000	65,618	65,813		39		39	65,813		(1,637)	(1,637)	796	12/01/2024	1.E FE	
30231G-BD-3	EXXON MOBIL CORP		07/06/2022	TORONTO DOMINION BK	XXX	1,260,036	1,321,000	1,321,916	1,321,550		(68)		(68)	1,321,549		(61,513)	(61,513)	26,881	08/16/2026	1.D FE	
341081-FJ-1	FLORIDA POWER & LIGHT CO		09/01/2022	MARKETTX	XXX	1,564,101	1,575,000	1,568,999	1,574,401		447		447	1,574,519		(10,418)	(10,418)	33,086	06/01/2023	1.D FE	
354613-AJ-0	FRANKLIN RESOURCES INC		09/15/2022	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,921,872	1,997,975		7,269		7,269	2,000,000				56,000	09/15/2022	1.F FE	
375558-AZ-6	GILEAD SCIENCES INC		07/06/2022	MILLENNIUM ADVISORS, LLC	XXX	376,960	380,000	379,643	379,919		21		21	379,920		(2,960)	(2,960)	12,450	02/01/2025	2.A FE	
38141G-WM-2	GOLDMAN SACHS GROUP INC		07/24/2022	Call @ 100.00	XXX	1,570,000	1,570,000	1,570,000	1,570,000					1,570,000				45,609	07/24/2023	1.F FE	
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020 LP		08/02/2022	Jane Street	XXX	336,815	370,000	337,356	408,917		237		237	337,593		(779)	(779)	1,598	08/12/2025	1.F FE	
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING		08/25/2022	Jane Street	XXX	407,990	409,000	408,513	408,917		72		72	408,937		(947)	(947)	11,743	04/25/2023	1.C FE	
404280-BS-7	HSBC HOLDINGS PLC	C	07/07/2022	MARKETTX	XXX	466,114	468,000	468,000	468,000					468,000		(1,886)	(1,886)	21,639	05/18/2024	1.G FE	
456837-AK-9	ING GROEP NV	C	07/13/2022	TORONTO DOMINION BK	XXX	1,500,503	1,496,000	1,495,671	1,495,940		57		57	1,495,948		4,555	4,555	48,217	10/02/2023	1.G FE	
456837-AV-5	ING GROEP NV	C	07/06/2022	MARKETTX	XXX	448,295	500,000	500,000	500,000					500,000		(51,705)	(51,705)	6,640	04/01/2027	1.G FE	
46643T-BA-9	JPMBB 2014-C26 A3 - CMBS		09/01/2022	Paydown	XXX	162,233	162,233	163,856	162,580		(347)		(347)	162,233				4,610	01/17/2048	1.A FE	
46644Y-AW-0	JPMBB 2015-C31 ASB - CMBS		09/01/2022	Paydown	XXX	99,738	99,738	102,730	100,428		(690)		(690)	99,738				2,627	08/17/2048	1.A FE	
46647P-BY-1	JPMORGAN CHASE & CO		07/28/2022	Jane Street	XXX	264,472	279,000	263,298			133		133	263,431		1,041	1,041	720	02/16/2025	1.F FE	
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDING		08/01/2022	Bear Stearns	XXX	1,094,604	1,200,000	1,196,712	1,197,635		180		180	1,197,661		(103,057)	(103,057)	22,570	06/21/2029	1.F FE	
512807-AS-7	LAM RESEARCH CORP		07/06/2022	MERRILL LYNCH PIERCE	XXX	710,595	709,000	708,213	708,586		67		67	708,588		2,008	2,008	21,639	03/15/2026	1.G FE	
539439-AP-4	LLOYDS BANKING GROUP PLC	D	07/07/2022	MILLENNIUM ADVISORS, LLC	XXX	886,574	890,000	890,000	890,000					890,000		(3,427)	(3,427)	17,536	11/07/2023	1.F FE	
55608J-AR-9	MACQUARIE GROUP LTD	C	07/28/2022	Jane Street	XXX	106,666	120,000	106,142			51		51	106,193		473	473	85	01/12/2027	1.G FE	

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
56501R-AK-2	MANULIFE FINANCIAL CORP	C	07/06/2022	MARKETTX	XXX	202,371	220,000	220,000	220,000						220,000		(17,629)	(17,629)	3,476	05/19/2027	1.G FE
571676-AJ-4	MARS INC		07/06/2022	MARKETTX	XXX	320,940	360,000	359,496	359,660			43	43		359,660		(38,720)	(38,720)	3,080	07/16/2026	1.F FE
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		07/07/2022	Bear Stearns US BANCORP INVESTMENTS INC.	XXX	963,312	960,000	959,472	959,867			61	61		959,872		3,440	3,440	30,587	03/15/2024	1.G FE
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		07/13/2022		XXX	982,790	1,000,000	997,960	998,900			169	169		998,912		(16,122)	(16,122)	28,994	03/08/2026	1.B FE
576434-NV-2	MALT 2004-3 2A1 - CMO/RMBS		09/01/2022	Paydown	XXX	6,331	6,331	6,629	6,519			(188)	(188)		6,331		-	-	247	04/25/2034	1.E FE
576434-PB-4	MALT 2004-3 8A1 - CMO/RMBS		09/01/2022	Paydown	XXX	47	47	49	49			(2)	(2)		47		-	-	2	04/25/2034	1.B FE
576434-RH-9	MALT 2004-5 3A1 - CMO/RMBS		09/01/2022	Paydown	XXX	781	781	814	798			(17)	(17)		781		-	-	34	06/25/2034	1.B FE
576434-RL-0	MALT 2004-5 6A1 - CMO/RMBS		09/01/2022	Paydown	XXX	507	507	519	510			(3)	(3)		507		-	-	23	06/25/2034	1.B FE
59020U-NM-3	MLCC 2004-1 1A - CMO/RMBS		09/01/2022	Paydown	XXX	1,977	1,977	1,986	1,978			(1)	(1)		1,977		-	-	33	12/25/2034	1.F FE
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I		07/07/2022	Jane Street	XXX	1,014,272	1,120,000	1,118,723				124	124		1,118,847		(104,575)	(104,575)	10,500	01/11/2027	1.D FE
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/06/2022	Jane Street	XXX	1,615,293	1,657,000	1,657,000	1,657,000						1,657,000		(41,707)	(41,707)	45,123	07/18/2024	1.G FE
60687Y-AW-9	MIZUHO FINANCIAL GROUP INC	C	07/07/2022	MARKETTX	XXX	338,506	350,000	350,000	350,000						350,000		(11,494)	(11,494)	9,798	07/16/2025	1.G FE
61744Y-AQ-1	MORGAN STANLEY		07/13/2022	MARKETTX	XXX	737,373	740,000	740,000	740,000						740,000		(2,627)	(2,627)	20,049	04/24/2024	1.F FE
61746B-DQ-6	MORGAN STANLEY		07/13/2022	MARKETTX	XXX	1,001,940	1,000,000	991,240	998,147			528	528		998,177		3,763	3,763	27,556	04/29/2024	1.F FE
61764R-BD-9	MSBAM 2015-C20 ASB - CMBS		09/01/2022	Paydown	XXX	26,635	26,635	27,434	26,771			(136)	(136)		26,635		-	-	616	02/18/2048	1.A FE
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING		07/07/2022	PNC SECURITIES CORP.	XXX	1,450,934	1,470,000	1,468,986	1,469,637			116	116		1,469,642		(18,708)	(18,708)	31,814	04/10/2024	1.A FE
65538P-AD-0	NAA 2007-1 1A3 - RMBS		09/01/2022	Paydown	XXX	2,422	2,422	2,422	2,319			102	102		2,422		-	-	72	03/25/2047	4.B FE
670346-AR-6	NUCOR CORP		07/06/2022	Jane Street	XXX	99,417	105,000	104,840	104,907			16	16		104,907		(5,490)	(5,490)	1,266	06/01/2025	2.A FE
69371R-Q6-6	PACCAR FINANCIAL CORP		07/07/2022	TORONTO DOMINION BK	XXX	271,214	284,000	283,770	283,881			25	25		283,882		(12,668)	(12,668)	4,757	02/06/2025	1.E FE
717081-EN-9	PFIZER INC		07/13/2022	Fifth Third Securities	XXX	2,001,960	2,000,000	1,995,940	1,999,010			465	465		1,999,039		2,921	2,921	53,333	09/15/2023	1.F FE
74256L-EG-0	PRINCIPAL LIFE GLOBAL FUNDING II		07/28/2022	FIRST UNION CAPITAL	XXX	811,920	1,000,000	801,865				332	332		802,197		9,723	9,723	6,417	08/27/2030	1.E FE
74340X-BR-1	PROLOGIS LP		07/28/2022	MARKETTX	XXX	190,286	230,000	186,752				73	73		186,825		3,461	3,461	847	10/15/2030	1.G FE
756109-AZ-7	REALTY INCOME CORP		07/28/2022	MILLENNIUM ADVISORS, LLC	XXX	303,399	340,000	300,759				161	161		300,920		2,479	2,479	963	03/15/2026	1.G FE
78016E-ZQ-3	ROYAL BANK OF CANADA	C	07/28/2022	Jane Street	XXX	584,723	640,000	579,917				244	244		580,162		4,562	4,562	2,005	04/27/2026	1.E FE
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV	C	07/07/2022	MARKETTX	XXX	1,756,685	1,750,000	1,742,685	1,747,900			789	789		1,747,926		8,759	8,759	40,493	11/13/2023	1.D FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	07/28/2022	MILLENNIUM ADVISORS, LLC	XXX	496,422	540,000	492,917				194	194		493,112		3,310	3,310	2,520	03/11/2026	1.E FE
854502-AK-7	STANLEY BLACK & DECKER INC		07/06/2022	MARKETTX	XXX	549,684	556,000	555,210	555,580			65	65		555,581		(5,898)	(5,898)	16,121	03/01/2026	1.G FE
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GROUP INC	C	07/28/2022	MARKETTX	XXX	297,825	330,000	295,690				151	151		295,841		1,984	1,984	165	01/12/2026	1.G FE
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD	C	07/28/2022	TORONTO DOMINION BK	XXX	182,968	200,000	182,004				87	87		182,091		877	877	811	09/12/2025	1.F FE
872540-AV-1	TJX COMPANIES INC		07/28/2022	Jane Street	XXX	381,404	435,000	376,398				148	148		376,546		4,858	4,858	1,056	05/15/2028	1.F FE
88032W-AM-8	TENCENT HOLDINGS LTD	C	07/13/2022	MIZUHO SECURITIES USA INC.	XXX	395,858	406,000	405,976	405,992			7	7		405,993		(10,135)	(10,135)	11,047	04/11/2026	1.E FE
88032W-BA-3	TENCENT HOLDINGS LTD	C	07/06/2022	Bear Stearns	XXX	189,319	220,000	219,980	219,983			2	2		219,983		(30,665)	(30,665)	4,506	04/22/2031	1.E FE
89114Q-CB-2	TORONTO-DOMINION BANK	C	07/06/2022	TORONTO DOMINION BK	XXX	2,982,840	3,000,000	2,996,160	2,998,698			430	430		2,998,707		(15,867)	(15,867)	80,438	03/11/2024	1.E FE
89236T-FS-9	TOYOTA MOTOR CREDIT CORP		07/06/2022	STIFEL NICOLAUS & CO.	XXX	590,366	590,000	589,841	589,963			16	16		589,964		402	402	19,765	01/08/2024	1.E FE
89236T-HP-3	TOYOTA MOTOR CREDIT CORP		07/28/2022	MILLENNIUM ADVISORS, LLC	XXX	686,696	745,000	682,518				299	299		682,817		3,879	3,879	1,738	10/16/2025	1.E FE
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS		07/13/2022	MILLENNIUM ADVISORS, LLC	XXX	701,515	715,000	714,700	714,928			18	18		714,931		(13,416)	(13,416)	18,665	11/01/2024	1.G FE
902613-AH-1	UBS GROUP AG	C	07/28/2022	Bear Stearns	XXX	371,935	420,000	369,932				140	140		370,072		1,863	1,863	2,981	08/10/2027	1.G FE
90276U-AT-8	UBSCM 2017-C6 A2 - CMBS		09/16/2022	Paydown	XXX	148,914	148,914	153,381	149,533			(619)	(619)		148,914		-	-	5,711	12/16/2050	1.A FE
904764-BG-1	UNILEVER CAPITAL CORP		07/06/2022	MARKETTX	XXX	1,262,488	1,261,000	1,251,896	1,258,080			887	887		1,258,095		4,393	4,393	34,266	03/07/2024	1.E FE
907818-DV-7	UNION PACIFIC CORP		07/06/2022	MARKETTX	XXX	1,170,312	1,165,000	1,156,228	1,163,345			506	506		1,163,354		6,958	6,958	35,557	03/15/2024	1.G FE
911312-BK-1	UNITED PARCEL SERVICE INC		09/07/2022	Jane Street	XXX	993,500	1,000,000	996,920	999,556			424	424		999,673		(6,173)	(6,173)	23,472	04/01/2023	1.F FE
91159H-HV-5	US BANCORP		07/07/2022	US BANCORP INVESTMENTS INC.	XXX	1,998,220	2,000,000	1,999,460	1,999,870			75	75		1,999,878		(1,658)	(1,658)	63,000	02/05/2024	1.E FE
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO		07/07/2022	MARKETTX	XXX	696,843	700,000	697,816	699,835			130	130		699,840		(2,997)	(2,997)	15,828	03/15/2023	1.F FE
92922F-TZ-1	WAMU 2004-CB2 4A - CMO/RMBS		09/01/2022	Paydown	XXX	2,135	2,135	2,207	2,175			(40)	(40)		2,135		-	-	92	08/25/2034	1.B FE
96221Q-AD-5	WFRBS 2013-C18 A4 - CMBS		08/01/2022	Paydown	XXX	19,058	19,058	19,797	19,205			(147)	(147)		19,058		-	-	527	12/17/2046	1.A FE

**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 Stated 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.							
976656-CL-0	WISCONSIN ELECTRIC POWER CO		07/07/2022	Jane Street	XXX	289,116	300,000	299,943	299,975		5		5	299,975		(10,859)	(10,859)	3,519	12/15/2024	1.F FE	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						68,912,352	70,909,124	69,788,987	60,952,211		24,807		24,807	69,976,281		(1,063,929)	(1,063,929)	1,561,861	XXX	XXX	
2509999997 – Subtotals - Bonds - Part 4						94,810,823	98,282,337	96,302,472	66,067,772		(67,397)		(67,397)	96,366,400		(1,555,577)	(1,555,577)	1,861,813	XXX	XXX	
2509999999 – Subtotals - Bonds						94,810,823	98,282,337	96,302,472	66,067,772		(67,397)		(67,397)	96,366,400		(1,555,577)	(1,555,577)	1,861,813	XXX	XXX	
6009999999 – Totals						94,810,823	XXX	96,302,472	66,067,772		(67,397)		(67,397)	96,366,400		(1,555,577)	(1,555,577)	1,861,813	XXX	XXX	

(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					145,766,322	94,021,366	386,430	XXX
FEDERAL HOME LOAN BANK – Boston, MA					(1,959)	(30,605)	248,954	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					145,764,363	93,990,761	635,384	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					145,764,363	93,990,761	635,384	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total					145,764,363	93,990,761	635,384	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
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
31846V-54-2	FIRST AMER:TRS OBG Z	SD	09/02/2022	2.880	XXX	61,817	121	64
665279-87-3	NORTHERN INST:TREAS PRM		09/26/2022	2.360	XXX	1,147,524	8,657	1,457
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						1,209,341	8,777	1,521
<b>All Other Money Market Mutual Funds</b>								
25160K-20-7	DWS GVT MM SRS INST		09/30/2022	2.950	XXX	51,132,224		32,224
8309999999 – All Other Money Market Mutual Funds						51,132,224		32,224
8609999999 – Total Cash Equivalents						52,341,565	8,777	33,745