



**ANNUAL STATEMENT**  
**FOR THE YEAR ENDING DECEMBER 31, 2022**  
 OF THE CONDITION AND AFFAIRS OF THE

**Harmony Health Plan, Inc.**

(Name)

NAIC Group Code 01295 , 01295 NAIC Company Code 11229 Employer's ID Number 36-4050495  
(Current Period) (Prior Period)

Organized under the Laws of Illinois , State of Domicile or Port of Entry Illinois

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]  
 Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [ X ]  
 Other [ ] Is HMO, Federally Qualified? Yes [ ] No [ X ]

Incorporated/Organized 08/18/1995 Commenced Business 07/01/1996

Statutory Home Office 1333 Burr Ridge Parkway , Burr Ridge, IL, US 60527  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 7700 Forsyth Boulevard  
(Street and Number)  
St. Louis, MO, US 63105 314-725-4477  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 31391 , Tampa, FL, US 33631-3391  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7700 Forsyth Boulevard  
(Street and Number)  
St. Louis, MO, US 63105 314-725-4477  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.centene.com

Statutory Statement Contact Michael Wasik , 314-725-4477  
(Name) (Area Code) (Telephone Number) (Extension)  
michael.wasik@centene.com 813-675-2899  
(E-Mail Address) (Fax Number)

**OFFICERS**

| Name                      | Title                               | Name                         | Title                                    |
|---------------------------|-------------------------------------|------------------------------|--|
| <u>Sherry Beth Husa</u>   | <u>President and CEO</u>            | <u>Ryan Thomas Litteken</u>  | <u>Treasurer, Vice President and CFO</u> |
| <u>Janet Robey Alonzo</u> | <u>Secretary and Vice President</u> | <u>Tricia Lynn Dinkelman</u> | <u>Vice President of Tax</u>             |

**OTHER OFFICERS**

\_\_\_\_\_ , \_\_\_\_\_ , \_\_\_\_\_

**DIRECTORS OR TRUSTEES**

|                            |                             |                         |                             |
|----------------------------|-----------------------------|-------------------------|-----------------------------|
| <u>Daniel Martinez</u>     | <u>Jeanette G. Badrov #</u> | <u>Sherry Beth Husa</u> | <u>Karen Elizabeth Wegg</u> |
| <u>David Michael Wolff</u> |                             |                         |                             |

State of \_\_\_\_\_

ss

County of \_\_\_\_\_

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.

Sherry Beth Husa  
President and CEO

Ryan Thomas Litteken  
Treasurer, Vice President and CFO

Janet Robey Alonzo  
Secretary and Vice President

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_ , \_\_\_\_\_

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

**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SUMMARY INVESTMENT SCHEDULE**

| Investment Categories  | Gross Investment Holdings |  | Admitted Assets as Reported in the Annual Statement |  |                                 |  |
|--|---------------------------|--|---|--|---------------------------------|--|
|  | 1<br>Amount               | 2<br>Percentage of Column 1<br>Line 13 | 3<br>Amount   | 4<br>Securities Lending Reinvested Collateral Amount | 5<br>Total (Col. 3+4)<br>Amount | 6<br>Percentage of Column 5<br>Line 13 |
| <b>1. Long-Term Bonds (Schedule D, Part 1):</b>  |                           |  |   |  |                                 |  |
| 1.01 U.S. governments .....  | 18,796,096                | 6.259                                  | 18,796,096  |  | 18,796,096                      | 6.259                                  |
| 1.02 All other governments .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       | 3,733,776                 | 1.243                                  | 3,733,776   |  | 3,733,776                       | 1.243                                  |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 38,729,018                | 12.897                                 | 38,729,018  |  | 38,729,018                      | 12.897                                 |
| 1.06 Industrial and miscellaneous .....  | 200,510,228               | 66.774                                 | 200,510,228   |  | 200,510,228                     | 66.774                                 |
| 1.07 Hybrid securities .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 1.08 Parent, subsidiaries and affiliates .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 1.09 SVO identified funds .....  | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 1.10 Unaffiliated bank loans .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 1.11 Unaffiliated certificates of deposit .....  | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 1.12 Total long-term bonds .....   | 261,769,118               | 87.174                                 | 261,769,118   | 0  | 261,769,118                     | 87.174                                 |
| <b>2. Preferred stocks (Schedule D, Part 2, Section 1):</b>                                |                           |  |   |  |                                 |  |
| 2.01 Industrial and miscellaneous (Unaffiliated) .....                                     | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 2.02 Parent, subsidiaries and affiliates .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 2.03 Total preferred stocks .....  | 0                         | 0.000                                  | 0   | 0  | 0                               | 0.000                                  |
| <b>3. Common stocks (Schedule D, Part 2, Section 2):</b>                                   |                           |  |   |  |                                 |  |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....                     | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) .....                               | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.03 Parent, subsidiaries and affiliates Publicly traded .....                             | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.04 Parent, subsidiaries and affiliates Other .....                                       | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.05 Mutual funds .....  | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.06 Unit investment trusts .....  | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.07 Closed-end funds .....  | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.08 Exchange traded funds .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 3.09 Total common stocks .....   | 0                         | 0.000                                  | 0   | 0  | 0                               | 0.000                                  |
| <b>4. Mortgage loans (Schedule B):</b>   |                           |  |   |  |                                 |  |
| 4.01 Farm mortgages .....  | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 4.02 Residential mortgages .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 4.03 Commercial mortgages .....  | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 4.04 Mezzanine real estate loans .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 4.05 Total valuation allowance .....   | 0                         | 0.000                                  |   |  | 0                               | 0.000                                  |
| 4.06 Total mortgage loans .....  | 0                         | 0.000                                  | 0   | 0  | 0                               | 0.000                                  |
| <b>5. Real estate (Schedule A):</b>  |                           |  |   |  |                                 |  |
| 5.01 Properties occupied by company .....  | 0                         | 0.000                                  | 0   |  | 0                               | 0.000                                  |
| 5.02 Properties held for production of income .....  | 0                         | 0.000                                  | 0   |  | 0                               | 0.000                                  |
| 5.03 Properties held for sale .....  | 0                         | 0.000                                  | 0   |  | 0                               | 0.000                                  |
| 5.04 Total real estate .....   | 0                         | 0.000                                  | 0   | 0  | 0                               | 0.000                                  |
| <b>6. Cash, cash equivalents and short-term investments:</b>                               |                           |  |   |  |                                 |  |
| 6.01 Cash (Schedule E, Part 1) .....   | 19,743,279                | 6.575                                  | 19,743,279  |  | 19,743,279                      | 6.575                                  |
| 6.02 Cash equivalents (Schedule E, Part 2) .....   | 7,945,646                 | 2.646                                  | 7,945,646   |  | 7,945,646                       | 2.646                                  |
| 6.03 Short-term investments (Schedule DA) .....  | 3,867,936                 | 1.288                                  | 3,867,936   |  | 3,867,936                       | 1.288                                  |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 31,556,861                | 10.509                                 | 31,556,861  | 0  | 31,556,861                      | 10.509                                 |
| 7. Contract loans .....  | 0                         | 0.000                                  | 0   |  | 0                               | 0.000                                  |
| 8. Derivatives (Schedule DB) .....   | 0                         | 0.000                                  | 0   |  | 0                               | 0.000                                  |
| 9. Other invested assets (Schedule BA) .....   | 6,957,336                 | 2.317                                  | 6,957,336   |  | 6,957,336                       | 2.317                                  |
| 10. Receivables for securities .....   | 0                         | 0.000                                  | 0   |  | 0                               | 0.000                                  |
| 11. Securities Lending (Schedule DL, Part 1) .....   | 0                         | 0.000                                  | 0   | XXX  | XXX                             | XXX                                    |
| 12. Other invested assets (Page 2, Line 11) .....  | 0                         | 0.000                                  | 0   |  | 0                               | 0.000                                  |
| <b>13. Total invested assets</b>   | <b>300,283,315</b>        | <b>100.000</b>                         | <b>300,283,315</b>                                  | <b>0</b>   | <b>300,283,315</b>              | <b>100.000</b>                         |

## SCHEDULE A – VERIFICATION BETWEEN YEARS

### Real Estate

|   |   |
|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year.....                           | 0 |
| 2. Cost of acquired:  |   |
| 2.1 Actual cost at time of acquisition (Part 2, Column 6).....                            | 0 |
| 2.2 Additional investment made after acquisition (Part 2, Column 9).....                  | 0 |
| 3. Current year change in encumbrances:   |   |
| 3.1 Totals, Part 1, Column 13.....  | 0 |
| 3.2 Totals, Part 3, Column 11.....  | 0 |
| 4. Total gain (loss) on disposals, Part 3, Column 18.....                                 | 0 |
| 5. Deduct amounts received on disposals, Part 3, Column 15.....                           | 0 |
| 6. Total foreign exchange change in book/adjusted carrying value:                         |   |
| 6.1 Totals, Part 1, Column 15.....  | 0 |
| 6.2 Totals, Part 3, Column 13.....  | 0 |
| 7. Deduct current year's other-than-temporary impairment recognized:                      |   |
| 7.1 Totals, Part 1, Column 12.....  | 0 |
| 7.2 Totals, Part 3, Column 10.....  | 0 |
| 8. Deduct current year's depreciation:  |   |
| 8.1 Totals, Part 1, Column 11.....  | 0 |
| 8.2 Totals, Part 3, Column 9.....   | 0 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... | 0 |
| 10. Deduct total nonadmitted amounts.....   | 0 |
| 11. Statement value at end of current period (Line 9 minus Line 10).....                  | 0 |

NONE

## SCHEDULE B – VERIFICATION BETWEEN YEARS

### Mortgage Loans

|  |   |
|--|---|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....                             | 0 |
| 2. Cost of acquired:   |   |
| 2.1 Actual cost at time of acquisition (Part 2, Column 7).....   | 0 |
| 2.2 Additional investment made after acquisition (Part 2, Column 8).....   | 0 |
| 3. Capitalized deferred interest and other:  |   |
| 3.1 Totals, Part 1, Column 12.....   | 0 |
| 3.2 Totals, Part 3, Column 11.....   | 0 |
| 4. Accrual of discount.....  | 0 |
| 5. Unrealized valuation increase (decrease):   |   |
| 5.1 Totals, Part 1, Column 9.....  | 0 |
| 5.2 Totals, Part 3, Column 8.....  | 0 |
| 6. Total gain (loss) on disposals, Part 3, Column 18.....  | 0 |
| 7. Deduct amounts received on disposals, Part 3, Column 15.....  | 0 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees.....                                  | 0 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest:                           |   |
| 9.1 Totals, Part 1, Column 13.....   | 0 |
| 9.2 Totals, Part 3, Column 13.....   | 0 |
| 10. Deduct current year's other-than-temporary impairment recognized:  |   |
| 10.1 Totals, Part 1, Column 11.....  | 0 |
| 10.2 Totals, Part 3, Column 10.....  | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 0 |
| 12. Total valuation allowance.....   | 0 |
| 13. Subtotal (Line 11 plus Line 12).....   | 0 |
| 14. Deduct total nonadmitted amounts.....  | 0 |
| 15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             | 0 |

NONE

**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE BA – VERIFICATION BETWEEN YEARS**

**Other Long-Term Invested Assets**

|   |           |           |
|---|-----------|-----------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                             |           | 3,562,341 |
| 2. Cost of acquired:  |           |           |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8).....                              | 2,675,000 |           |
| 2.2 Additional investment made after acquisition (Part 2, Column 9).....                    | 762,500   | 3,437,500 |
| 3. Capitalized deferred interest and other:   |           |           |
| 3.1 Totals, Part 1, Column 16.....  | .0        |           |
| 3.2 Totals, Part 3, Column 12.....  | .0        | .0        |
| 4. Accrual of discount.....   |           |           |
| 5. Unrealized valuation increase (decrease):  |           |           |
| 5.1 Totals, Part 1, Column 13.....  | 17,129    |           |
| 5.2 Totals, Part 3, Column 9.....   | .0        | 17,129    |
| 6. Total gain (loss) on disposals, Part 3, Column 19.....                                   |           | .0        |
| 7. Deduct amounts received on disposals, Part 3, Column 16.....                             |           | 59,634    |
| 8. Deduct amortization of premium and depreciation.....                                     |           |           |
| 9. Total foreign exchange change in book/adjusted carrying value:                           |           |           |
| 9.1 Totals, Part 1, Column 17.....  | .0        |           |
| 9.2 Totals, Part 3, Column 14.....  | .0        | .0        |
| 10. Deduct current year's other-than-temporary impairment recognized:                       |           |           |
| 10.1 Totals, Part 1, Column 15.....   | .0        |           |
| 10.2 Totals, Part 3, Column 11.....   | .0        | .0        |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... |           | 6,957,336 |
| 12. Deduct total nonadmitted amounts.....   |           |           |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   |           | 6,957,336 |

**SCHEDULE D – VERIFICATION BETWEEN YEARS**

**Bonds and Stocks**

|   |           |             |
|---|-----------|-------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....   |           | 272,261,512 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7.....   |           | 43,316,187  |
| 3. Accrual of discount.....   |           | 109,657     |
| 4. Unrealized valuation increase (decrease):  |           |             |
| 4.1 Part 1, Column 12.....  | (767,326) |             |
| 4.2 Part 2, Section 1, Column 15.....   | .0        |             |
| 4.3 Part 2, Section 2, Column 13.....   | .0        |             |
| 4.4 Part 4, Column 11.....  | 102,089   | (665,237)   |
| 5. Total gain (loss) on disposals, Part 4, Column 19.....   |           | (330,312)   |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....  |           | 50,817,360  |
| 7. Deduct amortization of premium.....  |           | 2,105,328   |
| 8. Total foreign exchange change in book/adjusted carrying value:   |           |             |
| 8.1 Part 1, Column 15.....  | .0        |             |
| 8.2 Part 2, Section 1, Column 19.....   | .0        |             |
| 8.3 Part 2, Section 2, Column 16.....   | .0        |             |
| 8.4 Part 4, Column 15.....  | .0        | .0          |
| 9. Deduct current year's other-than-temporary impairment recognized:  |           |             |
| 9.1 Part 1, Column 14.....  | .0        |             |
| 9.2 Part 2, Section 1, Column 17.....   | .0        |             |
| 9.3 Part 2, Section 2, Column 14.....   | .0        |             |
| 9.4 Part 4, Column 13.....  | .0        | .0          |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)..... |           |             |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....                                 |           | 261,769,119 |
| 12. Deduct total nonadmitted amounts.....   |           |             |
| 13. Statement value at end of current period (Line 11 minus Line 12).....   |           | 261,769,119 |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description  |                                   | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value    | 3<br>Actual Cost   | 4<br>Par Value of Bonds |
|--|-----------------------------------|--------------------------------------|--------------------|--------------------|-------------------------|
| <b>BONDS</b>   |                                   |                                      |                    |                    |                         |
| Governments (including all obligations guaranteed by governments)  | 1. United States .....            | 18,796,096                           | 17,422,924         | 18,878,715         | 18,270,424              |
|  | 2. Canada .....                   |                                      |                    |                    |                         |
|  | 3. Other Countries .....          |                                      |                    |                    |                         |
|  | 4. Totals                         | 18,796,096                           | 17,422,924         | 18,878,715         | 18,270,424              |
| U.S. States, Territories and Possessions (direct and guaranteed)   | 5. Totals                         | 3,733,776                            | 3,399,060          | 3,910,489          | 3,175,000               |
| U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)   | 6. Totals                         | 0                                    | 0                  | 0                  | 0                       |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. Totals                         | 38,729,018                           | 34,377,846         | 38,890,085         | 37,608,600              |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)                 | 8. United States .....            | 200,510,228                          | 184,079,749        | 203,298,861        | 199,054,533             |
|  | 9. Canada .....                   |                                      |                    |                    |                         |
|  | 10. Other Countries .....         |                                      |                    |                    |                         |
|  | 11. Totals                        | 200,510,228                          | 184,079,749        | 203,298,861        | 199,054,533             |
| Parent, Subsidiaries and Affiliates  | 12. Totals                        | 0                                    | 0                  | 0                  | 0                       |
|  | <b>13. Total Bonds</b>            | <b>261,769,118</b>                   | <b>239,279,579</b> | <b>264,978,150</b> | <b>258,108,557</b>      |
| <b>PREFERRED STOCKS</b>  |                                   |                                      |                    |                    |                         |
| Industrial and Miscellaneous (unaffiliated)  | 14. United States .....           |                                      |                    |                    |                         |
|  | 15. Canada .....                  |                                      |                    |                    |                         |
|  | 16. Other Countries .....         |                                      |                    |                    |                         |
|  | 17. Totals                        | 0                                    | 0                  | 0                  | 0                       |
| Parent, Subsidiaries and Affiliates  | 18. Totals                        | 0                                    | 0                  | 0                  | 0                       |
|  | <b>19. Total Preferred Stocks</b> | <b>0</b>                             | <b>0</b>           | <b>0</b>           | <b>0</b>                |
| <b>COMMON STOCKS</b>   |                                   |                                      |                    |                    |                         |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds  | 20. United States .....           |                                      |                    |                    |                         |
|  | 21. Canada .....                  |                                      |                    |                    |                         |
|  | 22. Other Countries .....         |                                      |                    |                    |                         |
|  | 23. Totals                        | 0                                    | 0                  | 0                  | 0                       |
| Parent, Subsidiaries and Affiliates  | 24. Totals                        | 0                                    | 0                  | 0                  | 0                       |
|  | <b>25. Total Common Stocks</b>    | <b>0</b>                             | <b>0</b>           | <b>0</b>           | <b>0</b>                |
|  | <b>26. Total Stocks</b>           | <b>0</b>                             | <b>0</b>           | <b>0</b>           | <b>0</b>                |
|  | <b>27. Total Bonds and Stocks</b> | <b>261,769,118</b>                   | <b>239,279,579</b> | <b>264,978,150</b> |                         |

**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation  | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>1. U.S. Governments</b>  |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1  | 7,961,643           | 5,355,218                           | 3,763,812                             | 3,212,543                              | 502,317            | XXX                      | 20,795,533                 | 7.8                                | 25,649,250                           | 9.3                               | 20,795,533                     |                                     |
| 1.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 1.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 1.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 1.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 1.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 1.7 Totals  | 7,961,643           | 5,355,218                           | 3,763,812                             | 3,212,543                              | 502,317            | XXX                      | 20,795,533                 | 7.8                                | 25,649,250                           | 9.3                               | 20,795,533                     | 0                                   |
| <b>2. All Other Governments</b>   |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 2.1 NAIC 1  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 2.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 2.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 2.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 2.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 2.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 2.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>                      |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1  |                     |                                     | 3,733,776                             |  |                    | XXX                      | 3,733,776                  | 1.4                                | 3,823,146                            | 1.4                               | 3,733,776                      |                                     |
| 3.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 3.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 3.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 3.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 3.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 3.7 Totals  | 0                   | 0                                   | 3,733,776                             | 0                                      | 0                  | XXX                      | 3,733,776                  | 1.4                                | 3,823,146                            | 1.4                               | 3,733,776                      | 0                                   |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 4.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 4.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 4.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 4.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 4.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 4.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1  | 2,891,364           | 11,226,017                          | 12,827,107                            | 8,502,328                              | 3,282,202          | XXX                      | 38,729,018                 | 14.6                               | 45,605,441                           | 16.5                              | 38,729,018                     |                                     |
| 5.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 5.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 5.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 5.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 5.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 5.7 Totals  | 2,891,364           | 11,226,017                          | 12,827,107                            | 8,502,328                              | 3,282,202          | XXX                      | 38,729,018                 | 14.6                               | 45,605,441                           | 16.5                              | 38,729,018                     | 0                                   |

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                                      | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>6. Industrial and Miscellaneous (unaffiliated)</b> |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 6.1 NAIC 1  | 5,290,050           | 89,878,062                          | 28,539,059                            |  |                    | XXX                      | 123,707,171                | 46.6                               | 103,135,282                          | 37.2                              | 80,988,614                     | 42,718,557                          |
| 6.2 NAIC 2  | 16,621,711          | 43,305,786                          | 10,784,809                            |  |                    | XXX                      | 70,712,306                 | 26.6                               | 71,507,922                           | 25.8                              | 54,783,468                     | 15,928,838                          |
| 6.3 NAIC 3  |                     | 7,959,250                           |                                       |  |                    | XXX                      | 7,959,250                  | 3.0                                | 11,118,196                           | 4.0                               | 7,959,250                      |                                     |
| 6.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 6.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 6.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 6.7 Totals  | 21,911,761          | 141,143,099                         | 39,323,868                            | 0                                      | 0                  | XXX                      | 202,378,728                | 76.2                               | 185,761,400                          | 67.0                              | 143,731,332                    | 58,647,396                          |
| <b>7. Hybrid Securities</b>                           |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 7.1 NAIC 1  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 7.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 7.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 7.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 7.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 7.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 7.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>8. Parent, Subsidiaries and Affiliates</b>         |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 8.1 NAIC 1  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 8.2 NAIC 2  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 8.3 NAIC 3  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 8.4 NAIC 4  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 8.5 NAIC 5  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 8.6 NAIC 6  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 8.7 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>9. SVO Identified Funds</b>                        |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 9.1 NAIC 1  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                          | 0.0                                | 16,307,876                           | 5.9                               |                                |                                     |
| 9.2 NAIC 2  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 9.3 NAIC 3  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 9.4 NAIC 4  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 9.5 NAIC 5  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 9.6 NAIC 6  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 9.7 Totals  | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                | 16,307,876                           | 5.9                               | 0                              | 0                                   |
| <b>10. Unaffiliated Bank Loans</b>                    |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 10.1 NAIC 1   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 10.2 NAIC 2   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 10.3 NAIC 3   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 10.4 NAIC 4   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 10.5 NAIC 5   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 10.6 NAIC 6   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               |                                |                                     |
| 10.7 Totals   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| <b>11. Unaffiliated Certificates of Deposit</b>       |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 11.1 NAIC 1   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | XXX                                  | XXX                               |                                |                                     |
| 11.2 NAIC 2   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | XXX                                  | XXX                               |                                |                                     |
| 11.3 NAIC 3   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | XXX                                  | XXX                               |                                |                                     |
| 11.4 NAIC 4   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | XXX                                  | XXX                               |                                |                                     |
| 11.5 NAIC 5   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | XXX                                  | XXX                               |                                |                                     |
| 11.6 NAIC 6   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                | XXX                                  | XXX                               |                                |                                     |
| 11.7 Totals   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                                       | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| <b>12. Total Bonds Current Year</b>                    |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1  | (d) 16,143,057      | 106,459,298                         | 48,863,753                            | 11,714,871                             | 3,784,519          | 0                        | 186,965,498                | 70.4                               | XXX                                  | XXX                               | 144,246,941                    | 42,718,557                          |
| 12.2 NAIC 2  | (d) 16,621,711      | 43,305,786                          | 10,784,809                            | 0                                      | 0                  | 0                        | 70,712,306                 | 26.6                               | XXX                                  | XXX                               | 54,783,468                     | 15,928,838                          |
| 12.3 NAIC 3  | (d) 0               | 7,959,250                           | 0                                     | 0                                      | 0                  | 0                        | 7,959,250                  | 3.0                                | XXX                                  | XXX                               | 7,959,250                      | 0                                   |
| 12.4 NAIC 4  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.5 NAIC 5  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.6 NAIC 6  | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.7 Totals  | 32,764,768          | 157,724,334                         | 59,648,562                            | 11,714,871                             | 3,784,519          | 0                        | (b) 265,637,055            | 100.0                              | XXX                                  | XXX                               | 206,989,659                    | 58,647,396                          |
| 12.8 Line 12.7 as a % of Col. 7                        | 12.3                | 59.4                                | 22.5                                  | 4.4                                    | 1.4                | 0.0                      | 100.0                      | XXX                                | XXX                                  | XXX                               | 77.9                           | 22.1                                |
| <b>13. Total Bonds Prior Year</b>                      |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1  | 27,702,506          | 99,676,342                          | 45,984,686                            | 4,622,751                              | 226,834            | 16,307,876               | XXX                        | XXX                                | 194,520,995                          | 70.2                              | 158,206,482                    | 36,314,513                          |
| 13.2 NAIC 2  | 6,874,204           | 53,826,686                          | 10,807,031                            | 0                                      | 0                  | 0                        | XXX                        | XXX                                | 71,507,922                           | 25.8                              | 57,557,039                     | 13,950,883                          |
| 13.3 NAIC 3  | 2,377,700           | 8,740,496                           | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | 11,118,196                           | 4.0                               | 11,118,196                     | 0                                   |
| 13.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 13.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 13.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 13.7 Totals  | 36,954,411          | 162,243,525                         | 56,791,717                            | 4,622,751                              | 226,834            | 16,307,876               | XXX                        | XXX                                | (b) 277,147,113                      | 100.0                             | 226,881,717                    | 50,265,396                          |
| 13.8 Line 13.7 as a % of Col. 9                        | 13.3                | 58.5                                | 20.5                                  | 1.7                                    | 0.1                | 5.9                      | XXX                        | XXX                                | 100.0                                | XXX                               | 81.9                           | 18.1                                |
| <b>14. Total Publicly Traded Bonds</b>                 |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1  | 14,315,392          | 69,792,931                          | 44,639,228                            | 11,714,871                             | 3,784,519          | 0                        | 144,246,941                | 54.3                               | 195,876,759                          | 70.7                              | 144,246,941                    | XXX                                 |
| 14.2 NAIC 2  | 13,300,857          | 30,697,801                          | 10,784,809                            | 0                                      | 0                  | 0                        | 54,783,468                 | 20.6                               | 51,358,946                           | 18.5                              | 54,783,468                     | XXX                                 |
| 14.3 NAIC 3  | 0                   | 7,959,250                           | 0                                     | 0                                      | 0                  | 0                        | 7,959,250                  | 3.0                                | 4,929,248                            | 1.8                               | 7,959,250                      | XXX                                 |
| 14.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.7 Totals  | 27,616,249          | 108,449,983                         | 55,424,037                            | 11,714,871                             | 3,784,519          | 0                        | 206,989,659                | 77.9                               | 252,164,953                          | 91.0                              | 206,989,659                    | XXX                                 |
| 14.8 Line 14.7 as a % of Col. 7                        | 13.3                | 52.4                                | 26.8                                  | 5.7                                    | 1.8                | 0.0                      | 100.0                      | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 10.4                | 40.8                                | 20.9                                  | 4.4                                    | 1.4                | 0.0                      | 77.9                       | XXX                                | XXX                                  | XXX                               | 77.9                           | XXX                                 |
| <b>15. Total Privately Placed Bonds</b>                |                     |                                     |                                       |  |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 15.1 NAIC 1  | 1,827,665           | 36,666,367                          | 4,224,526                             | 0                                      | 0                  | 0                        | 42,718,557                 | 16.1                               | 36,314,513                           | 6.1                               | XXX                            | 42,718,557                          |
| 15.2 NAIC 2  | 3,320,853           | 12,607,985                          | 0                                     | 0                                      | 0                  | 0                        | 15,928,838                 | 6.0                                | 13,950,883                           | 2.9                               | XXX                            | 15,928,838                          |
| 15.3 NAIC 3  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.4 NAIC 4  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.5 NAIC 5  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.6 NAIC 6  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.7 Totals  | 5,148,519           | 49,274,351                          | 4,224,526                             | 0                                      | 0                  | 0                        | 58,647,396                 | 22.1                               | 50,265,396                           | 9.0                               | XXX                            | 58,647,396                          |
| 15.8 Line 15.7 as a % of Col. 7                        | 8.8                 | 84.0                                | 7.2                                   | 0.0                                    | 0.0                | 0.0                      | 100.0                      | XXX                                | XXX                                  | XXX                               | XXX                            | 100.0                               |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 1.9                 | 18.5                                | 1.6                                   | 0.0                                    | 0.0                | 0.0                      | 22.1                       | XXX                                | XXX                                  | XXX                               | XXX                            | 22.1                                |

(a) Includes \$ 58,647,396 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$ current year of bonds with Z designations, and \$ 16,307,876 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
 (c) Includes \$ current year, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 1,999,436 ; NAIC 2 \$ 1,868,500 ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE D - PART 1A - SECTION 2**

**Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues**

| Distribution by Type  | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 12.09 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8 | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|-------------------------------------|--------------------------------------|---------------------|--------------------------------|---------------------------------|
| <b>1. U.S. Governments</b>  |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 1.01 Issuer Obligations   | 6,298,321           | 319,445                             |                                       |  |                    | XXX                      | 6,617,766                  | 2.5                                 | 6,511,480                            | 2.3                 | 6,617,766                      |                                 |
| 1.02 Residential Mortgage-Backed Securities   | 1,663,322           | 5,035,773                           | 3,763,812                             | 3,212,543                              | 502,317            | XXX                      | 14,177,766                 | 5.3                                 | 19,137,769                           | 6.9                 | 14,177,766                     |                                 |
| 1.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 1.04 Other Loan-Backed and Structured Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| <b>1.05 Totals</b>  | <b>7,961,643</b>    | <b>5,355,218</b>                    | <b>3,763,812</b>                      | <b>3,212,543</b>                       | <b>502,317</b>     | <b>XXX</b>               | <b>20,795,533</b>          | <b>7.8</b>                          | <b>25,649,250</b>                    | <b>9.3</b>          | <b>20,795,533</b>              | <b>0</b>                        |
| <b>2. All Other Governments</b>   |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 2.01 Issuer Obligations   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 2.02 Residential Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 2.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 2.04 Other Loan-Backed and Structured Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| <b>2.05 Totals</b>  | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                          | <b>0</b>                             | <b>0.0</b>          | <b>0</b>                       | <b>0</b>                        |
| <b>3. U.S. States, Territories and Possessions, Guaranteed</b>                            |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 3.01 Issuer Obligations   |                     |                                     | 3,733,776                             |  |                    | XXX                      | 3,733,776                  | 1.4                                 | 3,823,146                            | 1.4                 | 3,733,776                      |                                 |
| 3.02 Residential Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 3.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 3.04 Other Loan-Backed and Structured Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| <b>3.05 Totals</b>  | <b>0</b>            | <b>0</b>                            | <b>3,733,776</b>                      | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>3,733,776</b>           | <b>1.4</b>                          | <b>3,823,146</b>                     | <b>1.4</b>          | <b>3,733,776</b>               | <b>0</b>                        |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 4.01 Issuer Obligations   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 4.02 Residential Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 4.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 4.04 Other Loan-Backed and Structured Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| <b>4.05 Totals</b>  | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                          | <b>0</b>                             | <b>0.0</b>          | <b>0</b>                       | <b>0</b>                        |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 5.01 Issuer Obligations   |                     | 1,800,000                           | 4,765,000                             |  | 1,478,333          | XXX                      | 8,043,333                  | 3.0                                 | 6,395,195                            | 2.3                 | 8,043,333                      |                                 |
| 5.02 Residential Mortgage-Backed Securities   | 2,891,364           | 9,426,017                           | 8,062,107                             | 8,502,328                              | 1,803,869          | XXX                      | 30,685,685                 | 11.6                                | 39,210,246                           | 14.1                | 30,685,685                     |                                 |
| 5.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 5.04 Other Loan-Backed and Structured Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| <b>5.05 Totals</b>  | <b>2,891,364</b>    | <b>11,226,017</b>                   | <b>12,827,107</b>                     | <b>8,502,328</b>                       | <b>3,282,202</b>   | <b>XXX</b>               | <b>38,729,018</b>          | <b>14.6</b>                         | <b>45,605,441</b>                    | <b>16.5</b>         | <b>38,729,018</b>              | <b>0</b>                        |
| <b>6. Industrial and Miscellaneous</b>  |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 6.01 Issuer Obligations   | 19,296,711          | 132,017,222                         | 35,099,343                            |  |                    | XXX                      | 186,413,276                | 70.2                                | 172,576,539                          | 62.3                | 142,943,947                    | 43,469,328                      |
| 6.02 Residential Mortgage-Backed Securities   | 831,545             | 3,207,109                           |                                       |  |                    | XXX                      | 4,038,653                  | 1.5                                 | 5,110,446                            | 1.8                 |                                | 4,038,653                       |
| 6.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 6.04 Other Loan-Backed and Structured Securities  | 1,783,505           | 5,918,768                           | 4,224,526                             |  |                    | XXX                      | 11,926,799                 | 4.5                                 | 8,074,415                            | 2.9                 | 787,385                        | 11,139,414                      |
| <b>6.05 Totals</b>  | <b>21,911,761</b>   | <b>141,143,099</b>                  | <b>39,323,868</b>                     | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>202,378,728</b>         | <b>76.2</b>                         | <b>185,761,400</b>                   | <b>67.0</b>         | <b>143,731,332</b>             | <b>58,647,396</b>               |
| <b>7. Hybrid Securities</b>   |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 7.01 Issuer Obligations   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 7.02 Residential Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 7.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 7.04 Other Loan-Backed and Structured Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| <b>7.05 Totals</b>  | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                          | <b>0</b>                             | <b>0.0</b>          | <b>0</b>                       | <b>0</b>                        |
| <b>8. Parent, Subsidiaries and Affiliates</b>   |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                     |                                |                                 |
| 8.01 Issuer Obligations   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 8.02 Residential Mortgage-Backed Securities   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 8.03 Commercial Mortgage-Backed Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 8.04 Other Loan-Backed and Structured Securities  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 8.05 Affiliated Bank Loans – Issued   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| 8.06 Affiliated Bank Loans – Acquired   |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                 |                                |                                 |
| <b>8.07 Totals</b>  | <b>0</b>            | <b>0</b>                            | <b>0</b>                              | <b>0</b>                               | <b>0</b>           | <b>XXX</b>               | <b>0</b>                   | <b>0.0</b>                          | <b>0</b>                             | <b>0.0</b>          | <b>0</b>                       | <b>0</b>                        |

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

**Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues**

| Distribution by Type                                      | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 12.09 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds                                   |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                                   |                                |                                 |
| 9.01 Exchange Traded Funds Identified by the SVO          | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                |                          | 0                          | 0.0                                 | 16,307,876                           | 5.9                               |                                |                                 |
| 10. Unaffiliated Bank Loans                               |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                                   |                                |                                 |
| 10.01 Bank Loans - Issued                                 |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               |                                |                                 |
| 10.02 Bank Loans - Acquired                               |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               |                                |                                 |
| 10.03 Totals  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 11. Unaffiliated Certificates of Deposit                  |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                                   |                                |                                 |
| 11.01 Totals  |                     |                                     |                                       |  |                    | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               |                                |                                 |
| 12. Total Bonds Current Year                              |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                                   |                                |                                 |
| 12.01 Issuer Obligations                                  | 25,595,032          | 134,136,667                         | 43,598,119                            | 0                                      | 1,478,333          | XXX                      | 204,808,151                | 77.1                                | XXX                                  | XXX                               | 161,338,823                    | 43,469,328                      |
| 12.02 Residential Mortgage-Backed Securities              | 5,386,231           | 17,668,899                          | 11,825,918                            | 11,714,871                             | 2,306,186          | XXX                      | 48,902,105                 | 18.4                                | XXX                                  | XXX                               | 44,863,451                     | 4,038,653                       |
| 12.03 Commercial Mortgage-Backed Securities               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.04 Other Loan-Backed and Structured Securities         | 1,783,505           | 5,918,768                           | 4,224,526                             | 0                                      | 0                  | XXX                      | 11,926,799                 | 4.5                                 | XXX                                  | XXX                               | 787,385                        | 11,139,414                      |
| 12.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.08 Unaffiliated Certificates of Deposit                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.09 Totals  | 32,764,768          | 157,724,334                         | 59,648,562                            | 11,714,871                             | 3,784,519          | 0                        | 265,637,055                | 100.0                               | XXX                                  | XXX                               | 206,989,659                    | 58,647,396                      |
| 12.10 Lines 12.09 as a % Col. 7                           | 12.3                | 59.4                                | 22.5                                  | 4.4                                    | 1.4                | 0.0                      | 100.0                      | XXX                                 | XXX                                  | XXX                               | 77.9                           | 22.1                            |
| 13. Total Bonds Prior Year                                |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                                   |                                |                                 |
| 13.01 Issuer Obligations                                  | 22,584,748          | 123,980,070                         | 42,741,542                            | 0                                      | 0                  | XXX                      | XXX                        | XXX                                 | 189,306,360                          | 68.3                              | 152,225,825                    | 37,080,535                      |
| 13.02 Residential Mortgage-Backed Securities              | 13,886,873          | 32,482,294                          | 12,239,711                            | 4,622,751                              | 226,834            | XXX                      | XXX                        | XXX                                 | 63,458,462                           | 22.9                              | 58,348,016                     | 5,110,446                       |
| 13.03 Commercial Mortgage-Backed Securities               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 13.04 Other Loan-Backed and Structured Securities         | 482,790             | 5,781,161                           | 1,810,464                             | 0                                      | 0                  | XXX                      | XXX                        | XXX                                 | 8,074,415                            | 2.9                               | 0                              | 8,074,415                       |
| 13.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 16,307,876                 | XXX                                 | 16,307,876                           | 5.9                               | 16,307,876                     | 0                               |
| 13.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                        | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                        | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.08 Unaffiliated Certificates of Deposit                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | XXX                      | XXX                        | XXX                                 | XXX                                  | XXX                               | XXX                            | XXX                             |
| 13.09 Totals  | 36,954,411          | 162,243,525                         | 56,791,717                            | 4,622,751                              | 226,834            | 16,307,876               | XXX                        | XXX                                 | 277,147,113                          | 100.0                             | 226,881,717                    | 50,265,396                      |
| 13.10 Line 13.09 as a % of Col. 9                         | 13.3                | 58.5                                | 20.5                                  | 1.7                                    | 0.1                | 5.9                      | XXX                        | XXX                                 | 100.0                                | XXX                               | 81.9                           | 18.1                            |
| 14. Total Publicly Traded Bonds                           |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                                   |                                |                                 |
| 14.01 Issuer Obligations                                  | 22,274,179          | 93,988,193                          | 43,598,119                            | 0                                      | 1,478,333          | XXX                      | 161,338,823                | 60.7                                | 152,225,825                          | 54.9                              | 161,338,823                    | XXX                             |
| 14.02 Residential Mortgage-Backed Securities              | 4,554,686           | 14,461,790                          | 11,825,918                            | 11,714,871                             | 2,306,186          | XXX                      | 44,863,451                 | 16.9                                | 58,348,016                           | 21.1                              | 44,863,451                     | XXX                             |
| 14.03 Commercial Mortgage-Backed Securities               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.04 Other Loan-Backed and Structured Securities         | 787,385             | 5,781,161                           | 1,810,464                             | 0                                      | 0                  | XXX                      | 787,385                    | 0.3                                 | 0                                    | 0.0                               | 787,385                        | XXX                             |
| 14.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                 | 16,307,876                           | 5.9                               | 0                              | XXX                             |
| 14.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.08 Unaffiliated Certificates of Deposit                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               | 0                              | XXX                             |
| 14.09 Totals  | 27,616,249          | 108,449,983                         | 55,424,037                            | 11,714,871                             | 3,784,519          | 0                        | 206,989,659                | 77.9                                | 226,881,717                          | 81.9                              | 206,989,659                    | XXX                             |
| 14.10 Line 14.09 as a % of Col. 7                         | 13.3                | 52.4                                | 26.8                                  | 5.7                                    | 1.8                | 0.0                      | 100.0                      | XXX                                 | XXX                                  | XXX                               | 100.0                          | XXX                             |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 10.4                | 40.8                                | 20.9                                  | 4.4                                    | 1.4                | 0.0                      | 77.9                       | XXX                                 | XXX                                  | XXX                               | 77.9                           | XXX                             |
| 15. Total Privately Placed Bonds                          |                     |                                     |                                       |  |                    |                          |                            |                                     |                                      |                                   |                                |                                 |
| 15.01 Issuer Obligations                                  | 3,320,853           | 40,148,475                          | 0                                     | 0                                      | 0                  | XXX                      | 43,469,328                 | 16.4                                | 37,080,535                           | 13.4                              | XXX                            | 43,469,328                      |
| 15.02 Residential Mortgage-Backed Securities              | 831,545             | 3,207,109                           | 0                                     | 0                                      | 0                  | XXX                      | 4,038,653                  | 1.5                                 | 5,110,446                            | 1.8                               | XXX                            | 4,038,653                       |
| 15.03 Commercial Mortgage-Backed Securities               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 15.04 Other Loan-Backed and Structured Securities         | 996,121             | 5,918,768                           | 4,224,526                             | 0                                      | 0                  | XXX                      | 11,139,414                 | 4.2                                 | 8,074,415                            | 2.9                               | XXX                            | 11,139,414                      |
| 15.05 SVO Identified Funds                                | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                          | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.06 Affiliated Bank Loans                               | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.07 Unaffiliated Bank Loans                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.08 Unaffiliated Certificates of Deposit                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                 | XXX                                  | XXX                               | XXX                            | 0                               |
| 15.09 Totals  | 5,148,519           | 49,274,351                          | 4,224,526                             | 0                                      | 0                  | 0                        | 58,647,396                 | 22.1                                | 50,265,396                           | 18.1                              | XXX                            | 58,647,396                      |
| 15.10 Line 15.09 as a % of Col. 7                         | 8.8                 | 84.0                                | 7.2                                   | 0.0                                    | 0.0                | 0.0                      | 100.0                      | XXX                                 | XXX                                  | XXX                               | XXX                            | 100.0                           |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 1.9                 | 18.5                                | 1.6                                   | 0.0                                    | 0.0                | 0.0                      | 22.1                       | XXX                                 | XXX                                  | XXX                               | XXX                            | 22.1                            |

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

|   | 1         | 2         | 3              | 4  | 5   |
|---|-----------|-----------|----------------|--|---|
|   | Total     | Bonds     | Mortgage Loans | Other Short-term<br>Investment Assets(a) | Investments in Parent,<br>Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 4,885,601 | 4,885,601 | 0              | 0  | 0   |
| 2. Cost of short-term investments acquired .....  | 3,904,402 | 3,904,402 |                |  |   |
| 3. Accrual of discount .....  | 3,189     | 3,189     |                |  |   |
| 4. Unrealized valuation increase (decrease) .....   | 2,489     | 2,489     |                |  |   |
| 5. Total gain (loss) on disposals .....   | 0         |           |                |  |   |
| 6. Deduct consideration received on disposals .....                                       | 4,840,000 | 4,840,000 |                |  |   |
| 7. Deduct amortization of premium .....   | 87,745    | 87,745    |                |  |   |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | 0         |           |                |  |   |
| 9. Deduct current year's other-than-temporary impairment recognized .....                 | 0         |           |                |  |   |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 3,867,936 | 3,867,936 | 0              | 0  | 0   |
| 11. Deduct total nonadmitted amounts .....  | 0         |           |                |  |   |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 3,867,936 | 3,867,936 | 0              | 0  | 0   |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: .....

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Schedule DB - Part A - Verification

**NONE**

Schedule DB - Part B - Verification

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Verification

**NONE**

**SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

|  | 1             | 2     | 3                            | 4         |
|--|---------------|-------|------------------------------|-----------|
|  | Total         | Bonds | Money Market<br>Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 25,230,971    | 0     | 25,230,971                   | 0         |
| 2. Cost of cash equivalents acquired.....  | 1,256,492,410 |       | 1,256,492,410                |           |
| 3. Accrual of discount.....  | 0             |       |                              |           |
| 4. Unrealized valuation increase (decrease).....   | 0             |       |                              |           |
| 5. Total gain (loss) on disposals.....   | 0             |       |                              |           |
| 6. Deduct consideration received on disposals.....                                       | 1,273,777,735 |       | 1,273,777,735                |           |
| 7. Deduct amortization of premium.....   | 0             |       |                              |           |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0             |       |                              |           |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0             |       |                              |           |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 7,945,646     | 0     | 7,945,646                    | 0         |
| 11. Deduct total nonadmitted amounts.....  | 0             |       |                              |           |
| 12. Statement value at end of current period (Line 10 minus Line 11)                     | 7,945,646     | 0     | 7,945,646                    | 0         |

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment

Schedule A - Part 1

**NONE**

Schedule A - Part 2

**NONE**

Schedule A - Part 3

**NONE**

Schedule B - Part 1

**NONE**

Schedule B - Part 2

**NONE**

Schedule B - Part 3

**NONE**

**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1<br>CUSIP Identification  | 2<br>Name or Description              | 3<br>Code | 4<br>Location |       | 6<br>Name of Vendor or General Partner | 7<br>NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol | 8<br>Date Originally Acquired | 9<br>Type and Strategy | 10<br>Actual Cost | 11<br>Fair Value | 12<br>Book / Adjusted Carrying Value Less Encumbrances | Change in Book/Adjusted Carrying Value         |  |   |   |  | 18<br>Investment Income | 19<br>Commitment for Additional Investment | 20<br>Percentage of Ownership |     |
|--|---------------------------------------|-----------|---------------|-------|--|--|-------------------------------|------------------------|-------------------|------------------|--|--|--|---|---|--|-------------------------|--|-------------------------------|-----|
|  |                                       |           | City          | State |  |  |                               |                        |                   |                  |  | 13<br>Unrealized Valuation Increase (Decrease) | 14<br>Current Year's (Depreciation) or (Amortization)/ Accretion | 15<br>Current Year's Other-Than-Temporary Impairment Recognized | 16<br>Capitalized Deferred Interest and Other | 17<br>Total Foreign Exchange Change in B./A.C.V. |                         |  |                               |     |
| Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated           |                                       |           |               |       |  |  |                               |                        |                   |                  |  |  |  |   |   |  |                         |  |                               |     |
| 000000-00-0  | HLM Strategic Investment Fund GP, LLC |           | Boston        | MA    | HLM Strategic Investment Fund GP, LLC  |  | 10/12/2021                    | 1                      | 4,362,500         | 4,282,336        | 0  | 17,129   | 0  | 0   | 0   | 0  | 0                       | 637,500                                    | 2,160                         |     |
| 2599999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated |                                       |           |               |       |  |  |                               |                        |                   |                  |  |  |  |   |   |  |                         |  |                               |     |
| 256141-AB-8  | DOCTORS CO.                           |           | CA            |       | DOCTORS CO.                            |  | 2.B FE, 01/12/2022            | 1                      | 2,675,000         | 2,172,055        | 2,675,000  | 0  | 0  | 0   | 0   | 0  | 0                       | 60,188                                     | 0                             | XXX |
| 2799999 - Surplus Debentures, etc. - Unaffiliated  |                                       |           |               |       |  |  |                               |                        |                   |                  |  |  |  |   |   |  |                         |  |                               |     |
| 6099999 - Subtotals - Unaffiliated   |                                       |           |               |       |  |  |                               |                        |                   |                  |  |  |  |   |   |  |                         |  |                               |     |
|  |                                       |           |               |       |  |  |                               |                        | 7,037,500         | 6,454,391        | 2,675,000  | 17,129   | 0  | 0   | 0   | 0  | 60,188                  | 637,500                                    | XXX                           |     |
| 6199999 - Subtotals - Affiliated   |                                       |           |               |       |  |  |                               |                        |                   |                  |  |  |  |   |   |  |                         |  |                               |     |
|  |                                       |           |               |       |  |  |                               |                        | 0                 | 0                | 0  | 0  | 0  | 0   | 0   | 0  | 0                       | 0  | XXX                           |     |
| 6299999 Totals   |                                       |           |               |       |  |  |                               |                        |                   |                  |  |  |  |   |   |  |                         |  |                               |     |
|  |                                       |           |               |       |  |  |                               |                        | 7,037,500         | 6,454,391        | 2,675,000  | 17,129   | 0  | 0   | 0   | 0  | 60,188                  | 637,500                                    | XXX                           |     |

1. Line  
 Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 1A 1A \$ 0 ..... 1B \$ 0 ..... 1C \$ 0 ..... 1D \$ 0 ..... 1E \$ 0 ..... 1F \$ 0 ..... 1G \$ 0 .....  
 1B 2A \$ 0 ..... 2B \$ 2,675,000 ..... 2C \$ 0 .....  
 1C 3A \$ 0 ..... 3B \$ 0 ..... 3C \$ 0 .....  
 1D 4A \$ 0 ..... 4B \$ 0 ..... 4C \$ 0 .....  
 1E 5A \$ 0 ..... 5B \$ 0 ..... 5C \$ 0 .....  
 1F 6 \$ 0 .....

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE BA - PART 3**

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

| 1<br>CUSIP<br>Identification   | 2<br>Name or<br>Description  | 3 Location |            | 5<br>Name of Purchaser or<br>Nature of Disposal | 6<br>Date<br>Originally<br>Acquired | 7<br>Disposal<br>Date | 8<br>Book/<br>Adjusted<br>Carrying<br>Value Less<br>Encumbrances<br>Prior Year | 9 Change in Book/Adjusted Carrying Value               |   |   |  |  | 15<br>Book/Adjusted<br>Carrying<br>Value<br>Less<br>Encumbrances<br>on Disposal | 16<br>Consideration | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br>Total<br>Gain<br>(Loss) on<br>Disposal | 20<br>Investment<br>Income |  |        |   |   |   |         |
|--|--|------------|------------|---|-------------------------------------|-----------------------|--|--|---|---|--|--|---|---------------------|---|---|--|----------------------------|--|--------|---|---|---|---------|
|  |  | 3<br>City  | 4<br>State |   |                                     |                       |  | 9<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 10<br>Current<br>Year's<br>(Depreciation)<br>or<br>(Amortization)/<br>Accretion | 11<br>Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 12<br>Capitalized<br>Deferred<br>Interest<br>and Other | 13<br>Total<br>Change<br>in<br>B./A.C.V.<br>(9+10-11+12) |   |                     |   |   |  |                            | 14<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |        |   |   |   |         |
| Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated |  |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
| 000000-00-0  | HLM Strategic Investment Fund, L.P.  | Boston     | MA         | Return of Capital Distribution                  | 10/12/2021                          | 09/09/2022            |  |  |   |   |  |  |   |                     |   |   |  |                            | 0  | 59,634 |   |   | 0 | 419,864 |
| 2599999  | - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
|  |  |            |            |   |                                     |                       | 0  | 0  | 0   | 0   | 0  | 0  | 0   | 0                   | 0   | 0   | 0  | 0                          | 0  | 59,634 | 0 | 0 | 0 | 419,864 |
|  |  |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
|  |  |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
|  |  |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
| 6099999  | - Subtotals - Unaffiliated   |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
| 6199999  | - Subtotals - Affiliated   |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
| 6299999  | Totals   |            |            |   |                                     |                       |  |  |   |   |  |  |   |                     |   |   |  |                            |  |        |   |   |   |         |
|  |  |            |            |   |                                     |                       | 0  | 0  | 0   | 0   | 0  | 0  | 0   | 0                   | 0   | 0   | 0  | 0                          | 0  | 59,634 | 0 | 0 | 0 | 419,864 |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1   | 2   | Codes |                                 |              | 6<br>NAIC<br>Designation<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | 7<br>Actual<br>Cost                     | Fair Value    |            | 10<br>Par<br>Value | 11<br>Book/<br>Adjusted<br>Carrying<br>Value       | Change in Book / Adjusted Carrying Value       |   |   |            | Interest                |              |  |                                  |                | Dates   |     |
|---|---|-------|---------------------------------|--------------|--|---|---------------|------------|--------------------|--|--|---|---|------------|-------------------------|--------------|--|----------------------------------|----------------|---|-----|
|   |   | 3     | 4                               | 5            |  |   | 8             | 9          |                    |  | 12   | 13  | 14  | 15         | 16                      | 17           | 18                                     | 19                               | 20             | 21  | 22  |
| CUSIP<br>Identification   | Description   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR |  | Rate Used<br>to Obtain<br>Fair<br>Value | Fair<br>Value |            |                    | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec.<br>During<br>Year | 21<br>Acquired | 22<br>Stated<br>Contractual<br>Maturity<br>Date |     |
| Bonds - U.S. Governments - Issuer Obligations   |   |       |                                 |              |  |   |               |            |                    |  |  |   |   |            |                         |              |  |                                  |                |   |     |
| 912828-6Z-8   | UNITED STATES TREASURY  | SD    |                                 |              | 1.A  | 317,563                                 | 95,8438       | 311,492    | 325,000            | 319,445  |  |   | 1,882   | 1.750      | 2.925                   | JD           | 2,859                                  | 2,844                            | 06/23/2022     | 06/30/2024                                      |     |
| 912828-VB-3   | UNITED STATES TREASURY  | SD    |                                 |              | 1.A  | 1,736,606                               | 98,9219       | 1,652,985  | 1,671,000          | 1,680,756  | (26,329)                                       |   |   | 1.750      | 0.171                   | MN           | 3,797                                  | 29,243                           | 11/18/2020     | 05/15/2023                                      |     |
| 912828-WE-6   | UNITED STATES TREASURY  | SD    |                                 |              | 1.A  | 1,006,765                               | 98,2813       | 992,641    | 1,010,000          | 1,007,838  | 1,073  |   |   | 2.750      | 3.001                   | MN           | 3,606                                  | 13,888                           | 07/27/2022     | 11/15/2023                                      |     |
| 912828-Y6-1   | UNITED STATES TREASURY  | SD    |                                 |              | 1.A  | 1,209,338                               | 98,9063       | 1,196,766  | 1,210,000          | 1,209,668  | 330  |   |   | 2.750      | 2.798                   | JJ           | 13,925                                 | 16,638                           | 06/15/2022     | 07/31/2023                                      |     |
| 912828-Z8-6   | UNITED STATES TREASURY  | SD    |                                 |              | 1.A  | 412,565                                 | 99,6250       | 398,500    | 400,000            | 400,623  | (5,096)  |   |   | 1.375      | 0.100                   | FA           | 2,077                                  | 5,500                            | 08/27/2020     | 02/15/2023                                      |     |
| 0019999999  | - Bonds - U.S. Governments - Issuer Obligations   |       |                                 |              |  | 4,682,838                               | XXX           | 4,552,383  | 4,616,000          | 4,618,330  | 0  | (28,140)  | 0   | 0          | XXX                     | XXX          | XXX                                    | 26,265                           | 68,111         | XXX   | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities   |   |       |                                 |              |  |   |               |            |                    |  |  |   |   |            |                         |              |  |                                  |                |   |     |
| 36179M-5M-8   | G2 MA0852 - RMBS  |       |                                 | 4            | 1.A  | 6,621                                   | 95,3687       | 6,057      | 6,351              | 6,609  | (171)  |   |   | 3.500      | 2.710                   | MON          | 19                                     | 303                              | 09/17/2019     | 03/20/2043                                      |     |
| 36179M-X4-7   | G2 MA0699 - RMBS  |       |                                 | 4            | 1.A  | 49,868                                  | 93,8275       | 44,882     | 47,835             | 49,773   | (1,215)  |   |   | 3.500      | 2.710                   | MON          | 140                                    | 2,266                            | 09/17/2019     | 01/20/2043                                      |     |
| 36179N-BB-3   | G2 MA0934 - RMBS  |       |                                 | 4            | 1.A  | 22,076                                  | 95,3692       | 20,196     | 21,176             | 22,041   | (571)  |   |   | 3.500      | 2.709                   | MON          | 62                                     | 1,013                            | 09/17/2019     | 04/20/2043                                      |     |
| 36179O-WD-9   | G2 MA2444 - RMBS  |       |                                 | 4            | 1.A  | 405,092                                 | 91,6367       | 361,388    | 394,370            | 404,919  | (14,063)                                       |   |   | 3.000      | 2.521                   | MON          | 986                                    | 21,003                           | 09/17/2019     | 12/20/2044                                      |     |
| 36179O-WE-7   | G2 MA2445 - RMBS  |       |                                 | 4            | 1.A  | 4,121                                   | 93,8322       | 3,709      | 3,953              | 4,119  | (182)  |   |   | 3.500      | 2.732                   | MON          | 12                                     | 224                              | 09/17/2019     | 12/20/2044                                      |     |
| 36179O-YR-6   | G2 MA2520 - RMBS  |       |                                 | 4            | 1.A  | 180,518                                 | 91,6395       | 161,048    | 175,740            | 180,426  | (5,699)  |   |   | 3.000      | 2.526                   | MON          | 439                                    | 9,002                            | 09/17/2019     | 01/20/2045                                      |     |
| 36179R-7J-2   | G2 MA3597 - RMBS  |       |                                 | 4            | 1.A  | 239,795                                 | 93,5143       | 215,101    | 230,019            | 239,749  | (11,195)                                       |   |   | 3.500      | 2.791                   | MON          | 671                                    | 13,195                           | 09/17/2019     | 04/20/2046                                      |     |
| 36179R-D7-1   | G2 MA2826 - RMBS  |       |                                 | 4            | 1.A  | 51,532                                  | 93,8035       | 57,271     | 54,936             | 57,260   | (2,752)  |   |   | 3.500      | 2.774                   | MON          | 160                                    | 3,189                            | 09/17/2019     | 05/20/2045                                      |     |
| 36179S-5M-5   | G2 MA4452 - RMBS  |       |                                 | 4            | 1.A  | 882,239                                 | 96,5036       | 810,850    | 840,228            | 882,302  | (73,092)                                       |   |   | 4.000      | 3.145                   | MON          | 2,801                                  | 65,433                           | 11/19/2019     | 05/20/2047                                      |     |
| 36179S-B7-1   | G2 MA3662 - RMBS  |       |                                 | 4            | 1.A  | 931,401                                 | 91,0577       | 824,598    | 905,578            | 931,040  | (33,934)                                       |   |   | 3.000      | 2.548                   | MON          | 2,264                                  | 48,251                           | 10/07/2019     | 05/20/2046                                      |     |
| 36179S-LS-4   | G2 MA3937 - RMBS  |       |                                 | 4            | 1.A  | 181,870                                 | 93,5156       | 163,143    | 174,456            | 181,857  | (8,551)  |   |   | 3.500      | 2.796                   | MON          | 509                                    | 10,071                           | 09/17/2019     | 09/20/2046                                      |     |
| 36179S-QW-0   | G2 MA4069 - RMBS  |       |                                 | 4            | 1.A  | 614,534                                 | 93,5163       | 551,467    | 589,702            | 614,492  | (28,237)                                       |   |   | 3.500      | 2.804                   | MON          | 1,720                                  | 33,584                           | 10/22/2019     | 11/20/2046                                      |     |
| 36179T-7M-1   | G2 MA5400 - RMBS  |       |                                 | 4            | 1.A  | 341,183                                 | 99,4609       | 320,703    | 322,441            | 341,504  | (52,013)                                       |   |   | 5.000      | 3.555                   | MON          | 1,344                                  | 37,655                           | 09/13/2019     | 08/20/2048                                      |     |
| 36179T-AL-9   | G2 MA4511 - RMBS  |       |                                 | 4            | 1.A  | 862,027                                 | 96,5027       | 794,039    | 822,815            | 862,500  | (67,667)                                       |   |   | 4.000      | 3.178                   | MON          | 2,743                                  | 63,385                           | 09/18/2019     | 06/20/2047                                      |     |
| 36179T-CX-1   | G2 MA4586 - RMBS  |       |                                 | 4            | 1.A  | 1,330,032                               | 93,3762       | 1,194,525  | 1,279,261          | 1,330,406  | (84,632)                                       |   |   | 3.500      | 2.846                   | MON          | 3,731                                  | 86,478                           | 10/23/2019     | 07/20/2047                                      |     |
| 36179T-EY-7   | G2 MA4651 - RMBS  |       |                                 | 4            | 1.A  | 1,245,186                               | 90,8982       | 1,097,719  | 1,207,636          | 1,244,720  | (57,552)                                       |   |   | 3.000      | 2.482                   | MON          | 3,019                                  | 69,188                           | 11/20/2019     | 08/20/2047                                      |     |
| 36179T-NQ-4   | G2 MA4899 - RMBS  |       |                                 | 4            | 1.A  | 1,561,746                               | 90,8958       | 1,368,975  | 1,506,093          | 1,551,044  | (70,443)                                       |   |   | 3.000      | 2.499                   | MON          | 3,765                                  | 86,322                           | 10/10/2019     | 12/20/2047                                      |     |
| 36179T-NR-2   | G2 MA4900 - RMBS  |       |                                 | 4            | 1.A  | 867,984                                 | 93,3791       | 780,985    | 836,360            | 868,134  | (54,530)                                       |   |   | 3.500      | 2.883                   | MON          | 2,439                                  | 56,818                           | 09/27/2019     | 12/20/2047                                      |     |
| 36179T-UB-9   | G2 MA5078 - RMBS  |       |                                 | 4            | 1.A  | 505,946                                 | 96,5052       | 467,309    | 484,232            | 506,581  | (51,035)                                       |   |   | 4.000      | 3.217                   | MON          | 1,614                                  | 41,986                           | 09/16/2019     | 03/20/2048                                      |     |
| 36179U-CC-4   | G2 MA5467 - RMBS  |       |                                 | 4            | 1.A  | 729,828                                 | 98,5693       | 685,283    | 695,229            | 727,335  | (94,680)                                       |   |   | 4.500      | 3.677                   | MON          | 2,607                                  | 72,693                           | 11/20/2019     | 09/20/2048                                      |     |
| 36179U-GE-6   | G2 MA5597 - RMBS  |       |                                 | 4            | 1.A  | 548,395                                 | 101,3524      | 523,733    | 516,744            | 547,981  | (110,276)                                      |   |   | 5.000      | 3.527                   | MON          | 2,153                                  | 63,756                           | 10/10/2019     | 11/20/2048                                      |     |
| 36179U-H5-4   | G2 MA5652 - RMBS  |       |                                 | 4            | 1.A  | 250,473                                 | 98,5695       | 235,361    | 238,777            | 249,822  | (41,689)                                       |   |   | 4.500      | 3.677                   | MON          | 895                                    | 26,924                           | 10/11/2019     | 12/20/2048                                      |     |
| 36179U-KX-9   | G2 MA5710 - RMBS  |       |                                 | 4            | 1.A  | 746,692                                 | 96,6463       | 694,729    | 718,837            | 745,650  | (91,514)                                       |   |   | 4.000      | 3.371                   | MON          | 2,396                                  | 68,412                           | 10/16/2019     | 01/20/2049                                      |     |
| 36179U-KY-7   | G2 MA5711 - RMBS  |       |                                 | 4            | 1.A  | 357,106                                 | 98,5692       | 335,884    | 340,760            | 356,163  | (68,757)                                       |   |   | 4.500      | 3.697                   | MON          | 1,278                                  | 40,664                           | 09/30/2019     | 01/20/2049                                      |     |
| 36179U-Q4-7   | G2 MA5875 - RMBS  |       |                                 | 4            | 1.A  | 334,909                                 | 93,2283       | 302,745    | 324,735            | 332,971  | (28,720)                                       |   |   | 3.500      | 3.086                   | MON          | 947                                    | 25,539                           | 01/17/2020     | 04/20/2049                                      |     |
| 36179U-Q5-4   | G2 MA5876 - RMBS  |       |                                 | 4            | 1.A  | 117,319                                 | 96,2664       | 108,783    | 113,002            | 116,322  | (15,158)                                       |   |   | 4.000      | 3.501                   | MON          | 377                                    | 11,071                           | 01/17/2020     | 04/20/2049                                      |     |
| 36179U-ZT-2   | G2 MA6154 - RMBS  |       |                                 | 4            | 1.A  | 831,644                                 | 92,8582       | 745,797    | 803,157            | 822,047  | (71,023)                                       |   |   | 3.500      | 3.120                   | MON          | 2,343                                  | 75,565                           | 09/17/2019     | 09/20/2049                                      |     |
| 0029999999  | - Bonds - U.S. Governments - Residential Mortgage-Backed Securities   |       |                                 |              |  | 14,195,878                              | XXX           | 12,870,541 | 13,654,424         | 14,177,766   | 0  | (1,139,352)   | 0   | 0          | XXX                     | XXX          | XXX                                    | 41,432                           | 1,033,988      | XXX   | XXX |
| 0109999999  | - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - U.S. Governments   |       |                                 |              |  | 18,878,715                              | XXX           | 17,422,924 | 18,270,424         | 18,796,096   | 0  | (1,167,492)   | 0   | 0          | XXX                     | XXX          | XXX                                    | 67,697                           | 1,102,099      | XXX   | XXX |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations   |   |       |                                 |              |  |   |               |            |                    |  |  |   |   |            |                         |              |  |                                  |                |   |     |
| 20772K-LT-4   | CONNECTICUT ST  |       |                                 |              | 1.D FE   | 3,910,489                               | 107,0570      | 3,399,060  | 3,175,000          | 3,733,776  | (89,370)                                       |   |   | 4.000      | 0.990                   | JJ           | 58,561                                 | 127,000                          | 12/16/2020     | 01/15/2029                                      |     |
| 0419999999  | - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations   |       |                                 |              |  | 3,910,489                               | XXX           | 3,399,060  | 3,175,000          | 3,733,776  | 0  | (89,370)  | 0   | 0          | XXX                     | XXX          | XXX                                    | 58,561                           | 127,000        | XXX   | XXX |
| 0509999999  | - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)   |       |                                 |              |  | 3,910,489                               | XXX           | 3,399,060  | 3,175,000          | 3,733,776  | 0  | (89,370)  | 0   | 0          | XXX                     | XXX          | XXX                                    | 58,561                           | 127,000        | XXX   | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations                     |   |       |                                 |              |  |   |               |            |                    |  |  |   |   |            |                         |              |  |                                  |                |   |     |
| 414009-RU-6   | HARRIS CNTY TEX CULTURAL ED   |       |                                 | 2            | 1.E FE   | 1,800,000                               | 98,2440       | 1,768,392  | 1,800,000          | 1,800,000  |  |   |   | 4.510      | 4.510                   | MON          | 5,842                                  | 21,444                           | 05/13/2022     | 07/01/2049                                      |     |
| 60416T-CR-7   | MINNESOTA ST HSG FIN AGY  |       |                                 | 2            | 1.B FE   | 1,508,598                               | 97,4960       | 1,330,820  | 1,365,000          | 1,478,333  | (15,100)                                       |   |   | 3.000      | 1.735                   | JJ           | 20,475                                 | 41,838                           | 12/10/2020     | 01/01/2051                                      |     |
| 650036-DZ-6   | NEW YORK ST URBAN DEV CORP  |       |                                 | 1,2          | 1.B FE   | 4,765,000                               | 77,3840       | 3,687,348  | 4,765,000          | 4,765,000  |  |   |   | 1.800      | 1.800                   | MS           | 25,255                                 | 85,770                           | 12/16/2020     | 03/15/2031                                      |     |
| 0819999999  | - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations |       |                                 |              |  | 8,073,598                               | XXX           | 6,786,560  | 7,930,000          | 8,043,333  | 0  | (15,100)  | 0   | 0          | XXX                     | XXX          | XXX                                    | 51,571                           | 149,051        | XXX   | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities |   |       |                                 |              |  |   |               |            |                    |  |  |   |   |            |                         |              |  |                                  |                |   |     |
| 3128MJ-56-1   | FH G08846 - RMBS  |       |                                 | 4            | 1.A  | 528,794                                 | 92,6796       | 478,204    | 515,976            | 528,122  | (51,028)                                       |   |   | 3.500      | 3.161                   | MON          | 1,505                                  | 56,145                           | 09/17/2019     | 11/01/2048                                      |     |

E10

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1  | 2   | Codes     |                                      |                   | 6<br>NAIC<br>Designation<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | 7<br>Actual<br>Cost | Fair Value                                   |                    | 10<br>Par<br>Value | 11<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                 |  |   |   | Interest         |                               |                    |  |  | Dates          |   |     |
|--|---|-----------|--------------------------------------|-------------------|--|---------------------|--|--------------------|--------------------|--|--|--|---|---|------------------|-------------------------------|--------------------|--|--|----------------|---|-----|
|  |   | 3<br>Code | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 5<br>Bond<br>CHAR |  |                     | 8<br>Rate Used<br>to Obtain<br>Fair<br>Value | 9<br>Fair<br>Value |                    |  | 12<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br>Current Year's<br>(Amortization)/<br>Accretion | 14<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br>Rate<br>of | 17<br>Effective<br>Rate<br>of | 18<br>When<br>Paid | 19<br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br>Amount<br>Rec.<br>During<br>Year | 21<br>Acquired | 22<br>Stated<br>Contractual<br>Maturity<br>Date |     |
| 3128MJ-5N-6.   | FH G08852 - RMBS  |           |                                      | 4                 | 1.A  | 465,511             | 95,5548                                      | 428,934            | 448,888            | 465,369                                      |  | (79,699)   |   | 4.000   | 3.442            | MON                           | 1,496              | 57,750                                       | 09/20/2019                             | 12/01/2048     |   |     |
| 3132A5-J2-2.   | FH ZS4781 - RMBS  |           |                                      | 4                 | 1.A  | 952,604             | 97,9472                                      | 887,694            | 906,298            | 951,746                                      |  | (122,968)  |   | 4.500   | 3.674            | MON                           | 3,399              | 94,833                                       | 10/23/2019                             | 07/01/2048     |   |     |
| 3132AC-YK-0.   | FH ZT0714 - RMBS  |           |                                      | 4                 | 1.A  | 656,497             | 99,5150                                      | 611,779            | 614,761            | 654,507                                      |  | (99,242)   |   | 5.000   | 3.894            | MON                           | 2,562              | 65,562                                       | 10/23/2019                             | 10/01/2048     |   |     |
| 3132AD-XW-3.   | FH ZT1593 - RMBS  |           |                                      | 4                 | 1.A  | 675,354             | 92,5899                                      | 610,058            | 658,882            | 674,283                                      |  | (61,389)   |   | 3.500   | 3.151            | MON                           | 1,922              | 67,710                                       | 09/12/2019                             | 01/01/2049     |   |     |
| 3132DV-KP-9.   | FH SD7502 - RMBS  |           |                                      | 4                 | 1.A  | 1,989,127           | 91,8982                                      | 1,757,863          | 1,912,837          | 1,969,844                                    |  | (80,496)   |   | 3.500   | 3.053            | MON                           | 5,579              | 113,047                                      | 10/16/2019                             | 07/01/2049     |   |     |
| 3132DV-KQ-7.   | FH SD7503 - RMBS  |           |                                      | 4                 | 1.A  | 1,051,560           | 92,4582                                      | 934,438            | 1,010,659          | 1,041,015                                    |  | (30,123)   |   | 3.500   | 3.050            | MON                           | 2,948              | 52,543                                       | 09/17/2019                             | 08/01/2049     |   |     |
| 3133KG-WA-2.   | FH RA1541 - RMBS  |           |                                      | 4                 | 1.A  | 1,300,673           | 89,1403                                      | 1,141,674          | 1,280,761          | 1,295,329                                    |  | (9,746)  |   | 3.000   | 2.834            | MON                           | 3,202              | 51,007                                       | 10/23/2019                             | 11/01/2049     |   |     |
| 3133ER-CV-0.   | FN AL9083 - RMBS  |           |                                      | 4                 | 1.A  | 745,861             | 93,3863                                      | 667,036            | 714,276            | 745,190                                      |  | (24,337)   |   | 3.500   | 2.836            | MON                           | 2,083              | 35,814                                       | 09/30/2019                             | 09/01/2046     |   |     |
| 3138ET-DZ-6.   | FN AL8219 - RMBS  |           |                                      | 4                 | 1.A  | 966,970             | 96,0026                                      | 872,939            | 909,287            | 965,363                                      |  | (108,109)  |   | 4.000   | 3.044            | MON                           | 3,031              | 71,014                                       | 01/13/2020                             | 02/01/2046     |   |     |
| 3140J9-KU-4.   | FN BM4806 - RMBS  |           |                                      | 4                 | 1.A  | 1,640,136           | 89,8447                                      | 1,443,796          | 1,606,991          | 1,639,165                                    |  | (38,639)   |   | 3.000   | 2.696            | MON                           | 4,017              | 83,364                                       | 10/11/2019                             | 12/01/2047     |   |     |
| 3140J9-SN-2.   | FN BM5024 - RMBS  |           |                                      | 4                 | 1.A  | 566,455             | 89,5911                                      | 495,871            | 553,482            | 566,028                                      |  | (17,697)   |   | 3.000   | 2.676            | MON                           | 1,384              | 27,953                                       | 01/15/2020                             | 11/01/2048     |   |     |
| 3140JG-LW-3.   | FN BN0340 - RMBS  |           |                                      | 4                 | 1.A  | 346,895             | 98,0446                                      | 321,429            | 327,840            | 344,817                                      |  | (48,334)   |   | 4.500   | 3.656            | MON                           | 1,229              | 31,156                                       | 01/15/2020                             | 12/01/2048     |   |     |
| 3140JQ-TQ-6.   | FN BN7758 - RMBS  |           |                                      | 4                 | 1.A  | 1,399,839           | 89,6416                                      | 1,217,181          | 1,357,831          | 1,389,695                                    |  | (14,704)   |   | 3.000   | 2.666            | MON                           | 3,395              | 50,697                                       | 09/06/2019                             | 09/01/2049     |   |     |
| 3140QA-3W-8.   | FN CA3512 - RMBS  |           |                                      | 4                 | 1.A  | 1,230,979           | 99,5465                                      | 1,132,005          | 1,137,163          | 1,213,563                                    |  | (77,320)   |   | 4.500   | 3.422            | MON                           | 4,264              | 69,208                                       | 01/30/2020                             | 05/01/2049     |   |     |
| 3140QB-S5-8.   | FN CA4139 - RMBS  |           |                                      | 4                 | 1.A  | 1,701,835           | 89,5924                                      | 1,493,902          | 1,667,444          | 1,693,495                                    |  | (11,247)   |   | 3.000   | 2.775            | MON                           | 4,169              | 60,896                                       | 09/17/2019                             | 09/01/2049     |   |     |
| 3140QC-CF-1.   | FN CA4569 - RMBS  |           |                                      | 4                 | 1.A  | 1,434,263           | 95,4860                                      | 1,290,194          | 1,351,186          | 1,412,647                                    |  | (62,035)   |   | 4.000   | 3.309            | MON                           | 4,504              | 78,293                                       | 01/13/2020                             | 11/01/2049     |   |     |
| 3140X4-DE-3.   | FN FM1000 - RMBS  |           |                                      | 4                 | 1.A  | 2,468,006           | 89,9162                                      | 2,173,983          | 2,417,789          | 2,466,383                                    |  | (47,571)   |   | 3.000   | 2.695            | MON                           | 6,044              | 115,972                                      | 10/11/2019                             | 04/01/2047     |   |     |
| 3140X4-LV-6.   | FN FM1239 - RMBS  |           |                                      | 4                 | 1.A  | 1,032,322           | 93,2792                                      | 935,889            | 1,003,320          | 1,031,618                                    |  | (67,558)   |   | 3.500   | 3.078            | MON                           | 2,926              | 81,490                                       | 09/12/2019                             | 11/01/2048     |   |     |
| 3140X4-NL-6.   | FN FM1294 - RMBS  |           |                                      | 4                 | 1.A  | 146,925             | 99,6832                                      | 137,218            | 137,655            | 146,331                                      |  | (24,954)   |   | 5.000   | 3.925            | MON                           | 574                | 15,300                                       | 09/19/2019                             | 08/01/2049     |   |     |
| 3140X4-TZ-9.   | FN FM1467 - RMBS  |           |                                      | 4                 | 1.A  | 1,288,479           | 90,0873                                      | 1,135,734          | 1,260,704          | 1,287,510                                    |  | (27,984)   |   | 3.000   | 2.672            | MON                           | 3,152              | 61,703                                       | 09/12/2019                             | 12/01/2047     |   |     |
| 3140X4-V3-7.   | FN FM1533 - RMBS  |           |                                      | 4                 | 1.A  | 919,497             | 96,1973                                      | 835,573            | 868,603            | 918,502                                      |  | (50,798)   |   | 4.000   | 3.106            | MON                           | 2,895              | 54,994                                       | 09/25/2019                             | 02/01/2048     |   |     |
| 3140X4-YL-4.   | FN FM1614 - RMBS  |           |                                      | 4                 | 1.A  | 1,123,068           | 93,0326                                      | 997,293            | 1,071,981          | 1,121,364                                    |  | (38,638)   |   | 3.500   | 2.789            | MON                           | 3,127              | 54,918                                       | 09/30/2019                             | 05/01/2048     |   |     |
| 3140X5-CY-7.   | FN FM1886 - RMBS  |           |                                      | 4                 | 1.A  | 953,169             | 92,6663                                      | 841,091            | 907,656            | 933,623                                      |  | (93,784)   |   | 3.500   | 3.076            | MON                           | 2,647              | 90,776                                       | 11/20/2019                             | 06/01/2049     |   |     |
| 3140X5-DR-1.   | FN FM1911 - RMBS  |           |                                      | 4                 | 1.A  | 855,646             | 93,2022                                      | 762,427            | 818,036            | 854,502                                      |  | (48,913)   |   | 3.500   | 2.811            | MON                           | 2,386              | 48,816                                       | 01/15/2020                             | 07/01/2048     |   |     |
| 31418C-QB-3.   | FN MA3149 - RMBS  |           |                                      | 4                 | 1.A  | 1,195,232           | 95,7569                                      | 1,094,414          | 1,142,908          | 1,195,473                                    |  | (91,749)   |   | 4.000   | 3.284            | MON                           | 3,810              | 89,754                                       | 10/11/2019                             | 10/01/2047     |   |     |
| 31418C-XN-9.   | FN MA3384 - RMBS  |           |                                      | 4                 | 1.A  | 721,623             | 95,5507                                      | 660,811            | 691,582            | 720,545                                      |  | (105,958)  |   | 4.000   | 3.345            | MON                           | 2,305              | 79,504                                       | 09/12/2019                             | 06/01/2048     |   |     |
| 31418C-Z9-8.   | FN MA3467 - RMBS  |           |                                      | 4                 | 1.A  | 247,447             | 95,5532                                      | 226,867            | 237,424            | 247,049                                      |  | (41,285)   |   | 4.000   | 3.370            | MON                           | 791                | 29,425                                       | 10/03/2019                             | 09/01/2048     |   |     |
| 31418C-ZJ-6.   | FN MA3444 - RMBS  |           |                                      | 4                 | 1.A  | 387,746             | 97,6089                                      | 359,169            | 367,968            | 386,846                                      |  | (55,546)   |   | 4.500   | 3.661            | MON                           | 1,380              | 40,433                                       | 09/17/2019                             | 08/01/2048     |   |     |
| 31418D-E5-7.   | FN MA3755 - RMBS  |           |                                      | 4                 | 1.A  | 297,757             | 100,9305                                     | 280,826            | 278,237            | 293,648                                      |  | (57,414)   |   | 5.000   | 4.021            | MON                           | 1,159              | 33,929                                       | 09/19/2019                             | 08/01/2049     |   |     |
| 31418D-KV-3.   | FN MA3907 - RMBS  |           |                                      | 4                 | 1.A  | 542,888             | 95,1736                                      | 492,595            | 517,575            | 535,355                                      |  | (52,710)   |   | 4.000   | 3.475            | MON                           | 1,725              | 46,402                                       | 01/13/2020                             | 01/01/2050     |   |     |
| 31418D-LT-7.   | FN MA3937 - RMBS  |           |                                      | 4                 | 1.A  | 1,001,331           | 88,7846                                      | 872,398            | 982,600            | 996,756                                      |  | (25,696)   |   | 3.000   | 2.789            | MON                           | 2,457              | 56,325                                       | 01/15/2020                             | 02/01/2050     |   |     |
| 0829999999   | - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities   |           |                                      |                   |  | 30,816,487          | XXX  | 27,591,286         | 29,678,600         | 30,685,685                                   |  | 0  | (1,767,669)   | 0   | 0                | XXX                           | XXX                | XXX  | 88,067                                 | 1,966,731      | XXX   | XXX |
| 0909999999   | - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions |           |                                      |                   |  | 38,890,085          | XXX  | 34,377,846         | 37,608,600         | 38,729,018                                   |  | 0  | (1,782,769)   | 0   | 0                | XXX                           | XXX                | XXX  | 139,638                                | 2,115,783      | XXX   | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |   |           |                                      |                   |  |                     |  |                    |                    |  |  |  |   |   |                  |                               |                    |  |  |                |   |     |
| 001055-BJ-0.   | AFLAC INC.<br>ADVOCATE HEALTH AND HOSPITALS<br>CORP.  |           |                                      | 1,2               | 1.G FE   | 3,913,888           | 90,8032                                      | 3,205,353          | 3,530,000          | 3,845,092                                    |  | (41,185)   |   | 3.600   | 2.216            | A0                            | 31,770             | 127,080                                      | 04/22/2021                             | 04/01/2030     |   |     |
| 007589-AD-6.   | ALABAMA POWER CO.   |           |                                      | 1,2               | 1.C FE   | 1,228,770           | 82,7835                                      | 1,018,237          | 1,230,000          | 1,228,996                                    |  | 123  |   | 2.211   | 2.223            | JD                            | 1,209              | 27,195                                       | 04/08/2021                             | 06/15/2030     |   |     |
| 010392-FX-1.   | ALABAMA POWER CO.   |           |                                      | 1,2               | 1.E FE   | 1,603,893           | 86,2864                                      | 1,384,897          | 1,605,000          | 1,603,979                                    |  | 87   |   | 3.050   | 3.058            | MS                            | 14,414             | 25,564                                       | 03/02/2022                             | 03/15/2032     |   |     |
| 010392-FY-9.   | ALABAMA POWER CO.   |           |                                      | 1,2               | 1.E FE   | 1,648,614           | 95,8484                                      | 1,581,499          | 1,650,000          | 1,648,733                                    |  | 119  |   | 3.750   | 3.768            | MS                            | 23,891             |  | 08/09/2022                             | 09/01/2027     |   |     |
| 014621-AA-4.   | ALEXANDER FUNDING TRUST   |           |                                      | 1                 | 2.C FE   | 3,364,581           | 95,2432                                      | 3,143,026          | 3,300,000          | 3,320,853                                    |  | (23,726)   |   | 1.841   | 1.109            | MN                            | 7,763              | 60,753                                       | 02/23/2021                             | 11/15/2023     |   |     |
| 025816-CY-3.   | AMERICAN EXPRESS CO.  |           |                                      | 2                 | 1.F FE   | 2,527,470           | 98,0881                                      | 2,481,629          | 2,530,000          | 2,527,796                                    |  | 326  |   | 3.950   | 3.986            | FA                            | 41,084             |  | 07/25/2022                             | 08/01/2025     |   |     |
| 037833-DN-7.   | APPLE INC.  |           |                                      | 1,2               | 1.B FE   | 4,133,724           | 91,3756                                      | 3,613,905          | 3,955,000          | 4,073,741                                    |  | (32,807)   |   | 2.050   | 1.178            | MS                            | 24,774             | 81,078                                       | 02/25/2021                             | 09/11/2026     |   |     |
| 04010L-AY-9.   | ARES CAPITAL CORP.  |           |                                      | 1,2               | 2.C FE   | 3,136,803           | 92,5250                                      | 2,951,548          | 3,190,000          | 3,260,508                                    |  | (27,585)   |   | 3.250   | 2.319            | JJ                            | 47,806             | 103,675                                      | 12/03/2020                             | 07/15/2025     |   |     |
| 04685A-2P-5.   | ATHENE GLOBAL FUNDING   |           |                                      | 1,2               | 1.E FE   | 4,217,427           | 86,0327                                      | 3,535,944          | 4,110,000          | 4,185,801                                    |  | (15,444)   |   | 2.450   | 2.031            | FA                            | 36,642             | 100,695                                      | 12/03/2020                             | 08/20/2027     |   |     |
| 05369A-AL-5.   | AVIATION CAPITAL GROUP LLC  |           |                                      | 1,2               | 2.C FE   | 1,062,327           | 84,6659                                      | 901,692            | 1,065,000          | 1,062,989                                    |  | 516  |   | 1.950   | 2.003            | MS                            | 5,826              | 20,768                                       | 09/15/2021                             | 09/20/2026     |   |     |
| 06051G-JK-6.   | BANK OF AMERICA CORP.   |           |                                      | 1,2,5             | 1.F FE   | 3,331,316           | 89,2225                                      | 2,980,032          | 3,340,000          | 3,332,357                                    |  | 792  |   | 1.197   | 1.200            | A0                            | 7,441              | 39,980                                       | 09/09/2021                             | 10/24/2026     |   |     |
| 06051G-KM-0.   | BANK OF AMERICA CORP.   |           |                                      | 1,2,5             | 1.F FE   | 730,000             | 95,4716                                      | 696,943            | 730,000            | 730,000                                      |  |  |   | 3.384   | 3.385            | A0                            | 6,107              | 13,038                                       | 03/17/2022                             | 04/02/2026     |   |     |
| 06654D-AD-9.   | BANNER HEALTH   |           |                                      | 1,2               | 1.D FE   | 4,071,160           | 79,5242                                      | 3,188,920          | 4,070,000          | 4,058,874                                    |  | (6,056)  |   | 1.897   | 1.723            | JJ                            | 38,035             | 76,070                                       | 12/16/2020                             | 01/01/2031     |   |     |
| 09259E-AB-4.   | BLACKROCK TCP CAPITAL CORP.   |           |                                      | 1                 | 2.C FE   | 3,909,774           | 89,1653                                      | 3,499,738          | 3,925,000          | 3,915,250                                    |  | 2,956  |   | 2.850   | 2.934            | FA                            | 44,124             | 111,863                                      | 02/22/2021                             | 02/09/2026     |   |     |

E10.1

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2  | Codes |               |           | 6   | 7           | Fair Value                     |            | 10        | 11                            | Change in Book / Adjusted Carrying Value  |  |   |  | Interest |                   |           |                               |                         | Dates      |                                  |
|----------------------|--|-------|---------------|-----------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|--|---|--|----------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
|                      |  | 3     | 4             | 5         |   |             | 8                              | 9          |           |                               | 12  | 13                                       | 14  | 15   | 16       | 17                | 18        | 19                            | 20                      | 21         | 22                               |
| CUSIP Identification | Description                              | Code  | F o r e i g n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired   | Stated Contractual Maturity Date |
| 09261L-AD-0.         | BLACKSTONE SECURED LENDING FUND          |       |               | 1         | 2 C FE  | 4,306,794   |                                | 98.5393    | 4,117,000 | 4,160,193                     |   | (79,680)                                 |   |  | 3.650    | 1.673             | JJ        | 69,709                        | 150,271                 | 02/22/2021 | 07/14/2023                       |
| 097023-DB-8.         | BOEING CO                                |       |               | 1,2       | 2 C FE  | 3,327,670   |                                | 91.5109    | 3,160,000 | 3,280,825                     |   | (22,858)                                 |   |  | 3.250    | 2.421             | FA        | 42,792                        | 102,700                 | 12/02/2020 | 02/01/2028                       |
| 10948W-AA-1.         | BRIGHTSPHERE INVESTMENT GROUP INC        |       |               | 1         | 3 A FE  | 3,890,052   |                                | 90.8893    | 3,620,000 | 3,290,193                     | (444,406)                                 | (46,075)                                 |   | 4.800                                      | 3.332    | JJ                | 74,331    | 173,760                       | 12/11/2020              | 07/27/2026 |                                  |
| 12325J-AJ-0.         | FRANKLIN BSP LENDING CORP                |       |               | 1,2       | 2 C FE  | 1,824,473   |                                | 87.6269    | 1,830,000 | 1,826,580                     |   | 1,216                                    |   | 3.250                                      | 3.318    | MS                | 15,034    | 59,475                        | 03/24/2021              | 03/30/2026 |                                  |
| 14040H-CU-7.         | CAPITAL ONE FINANCIAL CORP               |       |               | 2,5       | 2 A FE  | 3,725,000   |                                | 98.0359    | 3,725,000 | 3,725,000                     |   |  |   | 4.985                                      | 4.989    | JJ                | 79,435    |                               | 07/25/2022              | 07/24/2026 |                                  |
| 140501-AC-1.         | CAPITAL SOUTHWEST CORP                   |       |               | 1,2       | 1 D FE  | 1,973,447   |                                | 86.4082    | 1,985,000 | 1,976,357                     |   | 2,148                                    |   | 3.375                                      | 3.500    | AO                | 16,748    | 73,321                        | 08/24/2021              | 10/01/2026 |                                  |
| 14913R-2H-9.         | CATERPILLAR FINANCIAL SERVICES CORP      |       |               | 1         | 1 F FE  | 4,502,677   |                                | 89.7234    | 4,491,000 | 4,497,861                     |   | (2,361)                                  |   | 0.800                                      | 0.746    | MN                | 4,790     | 35,928                        | 12/10/2020              | 11/13/2025 |                                  |
| 166756-AP-1.         | CHEVRON USA INC                          |       |               | 1,2       | 1 D FE  | 1,582,618   |                                | 98.3017    | 1,435,000 | 1,508,043                     |   | (44,650)                                 |   | 3.900                                      | 0.734    | MN                | 7,151     | 55,965                        | 04/27/2021              | 11/15/2024 |                                  |
| 166756-AR-7.         | CHEVRON USA INC                          |       |               | 1,2       | 1 D FE  | 1,680,664   |                                | 96.6930    | 1,495,000 | 1,633,723                     |   | (27,481)                                 |   | 3.850                                      | 1.818    | JJ                | 26,540    | 57,558                        | 04/08/2021              | 01/15/2028 |                                  |
| 20030N-CS-8.         | COMCAST CORP                             |       |               | 1,2       | 1 G FE  | 2,820,592   |                                | 97.9835    | 2,515,000 | 2,705,959                     |   | (71,597)                                 |   | 3.950                                      | 1.005    | AO                | 20,972    | 99,343                        | 05/20/2021              | 10/15/2025 |                                  |
| 244199-BH-7.         | DEERE & CO                               |       |               | 1,2       | 1 F FE  | 3,002,333   |                                | 95.8620    | 2,767,000 | 2,889,765                     |   | (55,108)                                 |   | 2.750                                      | 0.716    | AO                | 16,064    | 76,093                        | 12/10/2020              | 04/15/2025 |                                  |
| 24703T-AA-4.         | DELL INTERNATIONAL LLC                   |       |               | 1,2       | 2 B FE  | 989,114     |                                | 100.0149   | 893,133   | 904,823                       |   | (41,039)                                 |   | 5.450                                      | 0.816    | JD                | 2,163     | 48,669                        | 12/07/2020              | 06/15/2023 |                                  |
| 26150T-AE-9.         | DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP |       |               | 1,2       | 2 B FE  | 2,480,000   |                                | 90.9588    | 2,480,000 | 2,480,000                     |   |  |   | 3.875                                      | 3.875    | FA                | 36,304    | 96,100                        | 01/20/2021              | 02/15/2026 |                                  |
| 292480-AM-2.         | ENERGY TRANSFER LP                       |       |               | 1,2       | 2 C FE  | 1,922,300   |                                | 90.6170    | 2,045,000 | 1,946,884                     |   | 12,054                                   |   | 4.150                                      | 5.002    | MS                | 24,989    | 84,868                        | 12/01/2020              | 09/15/2029 |                                  |
| 29278N-AQ-6.         | ENERGY TRANSFER LP                       |       |               | 1,2       | 2 C FE  | 2,697,438   |                                | 88.3622    | 2,580,000 | 2,673,846                     |   | (11,565)                                 |   | 3.750                                      | 3.176    | MN                | 12,363    | 96,750                        | 12/02/2020              | 05/15/2030 |                                  |
| 29449W-AK-3.         | EQUITABLE FINANCIAL LIFE GLOBAL FUNDING  |       |               |           | 1 E FE  | 1,674,749   |                                | 92.5666    | 1,675,000 | 1,674,843                     |   | .83                                      |   | 1.100                                      | 1.105    | MN                | 2,508     | 18,425                        | 11/08/2021              | 11/12/2024 |                                  |
| 30161M-AS-2.         | CONSTELLATION ENERGY GENERATION LLC      |       |               | 1,2       | 2 B FE  | 2,639,312   |                                | 95.7823    | 2,450,000 | 2,551,548                     |   | (42,524)                                 |   | 3.250                                      | 1.436    | JD                | 6,635     | 79,625                        | 12/01/2020              | 06/01/2025 |                                  |
| 30212P-AS-4.         | EXPEDIA GROUP INC                        |       |               | 1,2       | 2 C FE  | 2,798,136   |                                | 100.9655   | 2,400,000 | 2,629,980                     |   | (107,869)                                |   | 6.250                                      | 1.554    | MN                | 25,000    | 150,000                       | 06/04/2021              | 05/01/2025 |                                  |
| 30231G-BH-4.         | EXXON MOBIL CORP                         |       |               | 1,2       | 1 D FE  | 4,983,176   |                                | 96.2729    | 4,560,000 | 4,776,668                     |   | (100,586)                                |   | 2.992                                      | 0.739    | MS                | 38,657    | 136,435                       | 12/10/2020              | 03/19/2025 |                                  |
| 302635-AG-2.         | FS KKR CAPITAL CORP                      |       |               | 1,2       | 2 C FE  | 3,221,858   |                                | 88.9223    | 3,260,000 | 3,236,498                     |   | 7,188                                    |   | 3.400                                      | 3.653    | JJ                | 51,110    | 110,840                       | 12/03/2020              | 01/15/2026 |                                  |
| 30321L-2B-7.         | F&G GLOBAL FUNDING                       |       |               |           | 1 G FE  | 2,599,454   |                                | 91.4835    | 2,600,000 | 2,599,685                     |   | 181                                      |   | 0.900                                      | 0.907    | MS                | 6,565     | 23,270                        | 09/15/2021              | 09/20/2024 |                                  |
| 316773-DJ-6.         | FIFTH THIRD BANCORP                      |       |               | 1,2,5     | 2 A FE  | 1,000,000   |                                | 103.1564   | 1,000,000 | 1,000,000                     |   |  |   | 6.361                                      | 6.365    | AO                | 11,308    |                               | 10/24/2022              | 10/27/2028 |                                  |
| 345397-B2-8.         | FORD MOTOR CREDIT COMPANY LLC            |       |               | 1,2       | 3 A FE  | 2,606,100   |                                | 90.0453    | 2,555,000 | 2,300,657                     | (284,490)                                 | (10,244)                                 |   | 3.375                                      | 2.931    | MN                | 11,498    | 86,231                        | 12/01/2020              | 11/13/2025 |                                  |
| 36143L-2C-8.         | GA GLOBAL FUNDING TRUST                  |       |               |           | 1 F FE  | 4,031,072   |                                | 91.4153    | 4,040,000 | 4,034,919                     |   | 2,961                                    |   | 0.800                                      | 0.875    | MS                | 9,696     | 32,230                        | 09/07/2021              | 09/13/2024 |                                  |
| 38148L-AE-6.         | GOLDMAN SACHS GROUP INC                  |       |               | 2         | 1 F FE  | 4,506,346   |                                | 96.6125    | 4,105,000 | 4,348,690                     |   | (112,223)                                |   | 3.750                                      | 0.941    | MN                | 16,677    | 153,938                       | 08/03/2021              | 05/22/2025 |                                  |
| 40139L-BC-6.         | GUARDIAN LIFE GLOBAL FUNDING             |       |               |           | 1 B FE  | 3,737,457   |                                | 88.5072    | 3,740,000 | 3,738,491                     |   | 504                                      |   | 0.875                                      | 0.889    | JD                | 1,909     | 32,725                        | 12/07/2020              | 12/10/2025 |                                  |
| 404119-BN-8.         | HCA INC                                  |       |               | 1         | 2 C FE  | 1,686,116   |                                | 99.0000    | 1,509,750 | 1,599,075                     |   | (61,035)                                 |   | 5.000                                      | 0.925    | MS                | 22,451    | 76,250                        | 07/26/2021              | 03/15/2024 |                                  |
| 42824C-BG-3.         | HEWLETT PACKARD ENTERPRISE CO            |       |               | 1,2       | 2 B FE  | 1,885,155   |                                | 99.4556    | 1,710,000 | 1,753,093                     |   | (64,297)                                 |   | 4.450                                      | 0.655    | AO                | 18,812    | 76,095                        | 12/08/2020              | 10/02/2023 |                                  |
| 437076-CS-9.         | HOME DEPOT INC                           |       |               | 1,2       | 1 F FE  | 2,491,776   |                                | 98.2124    | 2,510,000 | 2,492,187                     |   | 411                                      |   | 4.500                                      | 4.592    | MS                | 32,003    |                               | 09/14/2022              | 09/15/2032 |                                  |
| 46647P-BZ-8.         | JPMORGAN CHASE & CO                      |       |               | 2,5       | 1 E FE  | 3,250,000   |                                | 98.9158    | 3,214,764 | 3,250,000                     |   |  |   | 0.697                                      | 0.697    | MS                | 6,607     | 22,653                        | 03/09/2021              | 03/16/2024 |                                  |
| 49327W-3A-0.         | KEYBANK NA                               |       |               | 1,2,5     | 1 G FE  | 2,465,000   |                                | 97.3608    | 2,465,000 | 2,465,000                     |   |  |   | 0.423                                      | 0.423    | JJ                | 5,156     | 10,427                        | 12/07/2020              | 01/03/2024 |                                  |
| 56035L-AE-4.         | MAIN STREET CAPITAL CORP                 |       |               | 1,2       | 2 C FE  | 2,262,241   |                                | 86.6229    | 2,285,000 | 2,269,920                     |   | 3,968                                    |   | 3.000                                      | 3.199    | JJ                | 31,800    | 68,550                        | 01/12/2021              | 07/14/2026 |                                  |
| 58989V-2D-5.         | MET TOWER GLOBAL FUNDING                 |       |               |           | 1 D FE  | 1,858,289   |                                | 87.4385    | 1,860,000 | 1,858,724                     |   | 335                                      |   | 1.250                                      | 1.269    | MS                | 6,910     | 23,250                        | 09/07/2021              | 09/14/2026 |                                  |
| 61747Y-EV-3.         | MORGAN STANLEY                           |       |               | 1,2,5     | 1 E FE  | 2,000,000   |                                | 103.3465   | 2,000,000 | 2,000,000                     |   |  |   | 6.296                                      | 6.299    | AO                | 25,534    |                               | 10/14/2022              | 10/18/2028 |                                  |
| 66815L-2B-4.         | NORTHWESTERN MUTUAL GLOBAL FUNDING       |       |               |           | 1 A FE  | 2,527,399   |                                | 94.8503    | 2,525,000 | 2,526,086                     |   | (878)                                    |   | 0.600                                      | 0.565    | MS                | 4,040     | 15,150                        | 06/25/2021              | 03/25/2024 |                                  |
| 674599-CW-3.         | OCCIDENTAL PETROLEUM CORP                |       |               | 1,2       | 3 A FE  | 2,320,794   |                                | 95.5000    | 2,368,400 | 2,368,400                     | (38,430)                                  | 42,399                                   |   | 2.900                                      | 4.814    | FA                | 27,170    | 71,920                        | 12/01/2020              | 08/15/2024 |                                  |
| 68389X-CC-7.         | ORACLE CORP                              |       |               | 1,2       | 2 B FE  | 2,569,326   |                                | 89.8015    | 2,530,000 | 2,556,524                     |   | (8,204)                                  |   | 1.650                                      | 1.309    | MS                | 11,132    | 41,745                        | 06/04/2021              | 03/25/2026 |                                  |
| 691205-AE-8.         | OWL ROCK TECHNOLOGY FINANCE CORP         |       |               | 1,2       | 2 C FE  | 4,320,942   |                                | 88.1441    | 4,350,000 | 4,331,017                     |   | 5,034                                    |   | 3.750                                      | 3.886    | JD                | 6,344     | 163,125                       | 12/10/2020              | 06/17/2026 |                                  |
| 70806A-AA-4.         | PENNANTPARK FLOATING RATE CAPITAL LTD    |       |               | 1,2       | 2 B FE  | 1,359,430   |                                | 87.0000    | 1,340,000 | 1,354,147                     |   | (4,342)                                  |   | 4.250                                      | 3.875    | AO                | 14,238    | 56,950                        | 10/06/2021              | 04/01/2026 |                                  |
| 74256L-ET-2.         | PRINCIPAL LIFE GLOBAL FUNDING            |       |               |           | 1 E FE  | 3,224,519   |                                | 92.6185    | 3,235,000 | 3,227,870                     |   | 3,351                                    |   | 1.375                                      | 1.486    | JJ                | 21,129    | 22,117                        | 01/04/2022              | 01/10/2025 |                                  |
| 74368C-BL-7.         | PROTECTIVE LIFE GLOBAL FUNDING           |       |               |           | 1 D FE  | 1,195,000   |                                | 95.1530    | 1,195,000 | 1,195,000                     |   |  |   | 3.218                                      | 3.221    | MS                | 9,934     | 19,014                        | 03/24/2022              | 03/28/2025 |                                  |
| 743756-AB-4.         | PROVIDENCE HEALTH AND SERVICES           |       |               | 1,2       | 1 E FE  | 774,245     |                                | 93.0551    | 705,000   | 748,713                       |   | (12,238)                                 |   | 2.746                                      | 0.940    | AO                | 4,840     | 19,359                        | 11/24/2020              | 10/01/2026 |                                  |
| 743820-AA-0.         | PROVIDENCE ST JOSEPH HEALTH              |       |               | 1,2       | 1 E FE  | 1,629,732   |                                | 84.0736    | 1,780,000 | 1,641,578                     |   | 11,846                                   |   | 2.532                                      | 3.852    | AO                | 11,267    | 22,535                        | 04/29/2022              | 10/01/2029 |                                  |
| 756109-BP-8.         | REALTY INCOME CORP                       |       |               | 1,2       | 1 G FE  | 1,138,621   |                                | 102.1538   | 1,140,000 | 1,138,621                     |   | 23                                       |   | 5.625                                      | 5.641    | AO                | 13,894    |                               | 10/03/2022              | 10/13/2032 |                                  |
| 76209P-AA-1.         | REGAL GLOBAL FUNDING                     |       |               |           | 1 E FE  | 2,498,825   |                                | 88.4076    | 2,500,000 | 2,499,071                     |   | 226                                      |   | 2.000                                      | 2.010    | MN                | 4,306     | 50,000                        | 11/22/2021              | 11/30/2026 |                                  |
| 816851-BN-8.         | SEMPRA ENERGY                            |       |               | 1,2       | 2 B FE  | 1,457,416   |                                | 96.0676    | 1,460,000 | 1,458,059                     |   | 643                                      |   | 3.300                                      | 3.362    | AO                | 12,045    | 25,027                        | 03/21/2022              | 04/01/2025 |                                  |

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1   | 2   | Codes     |                                      |                   | 6<br>NAIC<br>Designation<br>NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrative<br>Symbol | 7<br>Actual<br>Cost | Fair Value                                   |                    | 10<br>Par<br>Value | 11<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                 |  |   |   | Interest         |                               |                    |  |  | Dates          |   |           |           |     |     |
|---|---|-----------|--------------------------------------|-------------------|--|---------------------|--|--------------------|--------------------|--|--|--|---|---|------------------|-------------------------------|--------------------|--|--|----------------|---|-----------|-----------|-----|-----|
|   |   | 3<br>Code | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 5<br>Bond<br>CHAR |  |                     | 8<br>Rate Used<br>to Obtain<br>Fair<br>Value | 9<br>Fair<br>Value |                    |  | 12<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br>Current Year's<br>(Amortization)/<br>Accretion | 14<br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br>Rate<br>of | 17<br>Effective<br>Rate<br>of | 18<br>When<br>Paid | 19<br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br>Amount<br>Rec.<br>During<br>Year | 21<br>Acquired | 22<br>Stated<br>Contractual<br>Maturity<br>Date |           |           |     |     |
| 826418-BM-6   | SIERRA PACIFIC POWER CO.  |           |                                      | 1,2               | 1.F FE   | 1,694,231           | 92,9729                                      | 1,481,988          | 1,594,000          | 1,659,249                                    |  |  | (20,642)  |   | 2.600            | 1.242                         | MN                 | 6,907  | 41,444                                 | 04/15/2021     | 05/01/2026                                      |           |           |     |     |
| 828807-DR-5   | SIMON PROPERTY GROUP LP   |           |                                      | 2                 | 1.G FE   | 2,770,000           | 99,1696                                      | 2,746,998          | 2,770,000          | 2,770,000                                    |  |  |   |   | 4.075            | 4.132                         | JAJO               | 25,703                                       | 30,816                                 | 01/04/2022     | 01/11/2024                                      |           |           |     |     |
| 842400-HB-2   | SOUTHERN CALIFORNIA EDISON CO.  |           |                                      | 2                 | 1.G FE   | 1,690,000           | 94,8438                                      | 1,602,860          | 1,690,000          | 1,690,000                                    |  |  |   |   | 1.100            | 1.100                         | AO                 | 4,648  | 18,590                                 | 03/24/2021     | 04/01/2024                                      |           |           |     |     |
| 842434-CW-0   | SOUTHERN CALIFORNIA GAS CO.   |           |                                      | 1,2               | 1.F FE   | 1,547,614           | 92,4546                                      | 1,437,669          | 1,555,000          | 1,548,733                                    |  |  | 1,119   |   | 2.950            | 3.051                         | AO                 | 9,684  | 26,886                                 | 03/08/2022     | 04/15/2027                                      |           |           |     |     |
| 855244-AN-9   | STARBUCKS CORP.   |           |                                      | 1,2               | 2.A FE   | 2,072,092           | 99,6561                                      | 1,953,260          | 1,960,000          | 1,964,435                                    |  |  | (52,197)  |   | 3.100            | 0.415                         | MS                 | 20,253                                       | 60,760                                 | 12/08/2020     | 03/01/2023                                      |           |           |     |     |
| 858568-AB-4   | STELLUS CAPITAL INVESTMENT CORP.  |           |                                      | 1,2               | 2.B FE   | 1,200,000           | 88,6161                                      | 1,063,393          | 1,200,000          | 1,200,000                                    |  |  |   |   | 4.875            | 4.874                         | MS                 | 14,788                                       | 58,500                                 | 01/11/2021     | 03/30/2026                                      |           |           |     |     |
| 86038A-AA-0   | STEWART INFORMATION SERVICES CORP.  |           |                                      | 1,2               | 2.C FE   | 2,883,096           | 76,6854                                      | 2,212,374          | 2,885,000          | 2,883,255                                    |  |  | 147   |   | 3.600            | 3.608                         | MN                 | 13,271                                       | 101,264                                | 11/17/2021     | 11/15/2031                                      |           |           |     |     |
| 86944B-AG-8   | SUTTER HEALTH   |           |                                      | 1,2               | 1.F FE   | 3,861,219           | 81,3982                                      | 3,117,551          | 3,830,000          | 3,854,462                                    |  |  | (3,193)   |   | 2.294            | 2.195                         | FA                 | 33,192                                       | 87,860                                 | 04/22/2021     | 08/15/2030                                      |           |           |     |     |
| 883556-CP-5   | THERMO FISHER SCIENTIFIC INC.   |           |                                      | 1,2               | 1.G FE   | 2,675,000           | 96,7080                                      | 2,586,939          | 2,675,000          | 2,675,000                                    |  |  |   |   | 0.797            | 0.797                         | AO                 | 4,323  | 21,083                                 | 10/19/2021     | 10/18/2023                                      |           |           |     |     |
| 89788K-AA-4   | TRUIST BANK   |           |                                      | 2                 | 1.F FE   | 2,815,254           | 80,9870                                      | 2,287,883          | 2,825,000          | 2,816,997                                    |  |  | 1,013   |   | 2.250            | 2.293                         | MS                 | 19,422                                       | 63,563                                 | 04/15/2021     | 03/11/2030                                      |           |           |     |     |
| 93343E-AL-6   | VERISIGN INC.   |           |                                      | 1,2               | 2.C FE   | 776,538             | 96,8750                                      | 707,188            | 730,000            | 744,692                                      |  |  | (15,394)  |   | 4.750            | 3.874                         | JJ                 | 15,989                                       | 34,675                                 | 04/15/2021     | 07/15/2027                                      |           |           |     |     |
| 927804-GH-1   | VIRGINIA ELECTRIC AND POWER CO.   |           |                                      | 1,2               | 1.F FE   | 2,063,542           | 95,5843                                      | 1,978,595          | 2,070,000          | 2,064,029                                    |  |  | 487   |   | 3.750            | 3.822                         | MN                 | 9,919  | 35,578                                 | 05/16/2022     | 05/15/2027                                      |           |           |     |     |
| 92840V-AL-6   | VISTRA OPERATIONS COMPANY LLC   |           |                                      | 1                 | 2.C FE   | 2,099,789           | 97,9600                                      | 2,096,344          | 2,140,000          | 2,103,999                                    |  |  | 4,210   |   | 5.125            | 5.898                         | MN                 | 14,623                                       | 54,838                                 | 09/15/2022     | 05/13/2025                                      |           |           |     |     |
| 931427-AU-2   | WALGREENS BOOTS ALLIANCE INC.   |           |                                      | 1,2               | 2.B FE   | 2,649,576           | 96,5082                                      | 2,557,467          | 2,650,000          | 2,649,813                                    |  |  | 211   |   | 0.950            | 0.958                         | MN                 | 3,077  | 25,175                                 | 11/02/2021     | 11/17/2023                                      |           |           |     |     |
| 1019999999  | - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                                      |           |                                      |                   |  | 187,295,351         | XXX  | 168,858,313        | 183,112,000        | 184,544,776                                  |  |  | (767,326)   |   | (1,058,404)      |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 1,447,240 | 4,267,472 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities      |   |           |                                      |                   |  |                     |  |                    |                    |  |  |  |   |   |                  |                               |                    |  |  |                |   |           |           |     |     |
| 12527L-AA-0   | CFMT 2021-HB6 A - RMBS  |           |                                      | 4                 | 1.A FE   | 865,917             | 94,6050                                      | 819,201            | 865,917            | 864,949                                      |  |  | (968)   |   | 0.898            | 0.383                         | MON                | 130  | 7,779                                  | 06/22/2021     | 06/25/2036                                      |           |           |     |     |
| 59980C-AA-1   | MCMLT 2017-3 A1 - CMO/RMBS  |           |                                      | 4                 | 1.A  | 57,961              | 92,5065                                      | 53,326             | 57,646             | 57,703                                       |  |  | (416)   |   | 2.750            | 2.471                         | MON                | 132  | 2,551                                  | 10/16/2019     | 01/25/2061                                      |           |           |     |     |
| 89169D-AA-9   | TPMT 173 A1 - RMBS  |           |                                      | 4                 | 1.A  | 62,241              | 97,1865                                      | 60,072             | 61,811             | 61,909                                       |  |  | (670)   |   | 2.750            | 2.348                         | MON                | 142  | 3,010                                  | 09/27/2019     | 07/25/2057                                      |           |           |     |     |
| 89173H-AB-2   | TPMT 2017-2 A2 - RMBS   |           |                                      | 4                 | 1.A  | 1,532,319           | 96,2701                                      | 1,436,831          | 1,492,500          | 1,505,259                                    |  |  | (10,733)  |   | 3.250            | 2.492                         | MON                | 4,042  | 48,506                                 | 10/25/2019     | 04/25/2057                                      |           |           |     |     |
| 89173U-AA-5   | TPMT 2017-4 A1 - RMBS   |           |                                      | 4                 | 1.A  | 792,767             | 94,4827                                      | 741,755            | 785,070            | 788,660                                      |  |  | (6,469)   |   | 2.750            | 2.355                         | MON                | 1,799  | 28,867                                 | 01/07/2020     | 06/25/2057                                      |           |           |     |     |
| 89175J-AA-8   | TPMT 176 A1 - CMO/RMBS  |           |                                      | 4                 | 1.A  | 141,244             | 95,2012                                      | 133,305            | 140,024            | 140,444                                      |  |  | (1,105)   |   | 2.750            | 2.382                         | MON                | 3,251  | 5,505                                  | 10/16/2019     | 10/25/2057                                      |           |           |     |     |
| 89175T-AA-6   | TPMT 2018-4 A1 - RMBS   |           |                                      | 4                 | 1.A  | 624,481             | 89,6461                                      | 548,615            | 611,979            | 619,730                                      |  |  | (5,643)   |   | 3.000            | 2.283                         | MON                | 1,530  | 21,775                                 | 10/23/2019     | 06/25/2058                                      |           |           |     |     |
| 1029999999  | - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities                  |           |                                      |                   |  | 4,076,931           | XXX  | 3,793,105          | 4,014,947          | 4,038,653                                    |  |  | 0   |   | (26,005)         |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 8,096     | 117,993   | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |   |           |                                      |                   |  |                     |  |                    |                    |  |  |  |   |   |                  |                               |                    |  |  |                |   |           |           |     |     |
| 054977-AA-1   | BHG SECURITIZATION TRUST 2022-A - ABS   |           |                                      | 4                 | 1.D FE   | 1,245,103           | 94,0537                                      | 1,171,158          | 1,245,201          | 1,245,151                                    |  |  | 48  |   | 1.710            | 1.711                         | MON                | 828  | 18,265                                 | 01/25/2022     | 02/20/2035                                      |           |           |     |     |
| 22535B-AA-1   | CAALT 214 A - ABS   |           |                                      | 4                 | 1.A FE   | 4,224,405           | 93,9349                                      | 3,968,749          | 4,225,000          | 4,224,526                                    |  |  | 110   |   | 1.260            | 1.265                         | MON                | 2,366  | 53,235                                 | 10/19/2021     | 10/15/2030                                      |           |           |     |     |
| 301660-AB-5   | EART 2022-2 A2 - ABS  |           |                                      | 4                 | 1.A FE   | 787,382             | 99,8139                                      | 785,920            | 787,386            | 787,385                                      |  |  | 3   |   | 2.190            | 2.201                         | MON                | 766  | 11,304                                 | 04/12/2022     | 11/17/2025                                      |           |           |     |     |
| 62960N-AA-5   | NXTC 201 A - CDO  |           |                                      | 4                 | 1.A FE   | 3,850,000           | 98,2121                                      | 3,781,166          | 3,850,000          | 3,850,000                                    |  |  |   |   | 6.093            | 6.229                         | JAJO               | 47,564                                       | 112,957                                | 12/04/2020     | 01/20/2031                                      |           |           |     |     |
| 68267H-AA-5   | OMFIT 22S1 A - ABS  |           |                                      | 4                 | 1.A FE   | 1,819,689           | 94,5790                                      | 1,721,338          | 1,820,000          | 1,819,738                                    |  |  | 48  |   | 4.130            | 4.171                         | MON                | 3,550  | 47,396                                 | 04/21/2022     | 05/14/2035                                      |           |           |     |     |
| 1049999999  | - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities             |           |                                      |                   |  | 11,926,579          | XXX  | 11,428,331         | 11,927,586         | 11,926,799                                   |  |  | 0   |   | 209              |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 55,074    | 243,158   | XXX | XXX |
| 1109999999  | - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) |           |                                      |                   |  | 203,298,861         | XXX  | 184,079,749        | 199,054,533        | 200,510,228                                  |  |  | (767,326)   |   | (1,084,199)      |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 1,510,410 | 4,628,622 | XXX | XXX |
| 2419999999  | - Bonds - Total Bonds - Subtotals - Issuer Obligations  |           |                                      |                   |  | 203,962,276         | XXX  | 183,596,316        | 198,833,000        | 200,940,215                                  |  |  | (767,326)   |   | (1,191,014)      |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 1,583,637 | 4,611,634 | XXX | XXX |
| 2429999999  | - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities                                      |           |                                      |                   |  | 49,089,296          | XXX  | 44,254,932         | 47,347,971         | 48,902,105                                   |  |  | 0   |   | (2,933,025)      |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 137,595   | 3,118,712 | XXX | XXX |
| 2449999999  | - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities                                 |           |                                      |                   |  | 11,926,579          | XXX  | 11,428,331         | 11,927,586         | 11,926,799                                   |  |  | 0   |   | 209              |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 55,074    | 243,158   | XXX | XXX |
| 2509999999 Total Bonds  |   |           |                                      |                   |  |                     |  |                    |                    |  |  |  |   |   |                  |                               |                    |  |  |                |   |           |           |     |     |
|   |   |           |                                      |                   |  | 264,978,150         | XXX  | 239,279,579        | 258,108,557        | 261,769,118                                  |  |  | (767,326)   |   | (4,123,830)      |                               | 0                  | 0  | XXX                                    | XXX            | XXX   | 1,776,306 | 7,973,504 | XXX | XXX |

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**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

1.

| Line |    | Number/Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |    |               |    |               |    |               |    |               |    |               |    |               |
|------|----|--|----|---------------|----|---------------|----|---------------|----|---------------|----|---------------|----|---------------|
| 1A   | 1A | \$ 66,728,168  | 1B | \$ 14,055,566 | 1C | \$ 1,228,996  | 1D | \$ 21,986,317 | 1E | \$ 24,280,589 | 1F | \$ 36,797,047 | 1G | \$ 19,889,380 |
| 1B   | 2A | \$ 6,689,435   | 2B | \$ 16,908,007 | 2C | \$ 45,246,364 |    |               |    |               |    |               |    |               |
| 1C   | 3A | \$ 7,959,250   | 3B | \$ 0          | 3C | \$ 0          |    |               |    |               |    |               |    |               |
| 1D   | 4A | \$ 0   | 4B | \$ 0          | 4C | \$ 0          |    |               |    |               |    |               |    |               |
| 1E   | 5A | \$ 0   | 5B | \$ 0          | 5C | \$ 0          |    |               |    |               |    |               |    |               |
| 1F   | 6  | \$ 0   |    |               |    |               |    |               |    |               |    |               |    |               |

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1  | 2  | 3       | 4             | 5                                     | 6                         | 7           | 8          | 9                                       |        |
|--|--|---------|---------------|---------------------------------------|---------------------------|-------------|------------|---|--------|
| CUSIP Identification   | Description  | Foreign | Date Acquired | Name of Vendor                        | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |        |
| Bonds - U.S. Governments   |  |         |               |                                       |                           |             |            |   |        |
| 912828-6Z-8  | UNITED STATES TREASURY   |         | 06/23/2022    | OPPENHEIMER & CO. INC.                | XXX                       | 317,563     | 325,000    | 2,734                                   |        |
| 912828-WE-6  | UNITED STATES TREASURY   |         | 07/28/2022    | Unknown                               | XXX                       | 1,006,765   | 1,010,000  | 5,585                                   |        |
| 912828-Y6-1  | UNITED STATES TREASURY   |         | 06/15/2022    | Unknown                               | XXX                       | 1,209,338   | 1,210,000  | 12,409                                  |        |
| 0109999999   | Bonds - U.S. Governments   |         |               |                                       |                           |             | 2,533,667  | 2,545,000                               | 20,728 |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |  |         |               |                                       |                           |             |            |   |        |
| 414009-RU-6  | HARRIS CNTY TEX CULTURAL ED FACS FIN COR   |         | 05/13/2022    | J.P. MORGAN SECURITIES LLC            | XXX                       | 1,800,000   | 1,800,000  |   |        |
| 0909999999   | Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |         |               |                                       |                           |             | 1,800,000  | 1,800,000                               | 0      |
| Bonds - Industrial and Miscellaneous (Unaffiliated)  |  |         |               |                                       |                           |             |            |   |        |
| 010392-FX-1  | ALABAMA POWER CO   |         | 03/02/2022    | MITSUBISHI UFJ SECURITIES (USA), INC. | XXX                       | 1,603,893   | 1,605,000  |   |        |
| 010392-FY-9  | ALABAMA POWER CO   |         | 08/09/2022    | WIZUHO SECURITIES USA INC             | XXX                       | 1,648,614   | 1,650,000  |   |        |
| 025816-CY-3  | AMERICAN EXPRESS CO  |         | 07/25/2022    | CREDIT SUISSE SECURITIES (USA)        | XXX                       | 2,527,470   | 2,530,000  |   |        |
| 054977-AA-1  | BHG SECURITIZATION TRUST 2022-A - ABS  |         | 01/25/2022    | CREDIT SUISSE SECURITIES (USA)        | XXX                       | 1,809,859   | 1,810,000  |   |        |
| 060516-KM-0  | BANK OF AMERICA CORP   |         | 03/17/2022    | BOFA SECURITIES, INC.                 | XXX                       | 730,000     | 730,000    |   |        |
| 14040H-CU-7  | CAPITAL ONE FINANCIAL CORP   |         | 07/25/2022    | MORGAN STANLEY & CO. LLC              | XXX                       | 3,725,000   | 3,725,000  |   |        |
| 301660-AB-5  | EART 2022-2 A2 - ABS   |         | 04/12/2022    | DEUTSCHE BANK SECURITIES, INC         | XXX                       | 2,499,988   | 2,500,000  |   |        |
| 316773-DJ-6  | FIFTH THIRD BANCORP  |         | 10/24/2022    | GOLDMAN SACHS & CO.                   | XXX                       | 1,000,000   | 1,000,000  |   |        |
| 437076-CS-9  | HOME DEPOT INC   |         | 09/14/2022    | Various                               | XXX                       | 2,491,776   | 2,510,000  |   |        |
| 61747Y-EV-3  | MORGAN STANLEY   |         | 10/14/2022    | MORGAN STANLEY & CO. LLC              | XXX                       | 2,000,000   | 2,000,000  |   |        |
| 68267H-AA-5  | OMFIT 22S1 A - ABS   |         | 04/21/2022    | CITIGROUP GLOBAL MARKETS INC          | XXX                       | 1,819,689   | 1,820,000  |   |        |
| 74256L-ET-2  | PRINCIPAL LIFE GLOBAL FUNDING II   |         | 01/04/2022    | DEUTSCHE BANK SECURITIES, INC         | XXX                       | 3,224,519   | 3,235,000  |   |        |
| 74368C-BL-7  | PROTECTIVE LIFE GLOBAL FUNDING   |         | 03/24/2022    | MORGAN STANLEY & CO. LLC              | XXX                       | 1,195,000   | 1,195,000  |   |        |
| 743820-AA-0  | PROVIDENCE ST JOSEPH HEALTH  |         | 04/29/2022    | Cantor Fitzgerald & Co.               | XXX                       | 1,629,732   | 1,780,000  | 4,006                                   |        |
| 756109-BP-8  | REALTY INCOME CORP   |         | 10/03/2022    | BARCLAYS CAPITAL INC                  | XXX                       | 1,138,621   | 1,140,000  |   |        |
| 816851-BN-8  | SEMPRA ENERGY  |         | 03/21/2022    | MORGAN STANLEY & CO. LLC              | XXX                       | 1,457,416   | 1,460,000  |   |        |
| 828807-DR-5  | SIMON PROPERTY GROUP LP  |         | 01/04/2022    | J.P. MORGAN SECURITIES LLC            | XXX                       | 2,770,000   | 2,770,000  |   |        |
| 842434-CW-0  | SOUTHERN CALIFORNIA GAS CO   |         | 03/08/2022    | WELLS FARGO SECURITIES, LLC           | XXX                       | 1,547,614   | 1,555,000  |   |        |
| 927804-GH-1  | VIRGINIA ELECTRIC AND POWER CO   |         | 05/16/2022    | CITIGROUP GLOBAL MARKETS INC          | XXX                       | 2,063,542   | 2,070,000  |   |        |
| 92840V-AL-6  | VISTRA OPERATIONS COMPANY LLC  |         | 09/15/2022    | WIZUHO SECURITIES USA INC             | XXX                       | 2,099,789   | 2,140,000  | 38,386                                  |        |
| 1109999999   | Bonds - Industrial and Miscellaneous (Unaffiliated)  |         |               |                                       |                           |             | 38,982,520 | 39,225,000                              | 42,392 |
| 2509999997   | Bonds - Subtotals - Bonds - Part 3   |         |               |                                       |                           |             | 43,316,187 | 43,570,000                              | 63,120 |
| 2509999999   | Bonds - Subtotals - Bonds  |         |               |                                       |                           |             | 43,316,187 | 43,570,000                              | 63,120 |
| 6009999999   | Totals   |         |               |                                       |                           |             | 43,316,187 | XXX                                     | 63,120 |

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1  | 2                      | 3       | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                       | Change in Book/Adjusted Carrying Value    |  |   |                                      |  | 16   | 17                                       | 18                               | 19                            | 20   | 21                               |
|--|------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--------------------------------------|--|--|--|----------------------------------|-------------------------------|--|----------------------------------|
|  |                        |         |               |                   |                           |               |           |             |  | 11  | 12                                     | 13  | 14                                   | 15   |  |  |                                  |                               |  |                                  |
| CUSIP Identification   | Description            | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year (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 |
| Bonds - U.S. Governments   |                        |         |               |                   |                           |               |           |             |  |   |  |   |                                      |  |  |  |                                  |                               |  |                                  |
| 36179M-5M-8  | G2 MA0852 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 1,301         | 1,301     | 1,356       | 1,190                                    |   | 111                                    |   | 111                                  |  | 1,301  |  | 0                                | 0                             | (60)   | 03/20/2043                       |
| 36179M-X4-7  | G2 MA0699 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 10,281        | 10,281    | 10,718      | 9,538                                    |   | 744                                    |   | 744                                  |  | 10,281   |  | 0                                | 0                             | (427)  | 01/20/2043                       |
| 36179N-BB-3  | G2 MA0934 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 4,418         | 4,418     | 4,605       | 4,051                                    |   | 367                                    |   | 367                                  |  | 4,418  |  | 0                                | 0                             | (203)  | 04/20/2043                       |
| 36179Q-WD-9  | G2 MA2444 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 99,241        | 99,241    | 101,939     | 88,087                                   |   | 11,153                                 |   | 11,153                               |  | 99,241   |  | 0                                | 0                             | (7,906)  | 12/20/2044                       |
| 36179Q-WE-7  | G2 MA2445 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 1,074         | 1,074     | 1,120       | 941                                      |   | 133                                    |   | 133                                  |  | 1,074  |  | 0                                | 0                             | (70)   | 12/20/2044                       |
| 36179Q-YR-6  | G2 MA2520 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 42,585        | 42,585    | 43,742      | 38,130                                   |   | 4,455                                  |   | 4,455                                |  | 42,585   |  | 0                                | 0                             | (3,153)  | 01/20/2045                       |
| 36179R-7J-2  | G2 MA3597 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 68,002        | 68,002    | 70,893      | 59,883                                   |   | 8,120                                  |   | 8,120                                |  | 68,002   |  | 0                                | 0                             | (4,175)  | 04/20/2046                       |
| 36179R-D7-1  | G2 MA2826 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 15,472        | 15,472    | 16,130      | 13,425                                   |   | 2,047                                  |   | 2,047                                |  | 15,472   |  | 0                                | 0                             | (1,040)  | 05/20/2045                       |
| 36179S-5M-5  | G2 MA4452 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 311,154       | 311,154   | 326,712     | 254,357                                  |   | 56,797                                 |   | 56,797                               |  | 311,154  |  | 0                                | 0                             | (27,066)   | 05/20/2047                       |
| 36179S-B7-1  | G2 MA3662 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 247,109       | 247,109   | 254,156     | 220,668                                  |   | 26,441                                 |   | 26,441                               |  | 247,109  |  | 0                                | 0                             | (17,962)   | 05/20/2046                       |
| 36179S-LS-4  | G2 MA3937 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 54,582        | 54,582    | 56,901      | 48,493                                   |   | 6,089                                  |   | 6,089                                |  | 54,582   |  | 0                                | 0                             | (3,201)  | 09/20/2046                       |
| 36179S-OW-0  | G2 MA4069 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 184,516       | 184,516   | 192,285     | 164,520                                  |   | 19,996                                 |   | 19,996                               |  | 184,516  |  | 0                                | 0                             | (10,317)   | 11/20/2046                       |
| 36179T-7M-1  | G2 MA5400 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 174,441       | 174,441   | 184,580     | 132,993                                  |   | 41,448                                 |   | 41,448                               |  | 174,441  |  | 0                                | 0                             | (18,059)   | 08/20/2048                       |
| 36179T-AL-9  | G2 MA4511 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 280,996       | 280,996   | 294,387     | 227,534                                  |   | 53,462                                 |   | 53,462                               |  | 280,996  |  | 0                                | 0                             | (26,141)   | 06/20/2047                       |
| 36179T-CX-1  | G2 MA4586 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 412,995       | 412,995   | 429,386     | 345,756                                  |   | 67,239                                 |   | 67,239                               |  | 412,995  |  | 0                                | 0                             | (35,896)   | 07/20/2047                       |
| 36179T-EY-7  | G2 MA4651 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 338,989       | 338,989   | 349,530     | 292,529                                  |   | 46,460                                 |   | 46,460                               |  | 338,989  |  | 0                                | 0                             | (28,784)   | 08/20/2047                       |
| 36179T-NQ-4  | G2 MA4899 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 425,285       | 425,285   | 438,176     | 368,336                                  |   | 56,948                                 |   | 56,948                               |  | 425,285  |  | 0                                | 0                             | (36,035)   | 12/20/2047                       |
| 36179T-NR-2  | G2 MA4900 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 280,688       | 280,688   | 291,302     | 237,354                                  |   | 43,334                                 |   | 43,334                               |  | 280,688  |  | 0                                | 0                             | (23,671)   | 12/20/2047                       |
| 36179T-UB-9  | G2 MA5078 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 193,042       | 193,042   | 201,699     | 151,259                                  |   | 41,783                                 |   | 41,783                               |  | 193,042  |  | 0                                | 0                             | (19,745)   | 03/20/2048                       |
| 36179U-CC-4  | G2 MA5467 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 303,944       | 303,944   | 319,070     | 223,724                                  |   | 80,220                                 |   | 80,220                               |  | 303,944  |  | 0                                | 0                             | (36,185)   | 09/20/2048                       |
| 36179U-GE-6  | G2 MA5597 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 279,548       | 279,548   | 296,670     | 186,578                                  |   | 92,970                                 |   | 92,970                               |  | 279,548  |  | 0                                | 0                             | (32,633)   | 11/20/2048                       |
| 36179U-H5-4  | G2 MA5652 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 103,180       | 103,180   | 108,234     | 66,406                                   |   | 36,773                                 |   | 36,773                               |  | 103,180  |  | 0                                | 0                             | (14,400)   | 12/20/2048                       |
| 36179U-KX-9  | G2 MA5710 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 284,621       | 284,621   | 295,650     | 204,101                                  |   | 80,521                                 |   | 80,521                               |  | 284,621  |  | 0                                | 0                             | (35,078)   | 01/20/2049                       |
| 36179U-KY-7  | G2 MA5711 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 160,896       | 160,896   | 168,614     | 99,614                                   |   | 61,282                                 |   | 61,282                               |  | 160,896  |  | 0                                | 0                             | (22,593)   | 01/20/2049                       |
| 36179U-O4-7  | G2 MA5875 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 125,245       | 125,245   | 129,168     | 99,826                                   |   | 25,419                                 |   | 25,419                               |  | 125,245  |  | 0                                | 0                             | (12,499)   | 04/20/2049                       |
| 36179U-O5-4  | G2 MA5876 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 48,714        | 48,714    | 50,575      | 35,033                                   |   | 13,682                                 |   | 13,682                               |  | 48,714   |  | 0                                | 0                             | (5,816)  | 04/20/2049                       |
| 36179U-ZT-2  | G2 MA6154 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 309,763       | 309,763   | 320,750     | 246,327                                  |   | 63,436                                 |   | 63,436                               |  | 309,763  |  | 0                                | 0                             | (43,332)   | 09/20/2049                       |
| 912828-6U-9  | UNITED STATES TREASURY |         | 05/15/2022    | Maturity @ 100.00 | XXX                       | 1,820,000     | 1,820,000 | 1,890,880   | 1,832,944                                |   | (12,944)                               |   | (12,944)                             |  | 1,820,000                                      |  | 0                                | 0                             | 19,338   | 05/15/2022                       |
| 912828-6Y-1  | UNITED STATES TREASURY |         | 06/15/2022    | Maturity @ 100.00 | XXX                       | 1,210,000     | 1,210,000 | 1,248,002   | 1,218,802                                |   | (8,802)                                |   | (8,802)                              |  | 1,210,000                                      |  | 0                                | 0                             | 10,588   | 06/15/2022                       |
| 912828-7C-8  | UNITED STATES TREASURY |         | 07/15/2022    | Maturity @ 100.00 | XXX                       | 1,010,000     | 1,010,000 | 1,028,582   | 1,019,234                                |   | (9,234)                                |   | (9,234)                              |  | 1,010,000                                      |  | 0                                | 0                             | 17,675   | 07/15/2022                       |
| 912828-XW-5  | UNITED STATES TREASURY |         | 06/30/2022    | Maturity @ 100.00 | XXX                       | 325,000       | 325,000   | 333,366     | 327,696                                  |   | (2,696)                                |   | (2,696)                              |  | 325,000  |  | 0                                | 0                             | 2,844  | 06/30/2022                       |
| 0109999999 - Bonds - U.S. Governments  |                        |         |               |                   |                           | 9,127,080     | 9,127,080 | 9,459,179   | 8,219,328                                | 0   | 907,752                                | 0   | 907,752                              | 0  | 9,127,080                                      | 0  | 0                                | 0                             | (416,062)  | XXX                              |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                        |         |               |                   |                           |               |           |             |  |   |  |   |                                      |  |  |  |                                  |                               |  |                                  |
| 3128MJ-5G-1  | FH G08846 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 162,413       | 162,413   | 166,448     | 115,466                                  |   | 46,947                                 |   | 46,947                               |  | 162,413  |  | 0                                | 0                             | (36,137)   | 11/01/2048                       |
| 3128MJ-5N-6  | FH G08852 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 173,201       | 173,201   | 179,615     | 100,169                                  |   | 73,032                                 |   | 73,032                               |  | 173,201  |  | 0                                | 0                             | (37,199)   | 12/01/2048                       |
| 3132A5-J2-2  | FH ZS4781 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 403,571       | 403,571   | 424,191     | 301,646                                  |   | 101,924                                |   | 101,924                              |  | 403,571  |  | 0                                | 0                             | (46,994)   | 07/01/2048                       |
| 3132AC-YK-0  | FH ZT0714 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 336,529       | 336,529   | 359,376     | 259,703                                  |   | 76,826                                 |   | 76,826                               |  | 336,529  |  | 0                                | 0                             | (27,701)   | 10/01/2048                       |
| 3132AD-XW-3  | FH ZT1593 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 198,681       | 198,681   | 203,648     | 142,274                                  |   | 56,406                                 |   | 56,406                               |  | 198,681  |  | 0                                | 0                             | (42,163)   | 01/01/2049                       |
| 3132DV-KP-9  | FH SD7502 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 472,283       | 472,283   | 491,119     | 406,882                                  |   | 65,401                                 |   | 65,401                               |  | 472,283  |  | 0                                | 0                             | (39,315)   | 07/01/2049                       |
| 3132DV-KQ-7  | FH SD7503 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 251,570       | 251,570   | 261,751     | 229,542                                  |   | 22,028                                 |   | 22,028                               |  | 251,570  |  | 0                                | 0                             | (13,468)   | 08/01/2049                       |
| 3133KG-WA-2  | FH RA1541 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 241,152       | 241,152   | 244,901     | 234,487                                  |   | 6,665                                  |   | 6,665                                |  | 241,152  |  | 0                                | 0                             | (9,127)  | 11/01/2049                       |
| 3138ER-CV-0  | FN AL9083 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 136,307       | 136,307   | 142,334     | 118,607                                  |   | 17,699                                 |   | 17,699                               |  | 136,307  |  | 0                                | 0                             | (9,228)  | 09/01/2046                       |
| 3138ET-DZ-6  | FN AL8219 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 351,346       | 351,346   | 373,635     | 266,370                                  |   | 84,976                                 |   | 84,976                               |  | 351,346  |  | 0                                | 0                             | (28,910)   | 02/01/2046                       |
| 3140J9-KU-4  | FN BM4806 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 364,695       | 364,695   | 372,217     | 334,232                                  |   | 30,463                                 |   | 30,463                               |  | 364,695  |  | 0                                | 0                             | (30,624)   | 12/01/2047                       |
| 3140J9-SN-2  | FN BMS024 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 126,488       | 126,488   | 129,452     | 111,977                                  |   | 14,511                                 |   | 14,511                               |  | 126,488  |  | 0                                | 0                             | (9,882)  | 11/01/2048                       |
| 3140JG-LW-3  | FN BNO340 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 145,366       | 145,366   | 153,815     | 104,847                                  |   | 40,518                                 |   | 40,518                               |  | 145,366  |  | 0                                | 0                             | (13,833)   | 12/01/2048                       |
| 3140JQ-TQ-6  | FN BN7758 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 271,597       | 271,597   | 280,000     | 263,914                                  |   | 7,683                                  |   | 7,683                                |  | 271,597  |  | 0                                | 0                             | (6,371)  | 09/01/2049                       |
| 3140QA-3W-8  | FN CA3512 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 268,210       | 268,210   | 290,337     | 209,903                                  |   | 58,308                                 |   | 58,308                               |  | 268,210  |  | 0                                | 0                             | (14,030)   | 05/01/2049                       |
| 3140QB-S5-8  | FN CA4139 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 318,705       | 318,705   | 325,278     | 312,963                                  |   | 5,742                                  |   | 5,742                                |  | 318,705  |  | 0                                | 0                             | (6,819)  | 09/01/2049                       |
| 3140QC-CF-1  | FN CA4569 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 302,359       | 302,359   | 320,950     | 255,037                                  |   | 47,322                                 |   | 47,322                               |  | 302,359  |  | 0                                | 0                             | (18,519)   | 11/01/2049                       |
| 3140X4-DE-3  | FN FM1000 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 478,915       | 478,915   | 488,862     | 442,249                                  |   | 36,667                                 |   | 36,667                               |  | 478,915  |  | 0                                | 0                             | (37,451)   | 04/01/2047                       |
| 3140X4-LV-6  | FN FM1239 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 254,498       | 254,498   | 261,855     | 194,734                                  |   | 59,764                                 |   | 59,764                               |  | 254,498  |  | 0                                | 0                             | (42,966)   | 11/01/2048                       |
| 3140X4-NL-6  | FN FM1294 - RMBS       |         | 12/01/2022    | Paydown           | XXX                       | 76,560        | 76,560    | 81,715      | 56,571                                   |   | 19,988                                 |   | 19,988                               |  | 76,560   |  | 0                                | 0                             | (6,957)  | 08/01/2049                       |
| 3140X4-TZ-9</  |                        |         |               |                   |                           |               |           |             |  |   |  |   |                                      |  |  |  |                                  |                               |  |                                  |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1   | 2  | 3       | 4             | 5                 | 6                         | 7             | 8          | 9           | 10                                       | Change in Book/Adjusted Carrying Value    |  |   |                                      |  | 16   | 17                                       | 18                               | 19                            | 20   | 21                               |     |
|---|--|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|--|---|--|---|--------------------------------------|--|--|--|----------------------------------|-------------------------------|--|----------------------------------|-----|
|   |  |         |               |                   |                           |               |            |             |  | 11  | 12                                     | 13  | 14                                   | 15   |  |  |                                  |                               |  |                                  |     |
| CUSIP Identification                                | Description  | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year (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 |     |
| 31418C-0B-3   | FN MA3149 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 393,509       | 393,509    | 411,525     | 320,962                                  |   | 72,547                                 |   | 72,547                               |  | 393,509  |  |                                  | .0                            | (37,890)   | 10/01/2047                       |     |
| 31418C-XN-9   | FN MA3384 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 231,477       | 231,477    | 241,532     | 135,771                                  |   | 95,706                                 |   | 95,706                               |  | 231,477  |  |                                  | .0                            | (48,408)   | 06/01/2048                       |     |
| 31418C-Z9-8   | FN MA3467 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 87,853        | 87,853     | 91,562      | 50,316                                   |   | 37,537                                 |   | 37,537                               |  | 87,853   |  | .0                               | .0                            | (18,633)   | 09/01/2048                       |     |
| 31418C-ZJ-6   | FN MA3444 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 181,752       | 181,752    | 191,521     | 135,868                                  |   | 45,883                                 |   | 45,883                               |  | 181,752  |  | .0                               | .0                            | (20,855)   | 08/01/2048                       |     |
| 31418D-E5-7   | FN MA3755 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 167,770       | 167,770    | 179,540     | 119,868                                  |   | 47,902                                 |   | 47,902                               |  | 167,770  |  |                                  | .0                            | (16,154)   | 08/01/2049                       |     |
| 31418D-KV-3   | FN MA3907 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 294,194       | 294,194    | 308,582     | 252,137                                  |   | 42,057                                 |   | 42,057                               |  | 294,194  |  | .0                               | .0                            | (21,631)   | 01/01/2050                       |     |
| 31418D-LT-7   | FN MA3937 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 252,089       | 252,089    | 256,894     | 230,451                                  |   | 21,638                                 |   | 21,638                               |  | 252,089  |  |                                  | .0                            | (24,079)   | 02/01/2050                       |     |
| 60416T-CR-7   | MINNESOTA ST HSG FIN AGY   |         | 12/01/2022    | Call @ 100.00     | XXX                       | 125,000       | 125,000    | 138,150     | 136,761                                  |   | (782)                                  |   | (782)                                |  | 135,980  |  | (10,980)                         | (10,980)                      | 3,112  | 01/01/2051                       |     |
| 0909999999  | - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |         |               |                   |                           |               | 8,324,144  | 8,324,144   | 8,677,886                                | 6,893,654                                 | 0                                      | 1,441,470   | 0                                    | 1,441,470                                  | 0  | 8,335,124                                | 0                                | (10,980)                      | (10,980)   | (783,553)                        | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) |  |         |               |                   |                           |               |            |             |  |   |  |   |                                      |  |  |  |                                  |                               |  |                                  |     |
| 00287Y-BM-0   | ABBVIE INC.  |         | 11/21/2022    | Various           | XXX                       | 1,804,594     | 1,805,000  | 1,870,088   | 1,834,417                                |   | (29,077)                               |   | (29,077)                             |  | 1,805,340                                      |  | (746)                            | (746)                         | 41,093   | 11/21/2022                       |     |
| 054977-AA-1   | BHG SECURITIZATION TRUST 2022-A - ABS  |         | 12/17/2022    | Paydown           | XXX                       | 564,799       | 564,800    | 564,755     |  |   | 44                                     |   | 44                                   |  | 564,800  |  | .0                               | .0                            | 4,462  | 02/20/2035                       |     |
| 12527L-AA-0   | CFMT 2021-HB6 A - RMBS   |         | 12/25/2022    | Paydown           | XXX                       | 363,172       | 363,172    | 363,172     | 363,172                                  |   | .0                                     |   | .0                                   |  | 363,172  |  | .0                               | .0                            | 1,573  | 06/25/2036                       |     |
| 172967-LM-1   | CITIGROUP INC  |         | 07/24/2022    | Call @ 100.00     | XXX                       | 4,515,000     | 4,515,000  | 4,622,502   | 4,577,455                                |   | (62,455)                               |   | (62,455)                             |  | 4,515,000                                      |  | .0                               | .0                            | 129,851  | 07/24/2023                       |     |
| 30166Q-AB-5   | EART 2022-2 A2 - ABS   |         | 12/15/2022    | Paydown           | XXX                       | 1,712,614     | 1,712,614  | 1,712,606   |  |   | .9                                     |   | .9                                   |  | 1,712,614                                      |  | .0                               | .0                            | 18,349   | 11/17/2025                       |     |
| 37045V-AW-0   | GENERAL MOTORS CO.   |         | 12/22/2022    | Call @ 100.26     | XXX                       | 1,520,896     | 1,517,000  | 1,702,438   | 1,633,034                                |   | (64,249)                               |   | (64,249)                             |  | 1,568,784                                      |  | (47,888)                         | (47,888)                      | 100,122  | 10/02/2023                       |     |
| 42824C-AN-9   | HEWLETT PACKARD ENTERPRISE CO.   |         | 08/15/2022    | Call @ 100.00     | XXX                       | 2,560,000     | 2,560,000  | 2,723,789   | 2,620,613                                |   | (60,613)                               |   | (60,613)                             |  | 2,560,000                                      |  | .0                               | .0                            | 93,867   | 10/15/2022                       |     |
| 438516-CC-8   | HONEYWELL INTERNATIONAL INC.   |         | 08/19/2022    | Various           | XXX                       | 565,367       | 566,000    | 566,894     | 566,000                                  |   | .0                                     |   | .0                                   |  | 566,000  |  | (634)                            | (634)                         | 2,396  | 08/19/2022                       |     |
| 59980C-AA-1   | MCMLT 2017-3 A1 - CMO/RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 46,346        | 46,346     | 46,599      | 46,116                                   |   | 230                                    |   | 230                                  |  | 46,346   |  | .0                               | .0                            | (429)  | 01/25/2061                       |     |
| 857477-BL-6   | STATE STREET CORP.   |         | 03/30/2022    | Call @ 100.00     | XXX                       | 1,275,000     | 1,275,000  | 1,316,897   | 1,282,811                                |   | (7,811)                                |   | (7,811)                              |  | 1,275,000                                      |  | .0                               | .0                            | 18,009   | 03/30/2023                       |     |
| 89169D-AA-9   | TPMT 173 A1 - RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 53,812        | 53,812     | 54,186      | 53,456                                   |   | 356                                    |   | 356                                  |  | 53,812   |  | .0                               | .0                            | (654)  | 07/25/2057                       |     |
| 89173U-AA-5   | TPMT 2017-4 A1 - RMBS  |         | 12/01/2022    | Paydown           | XXX                       | 357,657       | 357,657    | 361,164     | 355,192                                  |   | 2,465                                  |   | 2,465                                |  | 357,657  |  | .0                               | .0                            | (2,903)  | 06/25/2057                       |     |
| 89175J-AA-8   | TPMT 176 A1 - CMO/RMBS   |         | 12/01/2022    | Paydown           | XXX                       | 65,770        | 65,770     | 66,343      | 65,255                                   |   | 515                                    |   | 515                                  |  | 65,770   |  | .0                               | .0                            | (809)  | 10/25/2057                       |     |
| 89175T-AA-6   | TPMT 2018-4 A1 - RMBS  |         | 12/01/2022    | Paydown           | XXX                       | 163,955       | 163,955    | 167,305     | 162,598                                  |   | 1,357                                  |   | 1,357                                |  | 163,955  |  | .0                               | .0                            | (1,271)  | 06/25/2058                       |     |
| 928563-AB-1   | VNWARE INC.  |         | 01/18/2022    | Call @ 101.28     | XXX                       | 1,657,937     | 1,637,000  | 1,701,138   | 1,659,088                                |   | (1,834)                                |   | (1,834)                              |  | 1,657,254                                      |  | 683                              | 683                           | 19,719   | 08/21/2022                       |     |
| 1109999999  | - Bonds - Industrial and Miscellaneous (Unaffiliated)  |         |               |                   |                           |               | 17,226,919 | 17,203,125  | 17,839,875                               | 15,219,205                                | 0                                      | (221,062)   | 0                                    | (221,062)                                  | 0  | 17,275,504                               | 0                                | (48,584)                      | (48,584)   | 423,375                          | XXX |
| Bonds - SYO Identified Funds                        |  |         |               |                   |                           |               |            |             |  |   |  |   |                                      |  |  |  |                                  |                               |  |                                  |     |
| 46431W-50-7   | ISHARES:BR SH MAT BD   |         | 08/24/2022    | BTIG, LLC         |                           | 16,139,216    |            | 16,409,965  | 16,307,876                               | 102,089                                   |  |   | 102,089                              |  | 16,409,965                                     |  | (270,748)                        | (270,748)                     | 43,035   | XXX                              |     |
| 1619999999  | - Bonds - SYO Identified Funds   |         |               |                   |                           |               | 16,139,216 | 0           | 16,409,965                               | 16,307,876                                | 102,089                                | 0   | 0                                    | 0  | 16,409,965                                     | 0  | (270,748)                        | (270,748)                     | 43,035   | XXX                              |     |
| 2509999997  | - Bonds - Subtotals - Bonds - Part 4   |         |               |                   |                           |               | 50,817,360 | 34,654,350  | 52,386,905                               | 46,640,062                                | 102,089                                | 2,128,160   | 0                                    | 2,230,249                                  | 0  | 51,147,672                               | 0                                | (330,312)                     | (330,312)  | (733,205)                        | XXX |
| 2509999999  | - Bonds - Subtotals - Bonds  |         |               |                   |                           |               | 50,817,360 | 34,654,350  | 52,386,905                               | 46,640,062                                | 102,089                                | 2,128,160   | 0                                    | 2,230,249                                  | 0  | 51,147,672                               | 0                                | (330,312)                     | (330,312)  | (733,205)                        | XXX |
| 6009999999 Totals                                   |  |         |               |                   |                           |               |            |             |  |   |  |   |                                      |  |  |  |                                  |                               |  |                                  |     |
|   |  |         |               |                   |                           | 50,817,360    | XXX        | 52,386,905  | 46,640,062                               | 102,089                                   | 2,128,160                              | 0   | 2,230,249                            | 0  | 51,147,672                                     | 0  | (330,312)                        | (330,312)                     | (733,205)  | XXX                              |     |

E14.1

Schedule D - Part 5

**NONE**

Schedule D - Part 6 - Section 1

**NONE**

Schedule D - Part 6 - Section 2

**NONE**

**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE DA - PART 1**

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

| 1  | Codes |   | 4             | 5                     | 6             | 7                             | Change In Book/Adjusted Carrying Value    |  |   |  | 12         | 13               | Interest  |                              |            |                   |            | 20                          |                           |
|--|-------|---|---------------|-----------------------|---------------|-------------------------------|---|--|---|--|------------|------------------|---|------------------------------|------------|-------------------|------------|-----------------------------|---------------------------|
|  | 2     | 3 |               |                       |               |                               | 8   | 9  | 10  | 11   |            |                  | 14  | 15                           | 16         | 17                | 18         |                             | 19                        |
| Description  | Code  | n | Date Acquired | Name of Vendor        | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value  | Actual Cost      | Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default | Non-Admitted Due and Accrued | Rate of    | Effective Rate of | When Paid  | Amount Received During Year | Paid for Accrued Interest |
| Bonds - U.S. Governments Issuer Obligations  |       |   |               |                       |               |                               |   |  |   |  |            |                  |   |                              |            |                   |            |                             |                           |
| UNITED STATES TREASURY   | SD    |   | 05/27/2022    | OPPENHEIMER & CO. INC | 02/15/2023    | 1,999,436                     |   | 2,601                                    |   |  | 2,000,000  | 1,996,836        | 10,387  |                              | 1.375      | 1.607             | FA         | 13,750                      | 109                       |
| 0019999999 - Bonds - U.S. Governments - Issuer Obligations   |       |   |               |                       |               | 1,999,436                     | 0   | 2,601                                    | 0   | 0  | 2,000,000  | 1,996,836        | 10,387  | 0                            | XXX        | XXX               | XXX        | 13,750                      | 109                       |
| 0109999999 - Bonds - Subtotals - U.S. Governments  |       |   |               |                       |               | 1,999,436                     | 0   | 2,601                                    | 0   | 0  | 2,000,000  | 1,996,836        | 10,387  | 0                            | XXX        | XXX               | XXX        | 13,750                      | 109                       |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations   |       |   |               |                       |               |                               |   |  |   |  |            |                  |   |                              |            |                   |            |                             |                           |
| AMERICAN TOWER CORP  |       |   | 01/31/2022    | BARCLAYS CAPITAL INC  | 01/31/2023    | 1,868,500                     |   | (39,066)                                 |   |  | 1,865,000  | 1,907,566        | 27,379  |                              | 3.500      | 1.184             | JJ         | 32,638                      | 363                       |
| 1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                                      |       |   |               |                       |               | 1,868,500                     | 0   | (39,066)                                 | 0   | 0  | 1,865,000  | 1,907,566        | 27,379  | 0                            | XXX        | XXX               | XXX        | 32,638                      | 363                       |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) |       |   |               |                       |               | 1,868,500                     | 0   | (39,066)                                 | 0   | 0  | 1,865,000  | 1,907,566        | 27,379  | 0                            | XXX        | XXX               | XXX        | 32,638                      | 363                       |
| 2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations  |       |   |               |                       |               | 3,867,936                     | 0   | (36,466)                                 | 0   | 0  | 3,865,000  | 3,904,402        | 37,766  | 0                            | XXX        | XXX               | XXX        | 46,388                      | 472                       |
| 2509999999 - Bonds - Total Bonds - Subtotals - Bonds   |       |   |               |                       |               | 3,867,936                     | 0   | (36,466)                                 | 0   | 0  | 3,865,000  | 3,904,402        | 37,766  | 0                            | XXX        | XXX               | XXX        | 46,388                      | 472                       |
| <b>7709999999 Totals</b>   |       |   |               |                       |               | <b>3,867,936</b>              | <b>0</b>                                  | <b>(36,466)</b>                          | <b>0</b>  | <b>0</b>                                   | <b>XXX</b> | <b>3,904,402</b> | <b>37,766</b>   | <b>0</b>                     | <b>XXX</b> | <b>XXX</b>        | <b>XXX</b> | <b>46,388</b>               | <b>472</b>                |

E17

1. Line  
 Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 1A 1A \$ 1,999,436 1B \$ 0 1C \$ 0 1D \$ 0 1E \$ 0 1F \$ 0 1G \$ 0  
 1B 2A \$ 0 2B \$ 0 2C \$ 1,868,500  
 1C 3A \$ 0 3B \$ 0 3C \$ 0  
 1D 4A \$ 0 4B \$ 0 4C \$ 0  
 1E 5A \$ 0 5B \$ 0 5C \$ 0  
 1F 6 \$ 0

Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part A - Section 2

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part B - Section 2

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DB - Part E

**NONE**

Schedule DL - Part 1

**NONE**

Schedule DL - Part 2

**NONE**





**ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Harmony Health Plan, Inc.**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

| States, etc.  | 1<br>Type of Deposits | 2<br>Purpose of Deposits                    | Deposits For the Benefit of All Policyholders |                 | All Other Special Deposits        |                 |
|---|-----------------------|---|---|-----------------|-----------------------------------|-----------------|
|   |                       |   | 3<br>Book/Adjusted Carrying Value             | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
| 1. Alabama  | AL                    | .B. Alabama Department of Insurance         | 534,106                                       | 525,275         |                                   |                 |
| 2. Alaska   | AK                    |   |   |                 |                                   |                 |
| 3. Arizona  | AZ                    |   |   |                 |                                   |                 |
| 4. Arkansas   | AR                    | .B. Arkansas Department of Insurance        | 327,870                                       | 322,629         |                                   |                 |
| 5. California   | CA                    |   |   |                 |                                   |                 |
| 6. Colorado   | CO                    |   |   |                 |                                   |                 |
| 7. Connecticut  | CT                    |   |   |                 |                                   |                 |
| 8. Delaware   | DE                    |   |   |                 |                                   |                 |
| 9. District of Columbia   | DC                    |   |   |                 |                                   |                 |
| 10. Florida   | FL                    |   |   |                 |                                   |                 |
| 11. Georgia   | GA                    |   |   |                 |                                   |                 |
| 12. Hawaii  | HI                    |   |   |                 |                                   |                 |
| 13. Idaho   | ID                    |   |   |                 |                                   |                 |
| 14. Illinois  | IL                    | .B. Insurance Department of Illinois        | 1,007,838                                     | 992,641         |                                   |                 |
| 15. Indiana   | IN                    |   |   |                 |                                   |                 |
| 16. Iowa  | IA                    |   |   |                 |                                   |                 |
| 17. Kansas  | KS                    |   |   |                 |                                   |                 |
| 18. Kentucky  | KY                    |   |   |                 |                                   |                 |
| 19. Louisiana   | LA                    |   |   |                 |                                   |                 |
| 20. Maine   | ME                    |   |   |                 |                                   |                 |
| 21. Maryland  | MD                    |   |   |                 |                                   |                 |
| 22. Massachusetts   | MA                    |   |   |                 |                                   |                 |
| 23. Michigan  | MI                    |   |   |                 |                                   |                 |
| 24. Minnesota   | MN                    |   |   |                 |                                   |                 |
| 25. Mississippi   | MS                    |   |   |                 |                                   |                 |
| 26. Missouri  | MO                    | .B. Missouri Department of Insurance        | 1,209,668                                     | 1,196,766       |                                   |                 |
| 27. Montana   | MT                    |   |   |                 |                                   |                 |
| 28. Nebraska  | NE                    |   |   |                 |                                   |                 |
| 29. Nevada  | NV                    |   |   |                 |                                   |                 |
| 30. New Hampshire   | NH                    |   |   |                 |                                   |                 |
| 31. New Jersey  | NJ                    |   |   |                 |                                   |                 |
| 32. New Mexico  | NM                    |   |   |                 |                                   |                 |
| 33. New York  | NY                    |   |   |                 |                                   |                 |
| 34. North Carolina  | NC                    |   |   |                 |                                   |                 |
| 35. North Dakota  | ND                    |   |   |                 |                                   |                 |
| 36. Ohio  | OH                    |   |   |                 |                                   |                 |
| 37. Oklahoma  | OK                    |   |   |                 |                                   |                 |
| 38. Oregon  | OR                    |   |   |                 |                                   |                 |
| 39. Pennsylvania  | PA                    |   |   |                 |                                   |                 |
| 40. Rhode Island  | RI                    |   |   |                 |                                   |                 |
| 41. South Carolina  | SC                    | .ST. South Carolina Department of Insurance | 969,395                                       | 961,442         |                                   |                 |
| 42. South Dakota  | SD                    |   |   |                 |                                   |                 |
| 43. Tennessee   | TN                    | .B. Tennessee Department of Insurance       | 2,400,060                                     | 2,391,000       |                                   |                 |
| 44. Texas   | TX                    |   |   |                 |                                   |                 |
| 45. Utah  | UT                    |   |   |                 |                                   |                 |
| 46. Vermont   | VT                    |   |   |                 |                                   |                 |
| 47. Virginia  | VA                    | .B. Virginia Department of Insurance        | 829,805                                       | 816,105         |                                   |                 |
| 48. Washington  | WA                    |   |   |                 |                                   |                 |
| 49. West Virginia   | WV                    |   |   |                 |                                   |                 |
| 50. Wisconsin   | WI                    |   |   |                 |                                   |                 |
| 51. Wyoming   | WY                    |   |   |                 |                                   |                 |
| 52. American Samoa  | AS                    |   |   |                 |                                   |                 |
| 53. Guam  | GU                    |   |   |                 |                                   |                 |
| 54. Puerto Rico   | PR                    |   |   |                 |                                   |                 |
| 55. US Virgin Islands   | VI                    |   |   |                 |                                   |                 |
| 56. Northern Mariana Islands                                    | MP                    |   |   |                 |                                   |                 |
| 57. Canada  | CAN                   |   |   |                 |                                   |                 |
| 58. Aggregate Alien and Other                                   | OT                    | XXX   | .0  | .0              | .0                                | .0              |
| 59. Total   | XXX                   | XXX   | 7,278,741                                     | 7,205,857       | 0                                 | 0               |
| <b>DETAILS OF WRITE-INS</b>                                     |                       |   |   |                 |                                   |                 |
| 5801.   |                       |   |   |                 |                                   |                 |
| 5802.   |                       |   |   |                 |                                   |                 |
| 5803.   |                       |   |   |                 |                                   |                 |
| 5898. Sum of remaining write-ins for Line 58 from overflow page | XXX                   | XXX   | .0  | .0              | .0                                | .0              |
| 5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)         | XXX                   | XXX   | 0   | 0               | 0                                 | 0               |