



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2021
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

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 [X] No []

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

Statutory Home Office 300 S. Riverside, Suite 500, Chicago, IL, US 60606

Main Administrative Office 7700 Forsyth Boulevard, St. Louis, MO, US 63105, 314-725-4477

Mail Address P.O. Box 31391, Tampa, FL, US 33631-3391

Primary Location of Books and Records 7700 Forsyth Boulevard, St. Louis, MO, US 63105, 314-725-4477

Internet Web Site Address www.centene.com

Statutory Statement Contact Michael Wasik, 813-206-2725, michael.wasik@wellcare.com, 813-675-2899

OFFICERS

James Elias Kiamos, President, Timothy Joseph Ryan #, Treasurer, Vice President and CFO, Janet Robey Alonzo, Secretary and Vice President, Tricia Lynn Dinkelman, Vice President of Tax

OTHER OFFICERS

Felicia Victoria-Hereau Spivak, Assistant Secretary

DIRECTORS OR TRUSTEES

James Elias Kiamos, Patrick Albert Burke, Sherry Beth Husa

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.

James Elias Kiamos
President

Timothy Joseph Ryan
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 2021 OF THE Harmony Health Plan, Inc.

SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|--|---------------------------|--|---|--|---------------------------------|--|
| | 1 Amount | 2 Percentage of Column 1 Line 13 | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3+4) Amount | 6 Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 25,649,250 | 8.150 | 25,649,250 | 0 | 25,649,250 | 8.150 |
| 1.02 All other governments | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 3,823,146 | 1.215 | 3,823,146 | 0 | 3,823,146 | 1.215 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 45,605,441 | 14.491 | 45,605,441 | 0 | 45,605,441 | 14.491 |
| 1.06 Industrial and miscellaneous | 180,875,799 | 57.473 | 180,875,799 | 0 | 180,875,799 | 57.473 |
| 1.07 Hybrid securities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.08 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.09 SVO identified funds | 16,307,876 | 5.182 | 16,307,876 | 0 | 16,307,876 | 5.182 |
| 1.10 Unaffiliated bank loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.11 Total long-term bonds | 272,261,512 | 86.510 | 272,261,511 | 0 | 272,261,511 | 86.510 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 2.02 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 2.03 Total preferred stocks | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.04 Parent, subsidiaries and affiliates Other | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.05 Mutual funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.06 Unit investment trusts | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.07 Closed-end funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.08 Total common stocks | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.02 Residential mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.03 Commercial mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.04 Mezzanine real estate loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.05 Total valuation allowance | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.06 Total mortgage loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.02 Properties held for production of income | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.03 Properties held for sale | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.04 Total real estate | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 8,775,189 | 2.788 | 8,775,189 | 0 | 8,775,189 | 2.788 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 25,230,971 | 8.017 | 25,230,971 | 0 | 25,230,971 | 8.017 |
| 6.03 Short-term investments (Schedule DA) | 4,885,601 | 1.552 | 4,885,601 | 0 | 4,885,601 | 1.552 |
| 6.04 Total cash, cash equivalents and short-term investments | 38,891,761 | 12.358 | 38,891,761 | 0 | 38,891,761 | 12.358 |
| 7. Contract loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 8. Derivatives (Schedule DB) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 9. Other invested assets (Schedule BA) | 3,562,341 | 1.132 | 3,562,341 | 0 | 3,562,341 | 1.132 |
| 10. Receivables for securities | 0 | 0.000 | 0 | 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 | 0.000 |
| 13. Total invested assets | 314,715,614 | 100.000 | 314,715,613 | 0 | 314,715,613 | 100.000 |

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 2021 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..... | | 0 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8)..... | 162,500 | |
| 2.2 Additional investment made after acquisition (Part 2, Column 9)..... | 3,437,500 | 3,600,000 |
| 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..... | (37,659) | |
| 5.2 Totals, Part 3, Column 9..... | 0 | (37,659) |
| 6. Total gain (loss) on disposals, Part 3, Column 19..... | | 0 |
| 7. Deduct amounts received on disposals, Part 3, Column 16..... | | 0 |
| 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)..... | | 3,562,341 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | | 3,562,341 |

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | |
|---|-----------|-------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | | 230,601,647 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7..... | | 100,874,446 |
| 3. Accrual of discount..... | | 74,988 |
| 4. Unrealized valuation increase (decrease): | | |
| 4.1 Part 1, Column 12..... | (134,718) | |
| 4.2 Part 2, Section 1, Column 15..... | 0 | |
| 4.3 Part 2, Section 2, Column 13..... | 0 | |
| 4.4 Part 4, Column 11..... | 0 | (134,718) |
| 5. Total gain (loss) on disposals, Part 4, Column 19..... | | (21,650) |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7..... | | 55,667,362 |
| 7. Deduct amortization of premium..... | | 3,465,838 |
| 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)..... | | 272,261,512 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | | 272,261,512 |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Harmony Health Plan, Inc.

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|--|-----------------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| BONDS | | | | | |
| Governments (including all obligations guaranteed by governments) | 1. United States | 25,649,250 | 25,929,169 | 25,804,227 | 24,852,505 |
| | 2. Canada | | | | |
| | 3. Other Countries | | | | |
| | 4. Totals | 25,649,250 | 25,929,169 | 25,804,227 | 24,852,505 |
| U.S. States, Territories and Possessions (direct and guaranteed) | 5. Totals | 3,823,146 | 3,808,635 | 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 | 45,605,441 | 46,573,458 | 45,767,972 | 44,132,744 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. United States | 197,183,674 | 196,835,432 | 198,566,181 | 177,032,658 |
| | 9. Canada | | | | |
| | 10. Other Countries | | | | |
| | 11. Totals | 197,183,674 | 196,835,432 | 198,566,181 | 177,032,658 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | 13. Total Bonds | 272,261,512 | 273,146,694 | 274,048,868 | 249,192,907 |
| PREFERRED STOCKS | | | | | |
| 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 |
| | 19. Total Preferred Stocks | 0 | 0 | 0 | 0 |
| COMMON STOCKS | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 20. United States | | | | |
| | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 24. Totals | 0 | 0 | 0 | 0 |
| | 25. Total Common Stocks | 0 | 0 | 0 | 0 |
| | 26. Total Stocks | 0 | 0 | 0 | 0 |
| | 27. Total Bonds and Stocks | 272,261,512 | 273,146,694 | 274,048,868 | |

ANNUAL STATEMENT FOR THE YEAR 2021 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 9,261,301 | 11,930,538 | 3,418,253 | 1,003,137 | 36,021 | XXX | 25,649,250 | 9.3 | 44,479,148 | 16.0 | 25,649,250 | |
| 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 | 9,261,301 | 11,930,538 | 3,418,253 | 1,003,137 | 36,021 | XXX | 25,649,250 | 9.3 | 44,479,148 | 16.0 | 25,649,250 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 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 |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | 3,823,146 | | | XXX | 3,823,146 | 1.4 | 3,910,489 | 1.4 | 3,823,146 | |
| 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 | 3,823,146 | 0 | 0 | XXX | 3,823,146 | 1.4 | 3,910,489 | 1.4 | 3,823,146 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 3,658,061 | 1.3 | | |
| 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 | 3,658,061 | 1.3 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 8,388,331 | 19,104,158 | 14,679,068 | 3,243,072 | 190,813 | XXX | 45,605,441 | 16.5 | 77,027,454 | 27.8 | 45,605,441 | |
| 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 | 8,388,331 | 19,104,158 | 14,679,068 | 3,243,072 | 190,813 | XXX | 45,605,441 | 16.5 | 77,027,454 | 27.8 | 45,605,441 | 0 |

S105

ANNUAL STATEMENT FOR THE YEAR 2021 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 10,052,875 | 68,641,647 | 24,064,219 | 376,542 | | XXX | 103,135,282 | 37.2 | 67,354,868 | 24.3 | 66,820,769 | 36,314,513 |
| 6.2 NAIC 2 | 6,874,204 | 53,826,686 | 10,807,031 | | | XXX | 71,507,922 | 25.8 | 59,408,626 | 21.4 | 57,557,039 | 13,950,883 |
| 6.3 NAIC 3 | 2,377,700 | 8,740,496 | | | | XXX | 11,118,196 | 4.0 | 4,929,248 | 1.8 | 11,118,196 | |
| 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 | 19,304,780 | 131,208,829 | 34,871,249 | 376,542 | 0 | XXX | 185,761,400 | 67.0 | 131,692,742 | 47.5 | 135,496,004 | 50,265,396 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 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 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 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 |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 16,307,876 | 16,307,876 | 5.9 | 16,379,702 | 5.9 | 16,307,876 | |
| 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 | 16,307,876 | 16,307,876 | 5.9 | 16,379,702 | 5.9 | 16,307,876 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 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 |

901S

ANNUAL STATEMENT FOR THE YEAR 2021 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 27,702,506 | .99,676,342 | 45,984,686 | 4,622,751 | 226,834 | 16,307,876 | 194,520,995 | 70.2 | XXX | XXX | 158,206,482 | 36,314,513 |
| 11.2 NAIC 2 | (d) 6,874,204 | 53,826,686 | 10,807,031 | .0 | .0 | .0 | 71,507,922 | 25.8 | XXX | XXX | 57,557,039 | 13,950,883 |
| 11.3 NAIC 3 | (d) 2,377,700 | 8,740,496 | .0 | .0 | .0 | .0 | 11,118,196 | 4.0 | XXX | XXX | 11,118,196 | .0 |
| 11.4 NAIC 4 | (d) 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | XXX | XXX | 0 | .0 |
| 11.5 NAIC 5 | (d) 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | XXX | XXX | 0 | .0 |
| 11.6 NAIC 6 | (d) 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | XXX | XXX | 0 | .0 |
| 11.7 Totals | 36,954,411 | 162,243,525 | 56,791,717 | 4,622,751 | 226,834 | 16,307,876 | (b) 277,147,113 | 100.0 | XXX | XXX | 226,881,717 | 50,265,396 |
| 11.8 Line 11.7 as a % of Col. 7 | 13.3 | 58.5 | 20.5 | 1.7 | 0.1 | 5.9 | 100.0 | XXX | XXX | XXX | 81.9 | 18.1 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 64,912,359 | 90,908,223 | 33,214,477 | 7,347,036 | 47,924 | 16,379,702 | XXX | XXX | 212,809,721 | 76.8 | 195,876,759 | 16,932,962 |
| 12.2 NAIC 2 | 18,343,553 | 21,612,558 | 19,452,515 | .0 | .0 | .0 | XXX | XXX | 59,408,626 | 21.4 | 51,358,946 | 8,049,680 |
| 12.3 NAIC 3 | 0 | 4,929,248 | .0 | .0 | .0 | .0 | XXX | XXX | 4,929,248 | 1.8 | 4,929,248 | .0 |
| 12.4 NAIC 4 | 0 | .0 | .0 | .0 | .0 | .0 | XXX | XXX | 0 | 0.0 | 0 | .0 |
| 12.5 NAIC 5 | 0 | .0 | .0 | .0 | .0 | .0 | XXX | XXX | (c) 0 | 0.0 | 0 | .0 |
| 12.6 NAIC 6 | 0 | .0 | .0 | .0 | .0 | .0 | XXX | XXX | (c) 0 | 0.0 | 0 | .0 |
| 12.7 Totals | 83,255,912 | 117,450,030 | 52,666,991 | 7,347,036 | 47,924 | 16,379,702 | XXX | XXX | (b) 277,147,595 | 100.0 | 252,164,953 | 24,982,642 |
| 12.8 Line 12.7 as a % of Col. 9 | 30.0 | 42.4 | 19.0 | 2.7 | 0.0 | 5.9 | XXX | XXX | 100.0 | XXX | 91.0 | 9.0 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 26,583,798 | 71,406,373 | 39,435,392 | 4,246,209 | 226,834 | 16,307,876 | 158,206,482 | 57.1 | 195,876,759 | 70.7 | 158,206,482 | XXX |
| 13.2 NAIC 2 | 6,874,204 | 39,875,804 | 10,807,031 | .0 | .0 | .0 | 57,557,039 | 20.8 | 51,358,946 | 18.5 | 57,557,039 | XXX |
| 13.3 NAIC 3 | 2,377,700 | 8,740,496 | .0 | .0 | .0 | .0 | 11,118,196 | 4.0 | 4,929,248 | 1.8 | 11,118,196 | XXX |
| 13.4 NAIC 4 | 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 35,835,702 | 120,022,673 | 50,242,423 | 4,246,209 | 226,834 | 16,307,876 | 226,881,717 | 81.9 | 252,164,953 | 91.0 | 226,881,717 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 15.8 | 52.9 | 22.1 | 1.9 | 0.1 | 7.2 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 12.9 | 43.3 | 18.1 | 1.5 | 0.1 | 5.9 | 81.9 | XXX | XXX | XXX | 81.9 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 1,118,708 | 28,269,970 | 6,549,293 | 376,542 | .0 | .0 | 36,314,513 | 13.1 | 16,932,962 | 6.1 | XXX | 36,314,513 |
| 14.2 NAIC 2 | 0 | 13,950,883 | .0 | .0 | .0 | .0 | 13,950,883 | 5.0 | 8,049,680 | 2.9 | XXX | 13,950,883 |
| 14.3 NAIC 3 | 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | 0 | 0.0 | XXX | .0 |
| 14.4 NAIC 4 | 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | 0 | 0.0 | XXX | .0 |
| 14.5 NAIC 5 | 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | 0 | 0.0 | XXX | .0 |
| 14.6 NAIC 6 | 0 | .0 | .0 | .0 | .0 | .0 | 0 | 0.0 | 0 | 0.0 | XXX | .0 |
| 14.7 Totals | 1,118,708 | 42,220,852 | 6,549,293 | 376,542 | .0 | .0 | 50,265,396 | 18.1 | 24,982,642 | 9.0 | XXX | 50,265,396 |
| 14.8 Line 14.7 as a % of Col. 7 | 2.2 | 84.0 | 13.0 | 0.7 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 0.4 | 15.2 | 2.4 | 0.1 | 0.0 | 0.0 | 18.1 | XXX | XXX | XXX | XXX | 18.1 |

(a) Includes \$ 50,265,396 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 16,307,876 current year of bonds with Z designations, and \$ 16,379,702 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 \$ 2,507,901 ; NAIC 2 \$; NAIC 3 \$ 2,377,700 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2021 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.08 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 4,398,677 | 2,112,804 | | | | XXX | 6,511,480 | 2.3 | 6,604,653 | 2.4 | 6,511,480 | |
| 1.02 Residential Mortgage-Backed Securities | 4,862,624 | 9,817,735 | 3,418,253 | 1,003,137 | 36,021 | XXX | 19,137,769 | 6.9 | 37,874,495 | 13.7 | 19,137,769 | |
| 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 | | |
| 1.05 Totals | 9,261,301 | 11,930,538 | 3,418,253 | 1,003,137 | 36,021 | XXX | 25,649,250 | 9.3 | 44,479,148 | 16.0 | 25,649,250 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 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 | | |
| 2.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | 3,823,146 | | | XXX | 3,823,146 | 1.4 | 3,910,489 | 1.4 | 3,823,146 | |
| 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 | | |
| 3.05 Totals | 0 | 0 | 3,823,146 | 0 | 0 | XXX | 3,823,146 | 1.4 | 3,910,489 | 1.4 | 3,823,146 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 3,658,061 | 1.3 | | |
| 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 | | |
| 4.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 3,658,061 | 1.3 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | | | 6,395,195 | | | XXX | 6,395,195 | 2.3 | 6,455,547 | 2.3 | 6,395,195 | |
| 5.02 Residential Mortgage-Backed Securities | 8,388,331 | 19,104,158 | 8,283,874 | 3,243,072 | 190,813 | XXX | 39,210,246 | 14.1 | 70,571,908 | 25.5 | 39,210,246 | |
| 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 | | |
| 5.05 Totals | 8,388,331 | 19,104,158 | 14,679,068 | 3,243,072 | 190,813 | XXX | 45,605,441 | 16.5 | 77,027,454 | 27.8 | 45,605,441 | 0 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 18,186,071 | 121,867,267 | 32,523,201 | | | XXX | 172,576,539 | 62.3 | 122,713,605 | 44.3 | 135,496,004 | 37,080,535 |
| 6.02 Residential Mortgage-Backed Securities | 635,918 | 3,560,401 | 537,585 | 376,542 | | XXX | 5,110,446 | 1.8 | 5,129,137 | 1.9 | 5,110,446 | |
| 6.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.04 Other Loan-Backed and Structured Securities | 482,790 | 5,781,161 | 1,810,464 | | | XXX | 8,074,415 | 2.9 | 3,850,000 | 1.4 | 8,074,415 | |
| 6.05 Totals | 19,304,780 | 131,208,829 | 34,871,249 | 376,542 | 0 | XXX | 185,761,400 | 67.0 | 131,692,742 | 47.5 | 135,496,004 | 50,265,396 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 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 | | |
| 7.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 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 | | |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

801S

ANNUAL STATEMENT FOR THE YEAR 2021 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.08 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 16,307,876 | 16,307,876 | 5.9 | 16,379,702 | 5.9 | 16,307,876 | |
| 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. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 22,584,748 | 123,980,070 | 42,741,542 | 0 | 0 | XXX | 189,306,360 | 68.3 | XXX | XXX | 152,225,825 | 37,080,535 |
| 11.02 Residential Mortgage-Backed Securities | 13,886,873 | 32,482,294 | 12,239,711 | 4,622,751 | 226,834 | XXX | 63,458,462 | 22.9 | XXX | XXX | 58,348,016 | 5,110,446 |
| 11.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.04 Other Loan-Backed and Structured Securities | 482,790 | 5,781,161 | 1,810,464 | 0 | 0 | XXX | 8,074,415 | 2.9 | XXX | XXX | 0 | 8,074,415 |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 16,307,876 | 16,307,876 | 5.9 | XXX | XXX | 16,307,876 | 0 |
| 11.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 36,954,411 | 162,243,525 | 56,791,717 | 4,622,751 | 226,834 | 16,307,876 | 277,147,113 | 100.0 | XXX | XXX | 226,881,717 | 50,265,396 |
| 11.09 Lines 11.08 as a % Col. 7 | 13.3 | 58.5 | 20.5 | 1.7 | 0.1 | 5.9 | 100.0 | XXX | XXX | XXX | 81.9 | 18.1 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 50,501,530 | 52,121,999 | 35,953,825 | 4,765,000 | 0 | XXX | XXX | XXX | 143,342,354 | 51.7 | 127,338,849 | 16,003,505 |
| 12.02 Residential Mortgage-Backed Securities | 32,754,383 | 63,012,426 | 15,178,770 | 2,582,036 | 47,924 | XXX | XXX | XXX | 113,575,539 | 41.0 | 108,446,402 | 5,129,137 |
| 12.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.04 Other Loan-Backed and Structured Securities | 0 | 2,315,604 | 1,534,396 | 0 | 0 | XXX | XXX | XXX | 3,850,000 | 1.4 | 0 | 3,850,000 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 16,379,702 | 16,379,702 | 5.9 | 16,379,702 | 5.9 | 16,379,702 | 0 |
| 12.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.08 Totals | 83,255,912 | 117,450,030 | 52,666,991 | 7,347,036 | 47,924 | 16,379,702 | 277,147,595 | 100.0 | 277,147,595 | 100.0 | 252,164,953 | 24,982,642 |
| 12.09 Line 12.08 as a % of Col. 9 | 30.0 | 42.4 | 19.0 | 2.7 | 0.0 | 5.9 | 100.0 | XXX | 100.0 | XXX | 91.0 | 9.0 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 22,584,748 | 91,100,781 | 38,540,297 | 4,246,209 | 226,834 | XXX | 152,225,825 | 54.9 | 127,338,849 | 45.9 | 152,225,825 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 13,250,955 | 28,921,892 | 11,702,126 | 4,246,209 | 226,834 | XXX | 58,348,016 | 21.1 | 108,446,402 | 39.1 | 58,348,016 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 0 | 2,315,604 | 1,534,396 | 0 | 0 | XXX | XXX | XXX | 3,850,000 | 1.4 | 0 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 16,307,876 | 16,307,876 | 5.9 | 16,379,702 | 5.9 | 16,307,876 | XXX |
| 13.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 35,835,702 | 120,022,673 | 50,242,423 | 4,246,209 | 226,834 | 16,307,876 | 226,881,717 | 81.9 | 252,164,953 | 91.0 | 226,881,717 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 15.8 | 52.9 | 22.1 | 1.9 | 0.1 | 7.2 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 12.9 | 43.3 | 18.1 | 1.5 | 0.1 | 5.9 | 81.9 | XXX | XXX | XXX | 81.9 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | | 32,879,290 | 4,201,245 | 376,542 | 0 | XXX | 37,080,535 | 13.4 | 16,003,505 | 5.8 | XXX | 37,080,535 |
| 14.02 Residential Mortgage-Backed Securities | 635,918 | 3,560,401 | 537,585 | 376,542 | 0 | XXX | 5,110,446 | 1.8 | 5,129,137 | 1.9 | XXX | 5,110,446 |
| 14.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.04 Other Loan-Backed and Structured Securities | 482,790 | 5,781,161 | 1,810,464 | 0 | 0 | XXX | 8,074,415 | 2.9 | 3,850,000 | 1.4 | XXX | 8,074,415 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 1,118,708 | 42,220,852 | 6,549,293 | 376,542 | 0 | 0 | 50,265,396 | 18.1 | 24,982,642 | 9.0 | XXX | 50,265,396 |
| 14.09 Line 14.08 as a % of Col. 7 | 2.2 | 84.0 | 13.0 | 0.7 | 0.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 0.4 | 15.2 | 2.4 | 0.1 | 0.0 | 0.0 | 18.1 | XXX | XXX | XXX | XXX | 18.1 |

6019

ANNUAL STATEMENT FOR THE YEAR 2021 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 Investment Assets(a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year | 39,170,272 | 39,170,272 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired | 10,710,086 | 10,710,086 | | | |
| 3. Accrual of discount | 0 | | | | |
| 4. Unrealized valuation increase (decrease) | (2,489) | (2,489) | | | |
| 5. Total gain (loss) on disposals | 2,272 | 2,272 | | | |
| 6. Deduct consideration received on disposals | 44,310,697 | 44,310,697 | | | |
| 7. Deduct amortization of premium | 683,843 | 683,843 | | | |
| 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) | 4,885,601 | 4,885,601 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 4,885,601 | 4,885,601 | 0 | 0 | 0 |

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

S110

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 Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year..... | 22,517,826 | 7,375,676 | 15,142,149 | 0 |
| 2. Cost of cash equivalents acquired..... | 926,097,992 | | 926,097,992 | |
| 3. Accrual of discount..... | 718 | 718 | | |
| 4. Unrealized valuation increase (decrease)..... | .0 | | | |
| 5. Total gain (loss) on disposals..... | .0 | | | |
| 6. Deduct consideration received on disposals..... | 923,379,170 | 7,370,000 | 916,009,170 | |
| 7. Deduct amortization of premium..... | 6,394 | 6,394 | | |
| 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)..... | 25,230,971 | 0 | 25,230,971 | 0 |
| 11. Deduct total nonadmitted amounts..... | .0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 25,230,971 | 0 | 25,230,971 | 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 2021 OF THE Harmony Health Plan, Inc.

SCHEDULE BA - PART 1

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

| 1 CUSIP Identification | 2 Name or Description | 3 Code | 4 Location | | 6 Name of Vendor or General Partner | 7 NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol | 8 Date Originally Acquired | 9 Type and Strategy | 10 Actual Cost | 11 Fair Value | 12 Book / Adjusted Carrying Value Less Encumbrances | Change in Book/Adjusted Carrying Value | | | | | 18 Investment Income | 19 Commitment for Additional Investment | 20 Percentage of Ownership |
|---|-------------------------------------|-----------|---------------|------------|--|--|-------------------------------|------------------------|-------------------|------------------|--|--|--|---|---|--|-------------------------|--|-------------------------------|
| | | | 4 City | 5 State | | | | | | | | 13 Unrealized Valuation Increase (Decrease) | 14 Current Year's (Depreciation) or (Amortization)/ Accretion | 15 Current Year's Other-Than-Temporary Impairment Recognized | 16 Capitalized Deferred Interest and Other | 17 Total Foreign Exchange Change in B./A.C.V. | | | |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | HLM Strategic Investment Fund, L.P. | | Boston | MA | HLM Strategic Investment Fund GP, LLC | XXX | 10/12/2021 | 1 | 3,600,000 | 3,562,341 | 3,562,341 | (37,659) | 0 | 0 | 0 | 0 | 0 | 1,400,000 | 2.160 |
| 2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | 3,600,000 | 3,562,341 | 3,562,341 | (37,659) | 0 | 0 | 0 | 0 | 0 | 1,400,000 | XXX |
| | | | | | | | | | 3,600,000 | 3,562,341 | 3,562,341 | (37,659) | 0 | 0 | 0 | 0 | 0 | 1,400,000 | XXX |
| 4899999 - Subtotals - Unaffiliated | | | | | | | | | 3,600,000 | 3,562,341 | 3,562,341 | (37,659) | 0 | 0 | 0 | 0 | 0 | 1,400,000 | XXX |
| 4999999 - Subtotals - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5099999 Totals | | | | | | | | | 3,600,000 | 3,562,341 | 3,562,341 | (37,659) | 0 | 0 | 0 | 0 | 0 | 1,400,000 | XXX |

E07

1. Line
 NumberBook/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 \$ 0 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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Harmony Health Plan, Inc.

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Vendor or General Partner | 6 Date Originally Acquired | 7 Type and Strategy | 8 Actual Cost at Time of Acquisition | 9 Additional Investment Made After Acquisition | 10 Amount of Encumbrances | 11 Percentage of Ownership |
|---|---|---------------|-------|---|-------------------------------------|------------------------------|--|--|---------------------------------|-------------------------------------|
| | | City | State | | | | | | | |
| Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | | | | |
| ...000000-00-0... | HLM Strategic Investment Fund, L.P. | Boston | MA | HLM Strategic Investment Fund GP, LLC | 10/12/2021 | | 162,500 | 0 | 0 | 2.160 |
| ...000000-00-0... | HLM Strategic Investment Fund, L.P. | Boston | MA | HLM Strategic Investment Fund GP, LLC | 12/02/2021 | | 0 | 1,937,500 | 0 | 2.160 |
| ...000000-00-0... | HLM Strategic Investment Fund, L.P. | Boston | MA | HLM Strategic Investment Fund GP, LLC | 12/09/2021 | | 0 | 1,500,000 | 0 | 2.160 |
| 2599999 | - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated | | | | | | | | | |
| | | | | | | | 162,500 | 3,437,500 | 0 | XXX |
| 4899999 – Subtotals - Unaffiliated | | | | | | | 162,500 | 3,437,500 | 0 | XXX |
| 4999999 – Subtotals - Affiliated | | | | | | | 0 | 0 | 0 | XXX |
| 5099999 Totals | | | | | | | 162,500 | 3,437,500 | 0 | XXX |

ANNUAL STATEMENT FOR THE YEAR 2021 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 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value | | | | | 15 Book/Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consideration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Investment Income | |
|------------------------------------|-----------------------------|-----------|------------|---|-------------------------------------|-----------------------|--|--|---|---|--|--|---|---------------------|---|---|--|----------------------------|--|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Depreciation) or (Amortization)/ Accretion | 11 Current Year's Other-Than- Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Change in B./A.C.V. (9+10-11+12) | | | | | | | 14 Total Foreign Exchange Change in B./A.C.V. |
| | | | | | | | NONE | | | | | | | | | | | | |
| 4499999 – Subtotals - Unaffiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4599999 – Subtotals - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4699999 Totals | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2021 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book/ Adjusted Carrying Value | Change in Book / Adjusted Carrying Value | | | | Interest | | | | Dates | | | |
|---|---|-----------|------------------------------|-------------------|--|---------------------|--|--------------------|--------------------|--|--|--|---|---|------------------|-------------------------------|--------------------|--|--|----------------|---|-----|
| | | 3 Code | 4 For e i g n | 5 Bond CHAR | | | 8 Rate Used to Obtain Fair Value | 9 Fair Value | | | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change In B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date | |
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 912828-6U-9 | UNITED STATES TREASURY | SD | | | 1.A | 1,890,880 | 100.7188 | 1,833,081 | 1,820,000 | 1,832,944 | | | (34,923) | | 2.125 | 0.202 | MN | 5,021 | 38,675 | 05/01/2020 | 05/15/2022 | |
| 912828-6Y-1 | UNITED STATES TREASURY | SD | | | 1.A | 1,248,002 | 100.7188 | 1,218,697 | 1,210,000 | 1,218,802 | | | (19,399) | | 1.750 | 0.144 | JD | 989 | 21,175 | 06/30/2020 | 06/15/2022 | |
| 912828-7C-8 | UNITED STATES TREASURY | SD | | | 1.A | 1,028,582 | 100.7969 | 1,018,048 | 1,010,000 | 1,019,234 | | | (9,348) | | 1.750 | 0.050 | JJ | 8,165 | 8,838 | 06/14/2021 | 07/15/2022 | |
| 912828-VB-3 | UNITED STATES TREASURY | SD | | | 1.A | 1,736,606 | 101.6406 | 1,698,415 | 1,671,000 | 1,707,085 | | | (26,283) | | 1.750 | 0.171 | MN | 3,797 | 29,243 | 11/18/2020 | 05/15/2023 | |
| 912828-XW-5 | UNITED STATES TREASURY | SD | | | 1.A | 333,366 | 100.7500 | 327,438 | 325,000 | 327,696 | | | (5,419) | | 1.750 | 0.081 | JD | 16 | 5,688 | 12/14/2020 | 06/30/2022 | |
| 912828-ZB-6 | UNITED STATES TREASURY | SD | | | 1.A | 412,565 | 101.0469 | 404,188 | 400,000 | 405,719 | | | (5,090) | | 1.375 | 0.100 | FA | 2,077 | 5,500 | 08/27/2020 | 02/15/2023 | |
| 0199999 | Bonds - U.S. Governments - Issuer Obligations | | | | | 6,650,002 | XXX | 6,499,866 | 6,436,000 | 6,511,480 | | | 0 | | (100,464) | 0 | XXX | XXX | 20,065 | 109,118 | XXX | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | | |
| 36179M-5M-8 | G2 MA0852 - RMBS | | | 4 | 1.A | 7,977 | 107.4161 | 8,219 | 7,651 | 7,970 | | | (5) | | 3.500 | 2.585 | MON | 22 | 268 | 09/17/2019 | 03/20/2043 | |
| 36179M-X4-7 | G2 MA0699 - RMBS | | | 4 | 1.A | 60,586 | 105.1954 | 61,136 | 58,116 | 60,525 | | | (40) | | 3.500 | 2.585 | MON | 170 | 2,034 | 09/17/2019 | 01/20/2043 | |
| 36179N-BB-3 | G2 MA0934 - RMBS | | | 4 | 1.A | 26,682 | 107.4235 | 27,494 | 25,594 | 26,663 | | | (17) | | 3.500 | 2.583 | MON | 75 | 896 | 09/17/2019 | 04/20/2043 | |
| 36179Q-WD-9 | G2 MA2444 - RMBS | | | 4 | 1.A | 507,031 | 105.2547 | 519,549 | 493,611 | 507,070 | | | (144) | | 3.000 | 2.346 | MON | 1,234 | 14,808 | 09/17/2019 | 12/20/2044 | |
| 36179Q-WE-7 | G2 MA2445 - RMBS | | | 4 | 1.A | 5,241 | 105.9840 | 5,328 | 5,027 | 5,242 | | | (2) | | 3.500 | 2.466 | MON | 15 | 176 | 09/17/2019 | 12/20/2044 | |
| 36179Q-YR-6 | G2 MA2520 - RMBS | | | 4 | 1.A | 224,261 | 105.2536 | 229,795 | 218,325 | 224,255 | | | (57) | | 3.000 | 2.321 | MON | 546 | 6,550 | 09/17/2019 | 01/20/2045 | |
| 36179R-7J-2 | G2 MA3597 - RMBS | | | 4 | 1.A | 310,688 | 105.5247 | 314,486 | 298,022 | 310,827 | | | (97) | | 3.500 | 2.290 | MON | 869 | 10,431 | 09/17/2019 | 04/20/2046 | |
| 36179R-D7-1 | G2 MA2826 - RMBS | | | 4 | 1.A | 73,401 | 105.6193 | 74,365 | 70,409 | 73,437 | | | (27) | | 3.500 | 2.364 | MON | 205 | 2,464 | 09/17/2019 | 05/20/2045 | |
| 36179S-5M-5 | G2 MA4452 - RMBS | | | 4 | 1.A | 1,208,951 | 106.6567 | 1,228,026 | 1,151,382 | 1,209,752 | | | (303) | | 4.000 | 2.332 | MON | 3,838 | 46,055 | 11/19/2019 | 05/20/2047 | |
| 36179S-B7-1 | G2 MA3662 - RMBS | | | 4 | 1.A | 1,185,557 | 104.6877 | 1,206,722 | 1,152,687 | 1,185,643 | | | (243) | | 3.000 | 2.209 | MON | 2,862 | 34,581 | 10/20/2019 | 05/20/2046 | |
| 36179S-LS-4 | G2 MA3937 - RMBS | | | 4 | 1.A | 238,772 | 105.5249 | 241,692 | 229,037 | 238,900 | | | (71) | | 3.500 | 2.293 | MON | 668 | 8,016 | 09/17/2019 | 09/20/2046 | |
| 36179S-QW-0 | G2 MA4069 - RMBS | | | 4 | 1.A | 806,819 | 105.5250 | 816,993 | 774,217 | 807,249 | | | (235) | | 3.500 | 2.305 | MON | 2,258 | 27,098 | 10/22/2019 | 11/20/2046 | |
| 36179T-7M-1 | G2 MA5400 - RMBS | | | 4 | 1.A | 525,763 | 106.5196 | 529,277 | 496,882 | 526,510 | | | (221) | | 5.000 | 2.884 | MON | 2,070 | 24,844 | 09/13/2019 | 08/20/2048 | |
| 36179T-AL-9 | G2 MA4511 - RMBS | | | 4 | 1.A | 1,156,414 | 106.6568 | 1,177,289 | 1,103,810 | 1,157,702 | | | (277) | | 4.000 | 2.390 | MON | 3,679 | 44,152 | 09/18/2019 | 06/20/2047 | |
| 36179T-CX-1 | G2 MA4586 - RMBS | | | 4 | 1.A | 1,759,418 | 105.3199 | 1,782,282 | 1,692,256 | 1,760,793 | | | (336) | | 3.500 | 2.162 | MON | 4,936 | 59,229 | 10/23/2019 | 07/20/2047 | |
| 36179T-EY-7 | G2 MA4651 - RMBS | | | 4 | 1.A | 1,594,716 | 104.5360 | 1,616,781 | 1,546,625 | 1,594,801 | | | (309) | | 3.000 | 2.151 | MON | 3,867 | 46,399 | 11/20/2019 | 08/20/2047 | |
| 36179T-NO-4 | G2 MA4899 - RMBS | | | 4 | 1.A | 1,989,922 | 104.5361 | 2,018,988 | 1,931,378 | 1,989,824 | | | (362) | | 3.000 | 2.177 | MON | 4,828 | 57,941 | 10/10/2019 | 12/20/2047 | |
| 36179T-NR-2 | G2 MA4900 - RMBS | | | 4 | 1.A | 1,159,286 | 105.3200 | 1,176,475 | 1,117,048 | 1,160,018 | | | (202) | | 3.500 | 2.228 | MON | 3,258 | 39,097 | 09/27/2019 | 12/20/2047 | |
| 36179T-UB-9 | G2 MA5078 - RMBS | | | 4 | 1.A | 707,645 | 106.6571 | 722,361 | 677,274 | 708,874 | | | (119) | | 4.000 | 2.183 | MON | 2,258 | 27,091 | 09/16/2019 | 03/20/2048 | |
| 36179U-CC-4 | G2 MA4567 - RMBS | | | 4 | 1.A | 1,048,898 | 105.9635 | 1,058,759 | 999,173 | 1,045,738 | | | (169) | | 4.500 | 2.714 | MON | 3,747 | 44,963 | 11/20/2019 | 09/20/2048 | |
| 36179U-GE-6 | G2 MA5597 - RMBS | | | 4 | 1.A | 845,065 | 107.2318 | 853,878 | 796,292 | 844,835 | | | (432) | | 5.000 | 2.842 | MON | 3,318 | 39,815 | 10/10/2019 | 11/20/2048 | |
| 36179U-H5-4 | G2 MA5652 - RMBS | | | 4 | 1.A | 358,707 | 105.9887 | 362,436 | 341,957 | 357,917 | | | (190) | | 4.500 | 2.713 | MON | 1,382 | 15,388 | 10/11/2019 | 12/20/2048 | |
| 36179U-KX-9 | G2 MA5710 - RMBS | | | 4 | 1.A | 1,042,342 | 106.1518 | 1,065,189 | 1,003,458 | 1,041,264 | | | (659) | | 4.000 | 2.516 | MON | 3,345 | 40,138 | 10/16/2019 | 01/20/2049 | |
| 36179U-KY-7 | G2 MA5711 - RMBS | | | 4 | 1.A | 525,720 | 105.9888 | 531,699 | 501,656 | 524,534 | | | (511) | | 4.500 | 2.809 | MON | 1,881 | 22,575 | 09/30/2019 | 01/20/2049 | |
| 36179U-Q4-7 | G2 MA5875 - RMBS | | | 4 | 1.A | 464,077 | 104.2760 | 469,221 | 449,980 | 461,516 | | | (447) | | 3.500 | 2.420 | MON | 1,312 | 15,749 | 01/17/2020 | 04/20/2049 | |
| 36179U-Q5-4 | G2 MA5876 - RMBS | | | 4 | 1.A | 167,894 | 105.5472 | 170,687 | 161,716 | 166,513 | | | (236) | | 4.000 | 2.861 | MON | 539 | 6,469 | 01/17/2020 | 04/20/2049 | |
| 36179U-ZT-2 | G2 MA6154 - RMBS | | | 4 | 1.A | 1,152,394 | 104.2462 | 1,160,177 | 1,112,920 | 1,139,397 | | | (3,301) | | 3.500 | 2.496 | MON | 3,246 | 38,952 | 09/17/2019 | 09/20/2049 | |
| 0299999 | Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | 19,154,226 | XXX | 19,429,302 | 18,416,505 | 19,137,770 | | | 0 | | (9,012) | 0 | XXX | XXX | 56,348 | 676,178 | XXX | XXX |
| 0599999 | Bonds - U.S. Governments - Subtotals - U.S. Governments | | | | | 25,804,227 | XXX | 25,929,169 | 24,852,505 | 25,649,250 | | | 0 | | (109,476) | 0 | XXX | XXX | 76,413 | 785,296 | 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 | 119.9570 | 3,808,635 | 3,175,000 | 3,823,146 | | | (87,343) | | 4.000 | 0.990 | JJ | 58,561 | 66,675 | 12/16/2020 | 01/15/2029 | |
| 1199999 | Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | 3,910,489 | XXX | 3,808,635 | 3,175,000 | 3,823,146 | | | 0 | | (87,343) | 0 | XXX | XXX | 58,561 | 66,675 | XXX | XXX |
| 1799999 | Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | 3,910,489 | XXX | 3,808,635 | 3,175,000 | 3,823,146 | | | 0 | | (87,343) | 0 | XXX | XXX | 58,561 | 66,675 | 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 | | | | | | | | | | | | | | | | | | | | | | |
| 60416T-CR-7 | MINNESOTA ST HSG FIN AGY | | | 2 | 1.B FE | 1,646,748 | 109.4490 | 1,630,790 | 1,490,000 | 1,630,195 | | | (16,154) | | 3.000 | 1.735 | JJ | 22,350 | 23,703 | 12/10/2020 | 01/01/2051 | |
| 650036-DZ-6 | NEW YORK ST URBAN DEV CORP REV | | | 1,2 | 1.B FE | 4,765,000 | 97.7240 | 4,656,549 | 4,765,000 | 4,765,000 | | | | | 1.800 | 1.800 | MS | 25,255 | 62,422 | 12/16/2020 | 03/15/2031 | |
| 2599999 | 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 | | | | | 6,411,748 | XXX | 6,287,339 | 6,255,000 | 6,395,195 | | | 0 | | (16,154) | 0 | XXX | XXX | 47,605 | 86,125 | 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-5G-1 | FH G08846 - RMBS | | | 4 | 1.A | 695,242 | 105.6569 | 716,764 | 678,388 | 694,615 | | | (103) | | 3.500 | 2.819 | MON | 1,979 | 23,744 | 09/17/2019 | 11/01/2048 | |
| 3128MJ-5N-6 | FH G08852 - RMBS | | | 4 | 1.A | 645,126 | 106.6087 | 663,201 | 622,089 | 645,236 | | | (184) | | 4.000 | 2.801 | MON | 2,074 | 24,884 | 09/20/2019 | 12/01/2048 | |

E10

ANNUAL STATEMENT FOR THE YEAR 2021 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book/ Adjusted Carrying Value | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|--|---|-----------|--------------------------------------|-------------------|--|---------------------|--|--------------------|--------------------|--|--|--|---|---|------------------|-------------------------------|--------------------|--|--|----------------|---|
| | | 3 Code | 4 F o r e i g n | 5 Bond CHAR | | | 8 Rate Used to Obtain Fair Value | 9 Fair Value | | | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change In B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3132A5-J2-2 | FH ZS4781 - RMBS | | | 4 | 1.A | 1,376,795 | 107,3681 | 1,406,381 | 1,309,869 | 1,376,359 | | (374) | | 4.500 | 2.921 | MON | 4,912 | 58,944 | 10/23/2019 | 07/01/2048 | |
| 3132AC-YK-0 | FH ZT0714 - RMBS | | | 4 | 1.A | 1,015,873 | 109,3902 | 1,040,618 | 951,290 | 1,013,453 | | (382) | | 5.000 | 2.923 | MON | 3,964 | 47,564 | 10/23/2019 | 10/01/2048 | |
| 3132AD-XW-3 | FH ZT1593 - RMBS | | | 4 | 1.A | 879,002 | 105,6352 | 905,888 | 857,563 | 877,946 | | (253) | | 3.500 | 2.803 | MON | 2,501 | 30,015 | 09/12/2019 | 01/01/2049 | |
| 3132DV-KP-9 | FH SD7502 - RMBS | | | 4 | 1.A | 2,480,246 | 106,5743 | 2,541,925 | 2,385,121 | 2,457,223 | | (4,175) | | 3.500 | 2.518 | MON | 6,957 | 83,479 | 10/16/2019 | 07/01/2049 | |
| 3132DV-KQ-7 | FH SD7503 - RMBS | | | 4 | 1.A | 1,313,310 | 106,7014 | 1,346,816 | 1,262,230 | 1,300,680 | | (2,224) | | 3.500 | 2.512 | MON | 3,682 | 44,178 | 09/17/2019 | 08/01/2049 | |
| 3133KG-WA-2 | FH RA1541 - RMBS | | | 4 | 1.A | 1,545,574 | 104,9672 | 1,597,509 | 1,521,913 | 1,539,563 | | (1,721) | | 3.000 | 2.660 | MON | 3,805 | 45,657 | 10/23/2019 | 11/01/2049 | |
| 3138ER-CV-0 | FN AL9083 - RMBS | | | 4 | 1.A | 888,194 | 108,1844 | 920,198 | 850,583 | 888,134 | | (347) | | 3.500 | 2.363 | MON | 2,481 | 29,770 | 09/30/2019 | 09/01/2046 | |
| 3138ET-DZ-6 | FN AL8219 - RMBS | | | 4 | 1.A | 1,340,604 | 107,7575 | 1,358,427 | 1,260,633 | 1,339,842 | | (729) | | 4.000 | 2.378 | MON | 4,202 | 50,425 | 01/13/2020 | 02/01/2046 | |
| 3140J9-KU-4 | FN BM4806 - RMBS | | | 4 | 1.A | 2,012,353 | 104,5001 | 2,060,415 | 1,971,687 | 2,012,036 | | (434) | | 3.000 | 2.546 | MON | 4,929 | 59,151 | 10/11/2019 | 12/01/2047 | |
| 3140J9-SN-2 | FN BM5024 - RMBS | | | 4 | 1.A | 695,907 | 104,4272 | 710,074 | 679,970 | 695,702 | | (144) | | 3.000 | 2.510 | MON | 1,700 | 20,399 | 01/15/2020 | 11/01/2048 | |
| 3140JG-LW-3 | FN BNO340 - RMBS | | | 4 | 1.A | 500,710 | 107,3644 | 508,054 | 473,205 | 497,999 | | (270) | | 4.500 | 2.879 | MON | 1,775 | 23,069 | 01/15/2020 | 12/01/2048 | |
| 3140JQ-TQ-6 | FN BN7758 - RMBS | | | 4 | 1.A | 1,679,838 | 104,7798 | 1,707,310 | 1,629,428 | 1,668,313 | | (2,841) | | 3.000 | 2.342 | MON | 4,074 | 48,883 | 09/06/2019 | 09/01/2049 | |
| 3140QA-3W-8 | FN CA3512 - RMBS | | | 4 | 1.A | 1,521,316 | 110,1297 | 1,547,733 | 1,405,373 | 1,500,786 | | (3,435) | | 4.500 | 2.232 | MON | 5,270 | 63,242 | 01/30/2020 | 05/01/2049 | |
| 3140QB-S5-8 | FN CA4139 - RMBS | | | 4 | 1.A | 2,027,113 | 104,1951 | 2,069,470 | 1,986,148 | 2,017,705 | | (2,385) | | 3.000 | 2.548 | MON | 4,965 | 59,584 | 09/17/2019 | 09/01/2049 | |
| 3140QC-CF-1 | FN CA4569 - RMBS | | | 4 | 1.A | 1,755,212 | 107,1297 | 1,771,439 | 1,653,545 | 1,729,719 | | (6,536) | | 4.000 | 2.499 | MON | 5,512 | 66,142 | 01/13/2020 | 11/01/2049 | |
| 3140XD-DE-3 | FN FM1000 - RMBS | | | 4 | 1.A | 2,956,868 | 105,0499 | 3,042,985 | 2,896,704 | 2,956,203 | | (638) | | 3.000 | 2.544 | MON | 7,242 | 86,901 | 10/11/2019 | 04/01/2047 | |
| 3140X4-LV-6 | FN FM1239 - RMBS | | | 4 | 1.A | 1,294,177 | 106,6639 | 1,341,638 | 1,257,818 | 1,293,909 | | (195) | | 3.500 | 2.664 | MON | 3,669 | 44,024 | 09/12/2019 | 11/01/2048 | |
| 3140X4-NL-6 | FN FM1294 - RMBS | | | 4 | 1.A | 228,640 | 109,3051 | 234,147 | 214,214 | 227,857 | | (184) | | 5.000 | 2.977 | MON | 893 | 10,711 | 09/19/2019 | 08/01/2049 | |
| 3140X4-TZ-9 | FN FM1467 - RMBS | | | 4 | 1.A | 1,548,030 | 105,0771 | 1,591,561 | 1,514,660 | 1,547,659 | | (361) | | 3.000 | 2.497 | MON | 3,787 | 45,440 | 09/12/2019 | 12/01/2047 | |
| 3140X4-V3-7 | FN FM1533 - RMBS | | | 4 | 1.A | 1,193,503 | 108,2822 | 1,220,819 | 1,127,442 | 1,193,272 | | (438) | | 4.000 | 2.325 | MON | 3,758 | 45,098 | 09/25/2019 | 02/01/2048 | |
| 3140X4-YL-4 | FN FM1614 - RMBS | | | 4 | 1.A | 1,368,559 | 107,5194 | 1,404,532 | 1,306,306 | 1,367,720 | | (579) | | 3.500 | 2.290 | MON | 3,810 | 45,721 | 09/30/2019 | 05/01/2048 | |
| 3140X5-CY-7 | FN FM1886 - RMBS | | | 4 | 1.A | 1,217,974 | 105,6651 | 1,249,109 | 1,182,140 | 1,216,538 | | (180) | | 3.500 | 2.657 | MON | 3,448 | 41,375 | 11/20/2019 | 06/01/2049 | |
| 3140X5-DR-1 | FN FM1911 - RMBS | | | 4 | 1.A | 1,100,876 | 107,2991 | 1,129,308 | 1,052,486 | 1,100,373 | | (456) | | 3.500 | 2.328 | MON | 3,070 | 36,837 | 01/15/2020 | 07/01/2048 | |
| 31418C-OB-3 | FN MA3149 - RMBS | | | 4 | 1.A | 1,606,757 | 107,3922 | 1,649,993 | 1,536,418 | 1,608,184 | | (450) | | 4.000 | 2.642 | MON | 5,121 | 61,677 | 10/11/2019 | 10/01/2047 | |
| 31418C-XN-9 | FN MA3384 - RMBS | | | 4 | 1.A | 963,154 | 106,5311 | 983,345 | 923,059 | 962,274 | | (185) | | 4.000 | 2.612 | MON | 3,077 | 36,922 | 09/12/2019 | 06/01/2048 | |
| 31418C-Z9-8 | FN MA3467 - RMBS | | | 4 | 1.A | 339,009 | 106,3016 | 345,775 | 325,278 | 338,651 | | (62) | | 4.000 | 2.658 | MON | 1,084 | 13,011 | 10/03/2019 | 09/01/2048 | |
| 31418C-ZJ-6 | FN MA3444 - RMBS | | | 4 | 1.A | 579,267 | 107,7626 | 592,392 | 549,720 | 578,260 | | (158) | | 4.500 | 2.891 | MON | 2,061 | 24,737 | 09/17/2019 | 08/01/2048 | |
| 31418D-E5-7 | FN MA3755 - RMBS | | | 4 | 1.A | 477,297 | 108,9159 | 485,773 | 446,007 | 470,930 | | (1,218) | | 5.000 | 3.015 | MON | 1,858 | 33,451 | 09/19/2019 | 08/01/2049 | |
| 31418D-KV-3 | FN MA3907 - RMBS | | | 4 | 1.A | 851,470 | 106,3042 | 862,946 | 811,770 | 840,202 | | (3,189) | | 4.000 | 2.844 | MON | 2,706 | 32,471 | 01/13/2020 | 01/01/2050 | |
| 31418D-LT-7 | FN MA3937 - RMBS | | | 4 | 1.A | 1,258,225 | 103,6354 | 1,279,575 | 1,234,689 | 1,252,903 | | (2,103) | | 3.000 | 2.608 | MON | 3,087 | 37,041 | 01/15/2020 | 02/01/2050 | |
| 2699999 | - 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 | | | | | 39,356,224 | XXX | 40,286,120 | 37,877,744 | 39,210,246 | | (36,934) | 0 | XXX | XXX | XXX | 113,450 | 1,374,546 | XXX | XXX | |
| 3199999 | - 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 | | | | | 45,767,972 | XXX | 46,573,458 | 44,132,744 | 45,605,441 | | (53,089) | 0 | XXX | XXX | XXX | 161,055 | 1,460,670 | XXX | XXX | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 001055-BJ-0 | AFLAC INC | | | 1,2 | 1.6 FE | 3,913,888 | 110,4261 | 3,898,041 | 3,530,000 | 3,886,277 | | (27,610) | | 3.600 | 2.216 | AO | 31,770 | 63,540 | 04/22/2021 | 04/01/2030 | |
| 00287Y-BM-0 | ABBVIE INC | | | 1 | 2 B FE | 1,870,088 | 101,2741 | 1,827,998 | 1,805,000 | 1,834,417 | | (33,030) | | 2.300 | 0.456 | MN | 4,613 | 41,515 | 12/01/2020 | 11/21/2022 | |
| 007589-AD-6 | ADVOCATE HEALTH AND HOSPITALS CORP | | | 1,2 | 1.0 FE | 1,228,770 | 100,3830 | 1,234,711 | 1,230,000 | 1,228,874 | | 104 | | 2.211 | 2.223 | JD | 1,209 | 27,195 | 04/08/2021 | 06/15/2030 | |
| 014621-AA-4 | ALEXANDER FUNDING TRUST | | | 1 | 2.0 FE | 3,315,596 | 100,4726 | 3,364,581 | 3,300,000 | 3,344,579 | | (20,002) | | 1.841 | 1.109 | MN | 7,763 | 57,884 | 02/23/2021 | 11/15/2023 | |
| 037833-DN-7 | APPLE INC | | | 1,2 | 1 B FE | 4,133,724 | 102,6822 | 4,061,081 | 3,955,000 | 4,106,548 | | (27,175) | | 2.050 | 1.178 | MS | 24,774 | 81,078 | 02/25/2021 | 09/11/2026 | |
| 04010L-AY-9 | ARES CAPITAL CORP | | | 1,2 | 2.0 FE | 3,316,803 | 103,2500 | 3,293,675 | 3,190,000 | 3,288,093 | | (26,939) | | 3.250 | 2.319 | JJ | 47,806 | 103,675 | 12/03/2020 | 07/15/2025 | |
| 04685A-2P-5 | ATHENE GLOBAL FUNDING | | | 1 | 1 F FE | 4,217,427 | 101,9315 | 4,189,385 | 4,110,000 | 4,201,245 | | (15,093) | | 2.450 | 2.031 | FA | 36,642 | 100,415 | 12/03/2020 | 08/20/2027 | |
| 05369A-AL-5 | AVIATION CAPITAL GROUP LLC | | | 1,2 | 2.0 FE | 1,062,327 | 97,1121 | 1,034,244 | 1,065,000 | 1,062,472 | | 145 | | 1.950 | 2.003 | MS | 5,826 | 19,990 | 09/15/2021 | 09/20/2026 | |
| 06051G-JK-6 | BANK OF AMERICA CORP | | | 1,2,5 | 1 F FE | 3,331,316 | 97,9724 | 3,272,278 | 3,340,000 | 3,331,565 | | 249 | | 1.197 | 1.250 | AO | 7,441 | 19,990 | 09/09/2021 | 10/24/2026 | |
| 06654D-AD-9 | BANNER HEALTH | | | 1,2 | 1 D FE | 4,071,160 | 96,6952 | 3,877,478 | 4,010,000 | 4,064,931 | | (5,954) | | 1.897 | 1.723 | JJ | 38,035 | 51,136 | 12/16/2020 | 01/01/2031 | |
| 09259E-AB-4 | BLACKROCK TCP CAPITAL CORP | | | 1 | 2.0 FE | 3,909,774 | 100,7424 | 3,954,139 | 3,925,000 | 3,912,294 | | 2,520 | | 2.850 | 2.934 | FA | 44,124 | 55,931 | 02/22/2021 | 02/09/2026 | |
| 09261L-AD-0 | BLACKSTONE SECURED LENDING FUND | | | 1 | 2.0 FE | 4,306,794 | 103,0709 | 4,243,429 | 4,117,000 | 4,239,873 | | (66,921) | | 3.650 | 1.673 | JJ | 69,709 | 75,135 | 02/22/2021 | 07/14/2023 | |
| 097023-DB-8 | BOEING CO | | | 1,2 | 2.0 FE | 3,327,670 | 104,0481 | 3,287,920 | 3,160,000 | 3,303,682 | | (22,315) | | 3.250 | 2.421 | FA | 42,792 | 76,740 | 12/02/2020 | 02/01/2028 | |

E10.1

ANNUAL STATEMENT FOR THE YEAR 2021 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book/ Adjusted Carrying Value | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|--------------|--|-----------|--------------------------------------|-------------------|--|---------------------|--|--------------------|--------------------|--|--|--|---|---|---------------|----------------------------|--------------------|--|--|----------------|---|
| | | 3 Code | 4 F o r e i g n | 5 Bond CHAR | | | 8 Rate Used to Obtain Fair Value | 9 Fair Value | | | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change In B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 10948W-AA-1. | BRIGHTSPHERE INVESTMENT GROUP INC. | | | 1. | 3.A FE. | 3,890,052 | 104,4385 | 3,780,674 | 3,620,000 | 3,780,674 | (62,892) | (44,514) | | 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 | 99,9732 | 1,829,510 | 1,820,000 | 1,825,364 | | 890 | | 3.250 | 3.318 | MS | 15,034 | 29,903 | 03/24/2021 | 03/30/2026 | |
| 140501-AC-1. | CAPITAL SOUTHWEST CORP. CATERPILLAR FINANCIAL SERVICES CORP. | | | 1,2. | 1.D FE. | 1,973,447 | 100,2052 | 1,989,073 | 1,985,000 | 1,974,210 | | 762 | | 3.375 | 3.500 | AO | 23,076 | | 08/24/2021 | 10/01/2026 | |
| 14913R-2H-9. | CHEVRON USA INC. | | | 1. | 1.F FE. | 4,502,677 | 97,8717 | 4,395,418 | 4,491,000 | 4,500,222 | | (2,339) | | 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 | 107,3380 | 1,540,300 | 1,435,000 | 1,552,693 | | (29,926) | | 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 | 111,0453 | 1,660,127 | 1,495,000 | 1,661,204 | | (19,460) | | 3.850 | 1.818 | JJ | 26,540 | 28,779 | 04/08/2021 | 01/15/2028 | |
| 172967-LM-1. | CITIGROUP INC. | | | 1,2,5. | 1.G FE. | 4,622,502 | 101,1266 | 4,565,866 | 4,515,000 | 4,577,455 | | (45,048) | | 2.876 | 0.412 | JJ | 56,630 | | 08/03/2021 | 07/24/2023 | |
| 20030N-CS-8. | COMCAST CORP. | | | 1,2. | 1.G FE. | 2,820,592 | 109,2646 | 2,748,005 | 2,515,000 | 2,777,556 | | (43,037) | | 3.950 | 1.005 | AO | 20,972 | 49,671 | 05/20/2021 | 10/15/2025 | |
| 244199-BH-7. | DEERE & CO. | | | 1,2. | 1.F FE. | 3,002,333 | 104,4166 | 2,889,207 | 2,767,000 | 2,944,873 | | (54,756) | | 2.750 | 0.716 | AO | 16,064 | 76,093 | 12/10/2020 | 04/15/2025 | |
| 24703T-AA-4. | DELL INTERNATIONAL LLC. DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP. | | | 1,2. | 2.B FE. | 989,114 | 105,6287 | 943,264 | 893,000 | 945,862 | | (40,575) | | 5.450 | 0.816 | JD | 2,163 | 69,002 | 12/07/2020 | 06/15/2023 | |
| 26150T-AE-9. | ENABLE MIDSTREAM PARTNERS LP. | | | 1,2. | 2.B FE. | 2,480,000 | 101,9975 | 2,529,538 | 2,480,000 | 2,480,000 | | | | 3.875 | 3.875 | FA | 36,304 | 53,122 | 01/20/2021 | 02/15/2026 | |
| 292480-AM-2. | ENERGY TRANSFER LP. | | | 1,2. | 2.C FE. | 1,922,300 | 107,3210 | 2,194,714 | 2,045,000 | 1,934,830 | | 11,589 | | 4.150 | 5.002 | MS | 24,989 | 84,868 | 12/01/2020 | 09/15/2029 | |
| 29278N-AQ-6. | EQUITABLE FINANCIAL LIFE GLOBAL FUNDING. | | | 1,2. | 2.C FE. | 2,697,438 | 106,0000 | 2,734,800 | 2,580,000 | 2,685,410 | | (11,177) | | 3.750 | 3.176 | MN | 12,363 | 96,750 | 12/02/2020 | 05/15/2030 | |
| 29449W-AK-3. | EXELON GENERATION COMPANY LLC. | | | | 1.F FE. | 1,674,749 | 98,8588 | 1,655,885 | 1,675,000 | 1,674,760 | | 11 | | 1.100 | 1.105 | MN | 2,508 | | 11/08/2021 | 11/12/2024 | |
| 30161M-AS-2. | EXPEDIA GROUP INC. | | | 1,2. | 2.C FE. | 2,639,312 | 104,8852 | 2,569,687 | 2,450,000 | 2,594,072 | | (41,917) | | 3.250 | 1.436 | JD | 6,635 | 79,625 | 12/01/2020 | 06/01/2025 | |
| 30212P-AS-4. | EXXON MOBIL CORP. | | | 1,2. | 1.D FE. | 2,798,136 | 112,9208 | 2,710,099 | 2,400,000 | 2,737,848 | | (60,288) | | 6.250 | 1.554 | MN | 25,000 | 75,000 | 06/04/2021 | 05/01/2025 | |
| 302316-BH-4. | FS KKR CAPITAL CORP. | | | 1,2. | 1.D FE. | 4,983,176 | 105,1223 | 4,793,577 | 4,560,000 | 4,877,254 | | (99,958) | | 2.992 | 0.739 | MS | 38,657 | 136,435 | 12/10/2020 | 03/19/2025 | |
| 302635-AG-2. | F&G GLOBAL FUNDING. | | | 1,2. | 2.C FE. | 3,221,858 | 101,8105 | 3,319,022 | 3,260,000 | 3,229,310 | | 7,024 | | 3.400 | 3.653 | JJ | 51,110 | 66,196 | 12/03/2020 | 01/15/2026 | |
| 30321L-2B-7. | FORD MOTOR CREDIT COMPANY LLC. | | | 1,2. | 1.F FE. | 2,599,454 | 98,4721 | 2,560,275 | 2,600,000 | 2,599,504 | | 50 | | 0.900 | 0.907 | MS | 6,435 | | 09/15/2021 | 09/20/2024 | |
| 345397-B2-8. | GA GLOBAL FUNDING TRUST. | | | 1,2. | 3.A FE. | 2,606,100 | 103,6038 | 2,647,077 | 2,555,000 | 2,595,391 | | (9,926) | | 3.375 | 2.931 | MN | 11,498 | 86,231 | 12/01/2020 | 11/13/2025 | |
| 36143L-2C-8. | GENERAL MOTORS CO. | | | | 1.F FE. | 4,031,072 | 98,0601 | 3,961,628 | 4,040,000 | 4,031,959 | | 887 | | 0.800 | 0.875 | MS | 9,606 | | 09/07/2021 | 09/13/2024 | |
| 37045V-AW-0. | GOLDMAN SACHS GROUP INC. | | | 1. | 2.C FE. | 1,702,438 | 107,1204 | 1,625,016 | 1,517,000 | 1,633,034 | | (65,462) | | 5.400 | 0.980 | AO | 20,252 | 81,918 | 12/08/2020 | 10/02/2023 | |
| 38148L-AE-6. | GUARDIAN LIFE GLOBAL FUNDING. | | | 2. | 1.F FE. | 4,506,346 | 106,4786 | 4,370,947 | 4,105,000 | 4,460,913 | | (45,433) | | 3.750 | 0.941 | MN | 16,677 | 76,969 | 08/03/2021 | 05/22/2025 | |
| 40139L-BC-6. | HCA INC. | | | 1. | 1.C FE. | 3,737,457 | 97,2388 | 3,636,731 | 3,740,000 | 3,737,987 | | 500 | | 0.875 | 0.899 | JD | 1,909 | 32,725 | 12/07/2020 | 12/10/2025 | |
| 404119-BN-8. | HEWLETT PACKARD ENTERPRISE CO. | | | 1. | 2.C FE. | 1,686,116 | 107,5000 | 1,639,375 | 1,525,000 | 1,660,111 | | (26,006) | | 5.000 | 0.925 | MS | 22,451 | 38,125 | 07/26/2021 | 03/15/2024 | |
| 42824C-AN-9. | HEWLETT PACKARD ENTERPRISE CO. | | | 1,2. | 2.B FE. | 2,723,789 | 102,1898 | 2,616,059 | 2,560,000 | 2,620,613 | | (97,551) | | 4.400 | 0.582 | AO | 23,780 | 112,640 | 12/09/2020 | 10/15/2022 | |
| 42824C-BG-3. | HONEYWELL INTERNATIONAL INC. | | | 1,2. | 2.B FE. | 1,885,155 | 105,4689 | 1,803,518 | 1,710,000 | 1,817,390 | | (63,910) | | 4.450 | 0.655 | AO | 18,812 | 76,095 | 12/08/2020 | 10/02/2023 | |
| 438516-CC-8. | JPMORGAN CHASE & CO. | | | 1,2. | 1.F FE. | 566,894 | 99,9544 | 565,742 | 566,000 | 566,000 | | (834) | | 0.483 | 0.483 | FA | 1,002 | 2,734 | 12/11/2020 | 08/19/2022 | |
| 46647P-BZ-8. | KEYBANK NA. | | | 2,5. | 1.F FE. | 3,250,000 | 99,7731 | 3,242,626 | 3,250,000 | 3,250,000 | | | | 0.697 | 0.697 | MS | 6,607 | 11,326 | 03/09/2021 | 03/16/2024 | |
| 49327M-3A-0. | MAIN STREET CAPITAL CORP. | | | 1,2,5. | 1.G FE. | 2,465,000 | 99,6368 | 2,456,047 | 2,465,000 | 2,465,000 | | 3,711 | | 0.423 | 0.423 | JJ | 5,156 | 5,706 | 12/07/2020 | 01/03/2024 | |
| 56035L-AE-4. | MET TOWER GLOBAL FUNDING. | | | 1,2. | 2.C FE. | 2,262,241 | 100,0483 | 2,286,104 | 2,285,000 | 2,265,952 | | 100 | | 3.000 | 3.199 | JJ | 31,800 | 34,275 | 01/12/2021 | 07/14/2026 | |
| 58989V-2D-5. | NORTHWESTERN MUTUAL GLOBAL FUNDING. | | | 1. | 1.D FE. | 1,858,289 | 97,9024 | 1,820,985 | 1,860,000 | 1,858,389 | | (436) | | 1.250 | 1.269 | MS | 6,910 | | 09/07/2021 | 09/14/2026 | |
| 66815L-2B-4. | OCCIDENTAL PETROLEUM CORP. | | | | 1.A FE. | 2,527,399 | 98,8420 | 2,495,761 | 2,525,000 | 2,526,963 | | | | 0.600 | 0.565 | MS | 4,040 | 7,575 | 06/25/2021 | 03/25/2024 | |
| 674599-CW-3. | ORACLE CORP. | | | 1,2. | 3.B FE. | 2,320,794 | 102,1250 | 2,532,700 | 2,480,000 | 2,364,431 | | 40,500 | | 2.900 | 4.814 | FA | 27,170 | 71,920 | 12/01/2020 | 08/15/2024 | |
| 68389X-CC-7. | OWL ROCK TECHNOLOGY FINANCE CORP. | | | 1,2. | 2.A FE. | 2,569,326 | 99,1056 | 2,507,372 | 2,530,000 | 2,564,728 | | (4,598) | | 1.650 | 1.309 | MS | 11,132 | 20,988 | 06/04/2021 | 03/25/2026 | |
| 691205-AE-8. | PENNAINTPARK FLOATING RATE CAPITAL LTD. | | | 1,2. | 2.C FE. | 4,320,942 | 103,0091 | 4,480,896 | 4,350,000 | 4,325,983 | | 4,844 | | 3.750 | 3.886 | JD | 6,344 | 163,125 | 12/10/2020 | 06/17/2026 | |
| 70806A-AA-4. | PROVIDENCE HEALTH AND SERVICES. | | | 1,2. | 1.D FE. | 774,245 | 104,8294 | 739,047 | 705,000 | 760,951 | | (12,131) | | 2.746 | 0.940 | AO | 4,840 | 19,359 | 11/24/2020 | 10/01/2026 | |
| 743756-AB-4. | RGA GLOBAL FUNDING. | | | | 1.E FE. | 2,498,825 | 100,1700 | 2,504,250 | 2,500,000 | 2,498,845 | | 20 | | 2.000 | 2.010 | MN | 4,306 | | 11/22/2021 | 11/30/2026 | |
| 76209P-AA-1. | SIERRA PACIFIC POWER CO. | | | 1,2. | 1.F FE. | 1,694,231 | 104,1339 | 1,659,894 | 1,594,000 | 1,679,892 | | (14,339) | | 2.600 | 1.242 | MN | 6,907 | 41,444 | 04/15/2021 | 05/01/2026 | |
| 826418-BM-6. | SOUTHERN CALIFORNIA EDISON CO. | | | 2. | 1.G FE. | 1,690,000 | 99,2713 | 1,677,685 | 1,690,000 | 1,690,000 | | | | 1.100 | 1.100 | AO | 4,648 | 9,295 | 03/24/2021 | 04/01/2024 | |
| 842400-HB-2. | STARBUCKS CORP. | | | 1,2. | 2.A FE. | 2,072,092 | 102,3385 | 2,005,835 | 1,960,000 | 2,016,632 | | (52,276) | | 3.100 | 0.415 | MS | 20,253 | 60,760 | 12/08/2020 | 03/01/2023 | |
| 855244-AN-9. | STATE STREET CORP. | | | 2,5. | 1.E FE. | 1,316,897 | 100,5164 | 1,281,584 | 1,275,000 | 1,282,811 | | (32,130) | | 2.825 | 0.301 | MS | 9,265 | 36,019 | 12/08/2020 | 03/30/2023 | |
| 857477-BL-6. | STELLUS CAPITAL INVESTMENT CORP. | | | 1,2. | 2.B FE. | 1,200,000 | 105,9139 | 1,270,967 | 1,200,000 | 1,200,000 | | | | 4.875 | 4.874 | MS | 14,788 | 41,600 | 01/11/2021 | 03/30/2026 | |
| 858568-AB-4. | STEWART INFORMATION SERVICES CORP. | | | 1,2. | 2.C FE. | 2,883,096 | 100,6513 | 2,903,790 | 2,885,000 | 2,883,108 | | 12 | | 3.600 | 3.608 | MN | 10,675 | | 11/17/2021 | 11/15/2031 | |
| 86038A-AA-0. | SUTTER HEALTH. | | | 1,2. | 1.E FE. | 3,861,219 | 99,8284 | 3,823,428 | 3,830,000 | 3,857,656 | | (3,228) | | 2.294 | 2.195 | FA | 33,192 | 56,122 | 04/22/2021 | 08/15/2030 | |
| 86944B-AG-8. | THERMO FISHER SCIENTIFIC INC. | | | 1,2. | 2.A FE. | 2,675,000 | 99,5870 | 2,663,952 | 2,675,000 | 2,675,000 | | | | 0.797 | 0.797 | AO | 4,086 | | 10/19/2021 | 10/18/2023 | |
| 883556-CP-5. | TRUIST BANK. | | | 2. | 1.F FE. | 2,815,254 | 99,7780 | 2,818,729 | 2,825,000 | 2,815,984 | | 730 | | 2.250 | 2.293 | MS | 19,422 | 31,781 | 04/15/2021 | 03/11/2030 | |

E102

ANNUAL STATEMENT FOR THE YEAR 2021 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book/ Adjusted Carrying 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 Identification | Description | Code | F o r e i g n | Bond CHAR | | Rate Used to Obtain Fair Value | Fair 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 | |
| 92343E-AL-6 | VERISTON INC..... | | | 1,2 | 2 C FE | 776,538 | 104,000 | 759,200 | 730,000 | 760,087 | | | | 4.750 | 1.445 | JJ | 15,989 | 17,338 | 04/15/2021 | 07/15/2027 | |
| 928563-AB-1 | VMWARE INC..... | | | 1,2 | 2 C FE | 1,701,138 | 101,3462 | 1,659,037 | 1,637,000 | 1,659,088 | | | | 2.950 | 0.513 | FA | 17,439 | 48,292 | 12/07/2020 | 08/21/2022 | |
| 931427-AU-2 | WALGREENS BOOTS ALLIANCE INC..... | | | 1,2 | 2 B FE | 2,649,576 | 99,6048 | 2,639,527 | 2,650,000 | 2,649,602 | | | | 0.950 | 0.958 | MN | 3,077 | | 11/02/2021 | 11/17/2023 | |
| 3299999 | Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 168,946,112 | XXX | 167,339,883 | 163,892,000 | 167,690,937 | (62,892) | (1,148,604) | 0 | 0 | XXX | XXX | XXX | 1,221,360 | 3,049,692 | XXX | XXX |
| | Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | |
| 12527L-AA-0 | CFMT 21HB6 A - RMBS..... | | | 4 | 1 A FE | 1,229,089 | 99,8590 | 1,227,356 | 1,229,089 | 1,229,089 | | | | 0.898 | 0.898 | MON | 184 | 5,571 | 06/22/2021 | 06/25/2036 | |
| 59980C-AA-1 | MCMLT 2017-3 A1 - CMO/RMBS..... | | | 4 | 1 A | 104,560 | 104,2096 | 105,250 | 103,992 | 104,234 | | | | 2.750 | 2.424 | MON | 238 | 2,860 | 10/16/2019 | 01/25/2061 | |
| 89169D-AA-9 | TPMT 173 A1 - RMBS..... | | | 4 | 1 A | 116,427 | 101,0309 | 116,815 | 115,623 | 116,035 | | | | 2.750 | 2.404 | MON | 265 | 3,180 | 09/27/2019 | 07/25/2057 | |
| 89173H-AB-2 | TPMT 2017-2 A2 - RMBS..... | | | 4 | 1 A | 1,532,319 | 101,7461 | 1,518,561 | 1,492,500 | 1,515,992 | | | | 3.250 | 2.582 | MON | 4,042 | 48,506 | 10/25/2019 | 04/25/2057 | |
| 89173U-AA-5 | TPMT 2017-4 A1 - RMBS..... | | | 4 | 1 A | 1,153,931 | 102,0953 | 1,166,671 | 1,142,727 | 1,150,322 | | | | 2.750 | 2.363 | MON | 2,619 | 31,425 | 01/07/2020 | 06/25/2057 | |
| 89175J-AA-8 | TPMT 176 A1 - CMO/RMBS..... | | | 4 | 1 A | 207,586 | 101,6815 | 209,254 | 205,794 | 206,804 | | | | 2.750 | 2.401 | MON | 472 | 5,659 | 10/16/2019 | 10/25/2057 | |
| 89175T-AA-6 | TPMT 2018-4 A1 - RMBS..... | | | 4 | 1 A | 791,786 | 103,3380 | 801,835 | 775,934 | 787,971 | | | | 3.000 | 2.363 | MON | 1,940 | 23,278 | 10/23/2019 | 06/25/2058 | |
| 3399999 | Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | 5,135,699 | XXX | 5,145,741 | 5,065,658 | 5,110,446 | 0 | (12,953) | 0 | 0 | XXX | XXX | XXX | 9,760 | 120,479 | XXX | XXX |
| | Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | |
| 22535B-AA-1 | CAALT 214 A - ABS..... | | | 4 | 1 A FE | 4,224,405 | 99,2170 | 4,191,918 | 4,225,000 | 4,224,415 | | | | 1.260 | 1.262 | MON | 2,366 | 6,950 | 10/19/2021 | 10/15/2030 | |
| 62960N-AA-5 | NXTC 201 A - CDO..... | | | 4 | 1 A FE | 3,850,000 | 100,0004 | 3,850,014 | 3,850,000 | 3,850,000 | | | | 2.038 | 2.085 | JAJJ | 15,913 | 66,414 | 12/04/2020 | 01/20/2031 | |
| 3599999 | Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | 8,074,405 | XXX | 8,041,933 | 8,075,000 | 8,074,415 | 0 | 11 | 0 | 0 | XXX | XXX | XXX | 18,279 | 73,364 | XXX | XXX |
| 3899999 | Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | 182,156,216 | XXX | 180,527,557 | 177,032,658 | 180,875,799 | (62,892) | (1,161,547) | 0 | 0 | XXX | XXX | XXX | 1,249,398 | 3,243,534 | XXX | XXX |
| | Bonds - SV0 Identified Funds - Exchange Traded Funds - as Identified by the SV0 | | | | | | | | | | | | | | | | | | | | |
| 46431W-50-7 | ISHARES:BR SH MAT BD..... | | | 1 | A | 16,409,965 | 49,9500 | 16,307,876 | | 16,307,876 | (71,826) | | | | | N/A | | 123,821 | | 03/09/2020 | |
| 6099999 | Bonds - SV0 Identified Funds - Exchange Traded Funds - as Identified by the SV0 | | | | | 16,409,965 | XXX | 16,307,876 | 0 | 16,307,876 | (71,826) | 0 | 0 | XXX | XXX | XXX | 0 | 123,821 | XXX | XXX | |
| 7699999 | Bonds - Total Bonds - Subtotals - Issuer Obligations | | | | | 185,918,351 | XXX | 183,935,723 | 179,758,000 | 184,420,759 | (62,892) | (1,352,565) | 0 | 0 | XXX | XXX | XXX | 1,347,591 | 3,311,609 | XXX | XXX |
| 7799999 | Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities | | | | | 63,646,148 | XXX | 64,861,163 | 61,359,907 | 63,458,462 | 0 | (58,899) | 0 | 0 | XXX | XXX | XXX | 179,558 | 2,171,203 | XXX | XXX |
| 7999999 | Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities | | | | | 8,074,405 | XXX | 8,041,933 | 8,075,000 | 8,074,415 | 0 | 11 | 0 | 0 | XXX | XXX | XXX | 18,279 | 73,364 | XXX | XXX |
| 8099999 | Bonds - Total Bonds - Subtotals - SV0 Identified Funds | | | | | 16,409,965 | XXX | 16,307,876 | 0 | 16,307,876 | (71,826) | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 123,821 | XXX | XXX |
| 8399999 | Subtotals - Total Bonds | | | | | 274,048,868 | XXX | 273,146,694 | 249,192,907 | 272,261,512 | (134,718) | (1,411,454) | 0 | 0 | XXX | XXX | XXX | 1,545,427 | 5,679,997 | XXX | XXX |

E103

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Harmony Health Plan, Inc.

1.

Line

NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | | | | | | | | | |
|----|----|---------------------|----|---------------------|----|---------------------|----|---------------------|----|--------------------|----|---------------------|----|---------------------|
| 1A | 1A | \$ 96,879,197 | 1B | \$ 10,501,743 | 1C | \$ 4,966,861 | 1D | \$ 20,572,777 | 1E | \$ 7,639,312 | 1F | \$ 29,425,455 | 1G | \$ 22,027,750 |
| 1B | 2A | \$ 7,256,360 | 2B | \$ 17,500,443 | 2C | \$ 46,751,118 | | | | | | | | |
| 1C | 3A | \$ 6,376,065 | 3B | \$ 2,364,431 | 3C | \$ 0 | | | | | | | | |
| 1D | 4A | \$ 0 | 4B | \$ 0 | 4C | \$ 0 | | | | | | | | |
| 1E | 5A | \$ 0 | 5B | \$ 0 | 5C | \$ 0 | | | | | | | | |
| 1F | 6 | \$ 0 | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Harmony Health Plan, Inc.

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

| 1 CUSIP Identification | 2 Description | Codes | | 5 Number Of Shares | 6 Par Value Per Share | 7 Rate Per Share | 8 Book/ Adjusted Carrying Value | Fair Value | | 11 Actual Cost | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 NAIC Designation, NAIC Designation Modifier and SVO Admin- istrative Symbol | 21 Date Acquired | |
|------------------------------|------------------|-----------|--------------|-----------------------------|-----------------------------------|---------------------------|---|--|---------------------|----------------------|---------------------------------|--|--|--|--|--|--|---|---|------------------------|-----|
| | | 3 Code | 4 Foreign | | | | | 9 Rate Per Share Used to Obtain Fair Value | 10 Fair Value | | 12 Declared but Unpaid | 13 Amount Received During Year | 14 Nonadmitted Declared But Unpaid | 15 Unrealized Valuation Increase/ (Decrease) | 16 Current Year's (Amortization) Accretion | 17 Current Year's Other-Than- Temporary Impairment Recognized | 18 Total Change In B./A.C.V. (15+16-17) | 19 Total Foreign Exchange Change In B./A.C.V. | | | |
| | | | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

E11

1.
Line
NumberBook/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 \$ 0 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

ANNUAL STATEMENT FOR THE YEAR 2021 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 | | | | | | | | |
| 912828-7C-8 | UNITED STATES TREASURY | | 06/14/2021 | OPPENHEIMER & CO. INC. | XXX | 1,028,582 | 1,010,000 | 7,373 |
| 0599999 | Bonds - U.S. Governments | | | | | 1,028,582 | 1,010,000 | 7,373 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 001055-BJ-0 | AFLAC INC. | | 04/22/2021 | MLPFS INC FIXED INCOME | XXX | 3,913,888 | 3,530,000 | 8,825 |
| 007589-AD-6 | ADVOCATE HEALTH AND HOSPITALS CORP | | 04/08/2021 | RBC CAPITAL MARKETS, LLC | XXX | 1,228,770 | 1,230,000 | 8,838 |
| 014621-AA-4 | ALEXANDER FUNDING TRUST | | 02/23/2021 | CREDIT SUISSE SECURITIES (USA) | XXX | 3,364,581 | 3,300,000 | 14,007 |
| 037833-DN-7 | APPLE INC. | | 02/25/2021 | MERRILL LYNCH PIERCE FENNER SMITH INC | XXX | 4,133,724 | 3,955,000 | 38,287 |
| 05369A-AL-5 | AVIATION CAPITAL GROUP LLC | | 09/15/2021 | JP MORGAN SECURITIES LLC | XXX | 1,062,327 | 1,065,000 | |
| 06051G-JK-6 | BANK OF AMERICA CORP | | 09/09/2021 | DEUTSCHE BANK SECURITIES, INC | XXX | 3,331,316 | 3,340,000 | 15,437 |
| 09259E-AB-4 | BLACKROCK TCP CAPITAL CORP | | 02/22/2021 | Various | XXX | 3,909,774 | 3,925,000 | 2,903 |
| 09261L-AA-6 | BLACKSTONE SECURED LENDING FUND | | 02/22/2021 | Morgan Stanley | XXX | 4,306,794 | 4,117,000 | 16,697 |
| 12325J-AH-4 | BUSINESS DEVELOPMENT CORPORATION OF AMER | | 03/24/2021 | WELLS FARGO SECURITIES LLC | XXX | 1,824,473 | 1,830,000 | |
| 12527L-AA-0 | CFMT 21HB6 A - RMBS | | 06/22/2021 | NOMURA SECURITIES/FIXED INCOME | XXX | 1,360,000 | 1,360,000 | |
| 140501-AC-1 | CAPITAL SOUTHWEST CORP | | 08/24/2021 | RAYMOND JAMES/FI | XXX | 1,973,447 | 1,985,000 | |
| 166756-AP-1 | CHEVRON USA INC. | | 04/27/2021 | JP MORGAN SECURITIES LLC | XXX | 1,582,618 | 1,435,000 | 25,495 |
| 166756-AR-7 | CHEVRON USA INC. | | 04/08/2021 | CITIGROUP GLOBAL MARKETS INC | XXX | 1,680,664 | 1,495,000 | 13,910 |
| 172967-LM-1 | CITIGROUP INC. | | 08/03/2021 | CITIGROUP GLOBAL MARKETS INC | XXX | 4,622,502 | 4,515,000 | 3,968 |
| 20030N-CS-8 | COMCAST CORP | | 05/20/2021 | Various | XXX | 2,820,592 | 2,515,000 | 10,762 |
| 22535B-AA-1 | CAALT 214 A - ABS | | 10/19/2021 | WELLS FARGO SECURITIES LLC | XXX | 4,224,405 | 4,225,000 | |
| 26150T-AE-9 | DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP | | 01/20/2021 | WELLS FARGO SECURITIES LLC | XXX | 2,480,000 | 2,480,000 | |
| 29449W-AK-3 | EQUITABLE FINANCIAL LIFE GLOBAL FUNDING | | 11/08/2021 | CITIGROUP GLOBAL MARKETS INC | XXX | 1,674,749 | 1,675,000 | |
| 30212P-AS-4 | EXPEDIA GROUP INC. | | 06/04/2021 | GOLDMAN, SACHS & CO | XXX | 2,798,136 | 2,400,000 | 15,417 |
| 30321L-2B-7 | F&G GLOBAL FUNDING | | 09/15/2021 | CREDIT SUISSE SECURITIES (USA) | XXX | 2,599,454 | 2,600,000 | |
| 36143L-2C-8 | GA GLOBAL FUNDING TRUST | | 09/07/2021 | Morgan Stanley | XXX | 4,031,072 | 4,040,000 | |
| 38148L-AE-6 | GOLDMAN SACHS GROUP INC. | | 08/03/2021 | MLPFS INC FIXED INCOME | XXX | 4,506,346 | 4,105,000 | 31,215 |
| 404119-BN-8 | HCA INC. | | 07/26/2021 | MLPFS INC FIXED INCOME | XXX | 1,686,116 | 1,525,000 | 28,170 |
| 46647P-BZ-8 | JPMORGAN CHASE & CO. | | 03/09/2021 | JP MORGAN SECURITIES LLC | XXX | 3,250,000 | 3,250,000 | |
| 56035L-AE-4 | MAIN STREET CAPITAL CORP | | 01/12/2021 | RBC CAPITAL MARKETS, LLC | XXX | 2,262,241 | 2,285,000 | |
| 58989V-2D-5 | MET TOWER GLOBAL FUNDING | | 09/07/2021 | DEUTSCHE BANK SECURITIES, INC | XXX | 1,858,289 | 1,860,000 | |
| 66815L-2B-4 | NORTHWESTERN MUTUAL GLOBAL FUNDING | | 06/25/2021 | Morgan Stanley | XXX | 2,527,399 | 2,525,000 | 4,082 |
| 68389X-CC-7 | ORACLE CORP | | 06/04/2021 | Various | XXX | 2,569,326 | 2,530,000 | 8,581 |
| 70806A-AA-4 | PENNANTPARK FLOATING RATE CAPITAL LTD. | | 10/06/2021 | GOLDMAN, SACHS & CO | XXX | 1,359,430 | 1,340,000 | 1,740 |
| 76209P-AA-1 | RGA GLOBAL FUNDING | | 11/22/2021 | WELLS FARGO SECURITIES, LLC | XXX | 2,498,825 | 2,500,000 | |
| 826418-BM-6 | SIERRA PACIFIC POWER CO. | | 04/15/2021 | BARCLAYS CAPITAL INC | XXX | 1,694,231 | 1,594,000 | 19,341 |
| 842400-HB-2 | SOUTHERN CALIFORNIA EDISON CO. | | 03/24/2021 | US Bank | XXX | 1,690,000 | 1,690,000 | |
| 858568-AB-4 | STELLUS CAPITAL INVESTMENT CORP. | | 01/11/2021 | RAYMOND JAMES/FI | XXX | 1,200,000 | 1,200,000 | |
| 86038A-AA-0 | STEWART INFORMATION SERVICES CORP. | | 11/17/2021 | GOLDMAN SACHS & CO. | XXX | 2,883,096 | 2,885,000 | |
| 86944B-AG-8 | SUTTER HEALTH | | 04/22/2021 | Various | XXX | 2,020,913 | 2,025,000 | 9,162 |
| 883556-CP-5 | THERMO FISHER SCIENTIFIC INC. | | 10/19/2021 | BARCLAYS CAPITAL INC | XXX | 2,675,000 | 2,675,000 | |
| 89788K-AA-4 | TRUIST BANK | | 04/15/2021 | SUNTRUST ROBINSON HUMPHREY INC | XXX | 2,815,254 | 2,825,000 | 6,709 |
| 92343E-AL-6 | VERISIGN INC. | | 04/15/2021 | CITIGROUP GLOBAL MARKETS INC | XXX | 776,538 | 730,000 | 9,054 |
| 931427-AU-2 | WALGREENS BOOTS ALLIANCE INC. | | 11/02/2021 | BOFA SECURITIES, INC. | XXX | 2,649,576 | 2,650,000 | |
| 3899999 | Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 99,845,864 | 97,211,000 | 292,599 |
| 8399997 | Bonds - Subtotals - Bonds - Part 3 | | | | | 100,874,446 | 98,221,000 | 299,972 |
| 8399999 | Bonds - Subtotals - Bonds | | | | | 100,874,446 | 98,221,000 | 299,972 |
| 9999999 | Totals | | | | | 100,874,446 | XXX | 299,972 |

E13

ANNUAL STATEMENT FOR THE YEAR 2021 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 CUSIP Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | | | | | | | | | | | | | | | | | | | |
|--|------------------------|--------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|--|---|---|--|---|--|---|--|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year (Amortization)/ Accretion | 13 Current Year's Other-Than- Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 36179M-5M-8... | G2 MA0852 - RMBS | | 12/01/2021 | Paydown | XXX | 3,349 | 3,349 | 3,492 | 3,491 | | (142) | | (142) | | 3,349 | | .0 | .0 | .59 | 03/20/2043 | | | | | | | | | | | | | | | | | | | |
| 36179M-X4-7... | G2 MA0699 - RMBS | | 12/01/2021 | Paydown | XXX | 23,426 | 23,426 | 24,422 | 24,413 | | (987) | | (987) | | 23,426 | | .0 | .0 | .411 | 01/20/2043 | | | | | | | | | | | | | | | | | | | |
| 36179M-BB-3... | G2 MA0934 - RMBS | | 12/01/2021 | Paydown | XXX | 11,577 | 11,577 | 12,069 | 12,068 | | (491) | | (491) | | 11,577 | | .0 | .0 | .196 | 04/20/2043 | | | | | | | | | | | | | | | | | | | |
| 36179Q-WD-9... | G2 MA2444 - RMBS | | 12/01/2021 | Paydown | XXX | 326,737 | 326,737 | 335,621 | 335,742 | | (9,004) | | (9,004) | | 326,737 | | .0 | .0 | 4,592 | 12/20/2044 | | | | | | | | | | | | | | | | | | | |
| 36179Q-WE-7... | G2 MA2445 - RMBS | | 12/01/2021 | Paydown | XXX | 3,147 | 3,147 | 3,281 | 3,283 | | (136) | | (136) | | 3,147 | | .0 | .0 | .52 | 12/20/2044 | | | | | | | | | | | | | | | | | | | |
| 36179Q-YR-6... | G2 MA2520 - RMBS | | 12/01/2021 | Paydown | XXX | 147,777 | 147,777 | 151,795 | 151,830 | | (4,052) | | (4,052) | | 147,777 | | .0 | .0 | 2,064 | 01/20/2045 | | | | | | | | | | | | | | | | | | | |
| 36179R-7J-2... | G2 MA3597 - RMBS | | 12/01/2021 | Paydown | XXX | 221,699 | 221,699 | 231,122 | 231,298 | | (9,598) | | (9,598) | | 221,699 | | .0 | .0 | 3,716 | 04/20/2046 | | | | | | | | | | | | | | | | | | | |
| 36179R-D7-1... | G2 MA2826 - RMBS | | 12/01/2021 | Paydown | XXX | 50,844 | 50,844 | 53,004 | 53,050 | | (2,206) | | (2,206) | | 50,844 | | .0 | .0 | .856 | 05/20/2045 | | | | | | | | | | | | | | | | | | | |
| 36179S-5M-5... | G2 MA4452 - RMBS | | 12/01/2021 | Paydown | XXX | 1,036,341 | 1,036,341 | 1,088,158 | 1,089,151 | | (52,810) | | (52,810) | | 1,036,341 | | .0 | .0 | 19,655 | 05/20/2047 | | | | | | | | | | | | | | | | | | | |
| 36179S-B7-1... | G2 MA3662 - RMBS | | 12/01/2021 | Paydown | XXX | 913,393 | 913,393 | 939,439 | 939,700 | | (26,307) | | (26,307) | | 913,393 | | .0 | .0 | 12,723 | 05/20/2046 | | | | | | | | | | | | | | | | | | | |
| 36179S-LS-4... | G2 MA3937 - RMBS | | 12/01/2021 | Paydown | XXX | 169,064 | 169,064 | 176,250 | 176,397 | | (7,333) | | (7,333) | | 169,064 | | .0 | .0 | 2,932 | 09/20/2046 | | | | | | | | | | | | | | | | | | | |
| 36179S-OW-0... | G2 MA4069 - RMBS | | 12/01/2021 | Paydown | XXX | 580,818 | 580,818 | 605,276 | 605,775 | | (24,956) | | (24,956) | | 580,818 | | .0 | .0 | 9,943 | 11/20/2046 | | | | | | | | | | | | | | | | | | | |
| 36179T-7M-1... | G2 MA5400 - RMBS | | 12/01/2021 | Paydown | XXX | 545,718 | 545,718 | 577,438 | 578,501 | | (32,783) | | (32,783) | | 545,718 | | .0 | .0 | 13,188 | 08/20/2048 | | | | | | | | | | | | | | | | | | | |
| 36179T-AL-9... | G2 MA4511 - RMBS | | 12/01/2021 | Paydown | XXX | 995,436 | 995,436 | 1,042,875 | 1,044,286 | | (48,850) | | (48,850) | | 995,436 | | .0 | .0 | 19,321 | 06/20/2047 | | | | | | | | | | | | | | | | | | | |
| 36179T-CX-1... | G2 MA4586 - RMBS | | 12/01/2021 | Paydown | XXX | 1,536,908 | 1,536,908 | 1,597,904 | 1,599,458 | | (62,550) | | (62,550) | | 1,536,908 | | .0 | .0 | 25,287 | 07/20/2047 | | | | | | | | | | | | | | | | | | | |
| 36179T-EY-7... | G2 MA4651 - RMBS | | 12/01/2021 | Paydown | XXX | 1,278,263 | 1,278,263 | 1,318,009 | 1,318,335 | | (40,072) | | (40,072) | | 1,278,263 | | .0 | .0 | 18,119 | 08/20/2047 | | | | | | | | | | | | | | | | | | | |
| 36179T-NO-4... | G2 MA4899 - RMBS | | 12/01/2021 | Paydown | XXX | 1,622,779 | 1,622,779 | 1,671,970 | 1,672,192 | | (49,412) | | (49,412) | | 1,622,779 | | .0 | .0 | 22,905 | 12/20/2047 | | | | | | | | | | | | | | | | | | | |
| 36179T-NR-2... | G2 MA4900 - RMBS | | 12/01/2021 | Paydown | XXX | 1,062,350 | 1,062,350 | 1,102,520 | 1,103,408 | | (41,058) | | (41,058) | | 1,062,350 | | .0 | .0 | 17,708 | 12/20/2047 | | | | | | | | | | | | | | | | | | | |
| 36179T-UB-9... | G2 MA5078 - RMBS | | 12/01/2021 | Paydown | XXX | 759,140 | 759,140 | 793,182 | 794,693 | | (35,554) | | (35,554) | | 759,140 | | .0 | .0 | 14,224 | 03/20/2048 | | | | | | | | | | | | | | | | | | | |
| 36179U-CC-4... | G2 MA5467 - RMBS | | 12/01/2021 | Paydown | XXX | 1,154,951 | 1,154,951 | 1,212,428 | 1,208,972 | | (54,021) | | (54,021) | | 1,154,951 | | .0 | .0 | 24,620 | 09/20/2048 | | | | | | | | | | | | | | | | | | | |
| 36179U-GE-6... | G2 MA5597 - RMBS | | 12/01/2021 | Paydown | XXX | 1,026,825 | 1,026,825 | 1,089,718 | 1,089,978 | | (63,154) | | (63,154) | | 1,026,825 | | .0 | .0 | 24,365 | 11/20/2048 | | | | | | | | | | | | | | | | | | | |
| 36179U-H5-4... | G2 MA5652 - RMBS | | 12/01/2021 | Paydown | XXX | 419,957 | 419,957 | 440,528 | 439,791 | | (19,834) | | (19,834) | | 419,957 | | .0 | .0 | 8,594 | 12/20/2048 | | | | | | | | | | | | | | | | | | | |
| 36179U-KX-9... | G2 MA5710 - RMBS | | 12/01/2021 | Paydown | XXX | 1,186,787 | 1,186,787 | 1,232,775 | 1,232,280 | | (45,492) | | (45,492) | | 1,186,787 | | .0 | .0 | 22,093 | 01/20/2049 | | | | | | | | | | | | | | | | | | | |
| 36179U-KY-7... | G2 MA5711 - RMBS | | 12/01/2021 | Paydown | XXX | 663,091 | 663,091 | 694,898 | 694,007 | | (30,916) | | (30,916) | | 663,091 | | .0 | .0 | 13,726 | 01/20/2049 | | | | | | | | | | | | | | | | | | | |
| 36179U-O4-7... | G2 MA5875 - RMBS | | 12/01/2021 | Paydown | XXX | 552,622 | 552,622 | 569,934 | 567,339 | | (14,717) | | (14,717) | | 552,622 | | .0 | .0 | 8,808 | 04/20/2049 | | | | | | | | | | | | | | | | | | | |
| 36179U-O5-4... | G2 MA5876 - RMBS | | 12/01/2021 | Paydown | XXX | 214,608 | 214,608 | 222,806 | 221,286 | | (6,679) | | (6,679) | | 214,608 | | .0 | .0 | 4,021 | 04/20/2049 | | | | | | | | | | | | | | | | | | | |
| 36179U-ZT-2... | G2 MA6154 - RMBS | | 12/01/2021 | Paydown | XXX | 1,496,940 | 1,496,940 | 1,550,034 | 1,536,992 | | (40,052) | | (40,052) | | 1,496,940 | | .0 | .0 | 24,492 | 09/20/2049 | | | | | | | | | | | | | | | | | | | |
| 912828-4T-4... | UNITED STATES TREASURY | | 06/15/2021 | Maturity @ 100.00 | XXX | 1,010,000 | 1,010,000 | 1,035,171 | 1,021,291 | | (11,291) | | (11,291) | | 1,010,000 | | .0 | .0 | 13,256 | 06/15/2021 | | | | | | | | | | | | | | | | | | | |
| 0599999 - Bonds - U.S. Governments | | | | | | 19,014,548 | 19,014,547 | 19,776,119 | 19,749,005 | | (734,457) | | (734,457) | | 19,014,547 | | 0 | 0 | 331,925 | 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 | | 12/01/2021 | Paydown | XXX | 808,317 | 808,317 | 828,399 | 827,774 | | (19,457) | | (19,457) | | 808,317 | | .0 | .0 | 11,945 | 11/01/2048 | | | | | | | | | | | | | | | | | | | |
| 3128MJ-5N-6... | FH G08852 - RMBS | | 12/01/2021 | Paydown | XXX | 746,075 | 746,075 | 773,703 | 774,056 | | (27,981) | | (27,981) | | 746,075 | | .0 | .0 | 12,945 | 12/01/2048 | | | | | | | | | | | | | | | | | | | |
| 3132A5-J2-2... | FH Z54781 - RMBS | | 12/01/2021 | Paydown | XXX | 1,254,005 | 1,254,005 | 1,318,076 | 1,318,017 | | (64,013) | | (64,013) | | 1,254,005 | | .0 | .0 | 26,660 | 07/01/2048 | | | | | | | | | | | | | | | | | | | |
| 3132AC-YK-0... | FH ZT0714 - RMBS | | 12/01/2021 | Paydown | XXX | 909,861 | 909,861 | 971,633 | 969,683 | | (59,821) | | (59,821) | | 909,861 | | .0 | .0 | 21,530 | 10/01/2048 | | | | | | | | | | | | | | | | | | | |
| 3132AD-XW-3... | FH ZT1593 - RMBS | | 12/01/2021 | Paydown | XXX | 973,094 | 973,094 | 997,421 | 996,510 | | (23,416) | | (23,416) | | 973,094 | | .0 | .0 | 14,398 | 01/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3132DV-KP-9... | FH SD7502 - RMBS | | 12/01/2021 | Paydown | XXX | 1,835,763 | 1,835,763 | 1,908,979 | 1,894,472 | | (58,709) | | (58,709) | | 1,835,763 | | .0 | .0 | 30,424 | 07/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3132DV-KQ-7... | FH SD7503 - RMBS | | 12/01/2021 | Paydown | XXX | 801,502 | 801,502 | 833,938 | 827,329 | | (25,827) | | (25,827) | | 801,502 | | .0 | .0 | 13,809 | 08/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3133KG-WA-2... | FH RA1541 - RMBS | | 12/01/2021 | Paydown | XXX | 767,294 | 767,294 | 779,223 | 777,060 | | (9,766) | | (9,766) | | 767,294 | | .0 | .0 | 10,946 | 11/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3138ER-CV-0... | FN AL9083 - RMBS | | 12/01/2021 | Paydown | XXX | 444,399 | 444,399 | 464,050 | 464,200 | | (19,801) | | (19,801) | | 444,399 | | .0 | .0 | 7,721 | 09/01/2046 | | | | | | | | | | | | | | | | | | | |
| 3138ET-DZ-6... | FN AL8219 - RMBS | | 12/01/2021 | Paydown | XXX | 1,390,370 | 1,390,370 | 1,478,571 | 1,478,534 | | (88,165) | | (88,165) | | 1,390,370 | | .0 | .0 | 26,653 | 02/01/2046 | | | | | | | | | | | | | | | | | | | |
| 3140J9-KU-4... | FN BM4806 - RMBS | | 12/01/2021 | Paydown | XXX | 1,411,701 | 1,411,701 | 1,440,817 | 1,440,902 | | (29,201) | | (29,201) | | 1,411,701 | | .0 | .0 | 18,709 | 12/01/2047 | | | | | | | | | | | | | | | | | | | |
| 3140J9-SN-2... | FN BM5024 - RMBS | | 12/01/2021 | Paydown | XXX | 557,102 | 557,102 | 570,159 | 570,109 | | (13,007) | | (13,007) | | 557,102 | | .0 | .0 | 7,394 | 11/01/2048 | | | | | | | | | | | | | | | | | | | |
| 3140JG-LW-3... | FN BN0340 - RMBS | | 12/01/2021 | Paydown | XXX | 511,672 | 513,719 | 543,579 | 540,929 | | (27,210) | | (27,210) | | 513,719 | | (2,047) | (2,047) | 10,471 | 12/01/2048 | | | | | | | | | | | | | | | | | | | |
| 3140JQ-TQ-6... | FN BN7758 - RMBS | | 12/01/2021 | Paydown | XXX | 762,191 | 762,191 | 785,772 | 781,709 | | (19,518) | | (19,518) | | 762,191 | | .0 | .0 | 12,111 | 09/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3140QA-3W-8... | FN CA3512 - RMBS | | 12/01/2021 | Paydown | XXX | 949,004 | 949,004 | 1,027,297 | 1,015,754 | | (66,750) | | (66,750) | | 949,004 | | .0 | .0 | 23,506 | 05/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3140QB-S5-8... | FN CA4139 - RMBS | | 12/01/2021 | Paydown | XXX | 842,124 | 842,124 | 859,493 | 856,515 | | (14,391) | | (14,391) | | 842,124 | | .0 | .0 | 13,239 | 09/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3140QC-CF-3... | FN CA4569 - RMBS | | 12/01/2021 | Paydown | XXX | 1,077,620 | 1,077,620 | 1,143,877 | 1,131,523 | | (53,903) | | (53,903) | | 1,077,620 | | .0 | .0 | 21,819 | 11/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3140XA-DE-3... | FN FM1000 - RMBS | | 12/01/2021 | Paydown | XXX | 1,885,244 | 1,885,244 | 1,924,400 | 1,924,382 | | (39,138) | | (39,138) | | 1,885,244 | | .0 | .0 | 25,751 | 04/01/2047 | | | | | | | | | | | | | | | | | | | |
| 3140XA-LV-6... | FN FM1239 - RMBS | | 12/01/2021 | Paydown | XXX | 1,259,487 | 1,259,487 | 1,295,894 | 1,295,821 | | (36,334) | | (36,334) | | 1,259,487 | | .0 | .0 | 18,540 | 11/01/2048 | | | | | | | | | | | | | | | | | | | |
| 3140XA-NL-6... | FN FM1294 - RMBS | | 12/01/2021 | Paydown | XXX | 203,205 | 203,205 | 216,890 | 216,321 | | (13,116) | | (13,116) | | 203,205 | | .0 | .0 | 4,974 | 08/01/2049 | | | | | | | | | | | | | | | | | | | |
| 3140XA-TZ-9... | FN FM1467 - RMBS | | 12/01/2021 | Paydown | XXX | 953,213 | 953,213 | 974,213 | 974,207 | | (20,994) | | (20,994) | | 953,213 | | .0 | .0 | 13,254 | 12/01/2047 | | | | | | | | | | | | | | | | | | | |
| 3140XA-V3-7... | FN FM1533 - RMBS | | 12/01/2021 | Paydown | XXX | 728,917 | 728,917 | 771,627 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2021 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-ZJ-6... | FN MA3444 - RMBS | | 12/01/2021 | Paydown | XXX | 571,460 | 571,460 | 602,176 | 601,293 | | (29,833) | | (29,833) | | 571,460 | | .0 | .0 | 12,161 | 08/01/2048 | |
| 31418D-E5-7... | FN MA3755 - RMBS | | 12/01/2021 | Paydown | XXX | 543,988 | 558,144 | 597,302 | 590,858 | | (32,713) | | (32,713) | | 558,144 | | (14,156) | (14,156) | 17,606 | 08/01/2049 | |
| 31418D-KV-3... | FN MA3907 - RMBS | | 12/01/2021 | Paydown | XXX | 959,023 | 959,023 | 1,005,925 | 996,381 | | (37,358) | | (37,358) | | 959,023 | | .0 | .0 | 17,828 | 01/01/2050 | |
| 31418D-LT-7... | FN MA3937 - RMBS | | 12/01/2021 | Paydown | XXX | 1,435,127 | 1,435,127 | 1,462,484 | 1,458,742 | | (23,615) | | (23,615) | | 1,435,127 | | .0 | .0 | 18,354 | 02/01/2050 | |
| 60416T-CR-7... | MINNESOTA ST HSG FIN AGY | | 12/01/2021 | Call @ 100.00 | XXX | 40,000 | 40,000 | 44,208 | 44,197 | | (320) | | (320) | | 43,877 | | (3,877) | (3,877) | 554 | 01/01/2051 | |
| 3199999 | - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 30,219,462 | 30,235,665 | 31,451,064 | 31,368,924 | 0 | (1,129,382) | 0 | (1,129,382) | 0 | 30,239,542 | 0 | (20,080) | (20,080) | 523,079 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 10948W-AA-1... | BRIGHTSPHERE INVESTMENT GROUP INC. | | 12/21/2021 | NATIONAL FINANCIAL SERVICES CO. | XXX | 73,197 | 70,000 | 75,222 | 75,184 | | (839) | | (839) | | 74,344 | | (1,148) | (1,148) | 4,723 | 07/27/2026 | |
| 12527L-AA-0... | CFMT 21HB6 A - RMBS | | 12/25/2021 | Paydown | XXX | 130,911 | 130,911 | 130,911 | | | 0 | | 0 | | 130,911 | | .0 | .0 | 333 | 06/25/2036 | |
| 24703T-AA-4... | DELL INTERNATIONAL LLC | | 12/06/2021 | Various | XXX | 2,642,338 | 2,482,000 | 2,749,138 | 2,742,103 | | (99,343) | | (99,343) | | 2,642,760 | | (422) | (422) | 104,584 | 06/15/2023 | |
| 438516-CC-8... | HONEYWELL INTERNATIONAL INC. | | 08/19/2021 | Call @ 100.00 | XXX | 2,364,000 | 2,364,000 | 2,367,706 | 2,367,456 | | (313) | | (313) | | 2,364,000 | | .0 | .0 | 11,418 | 08/19/2022 | |
| 59980C-AA-1... | MCMLT 2017-3 A1 - CMO/RMBS | | 12/01/2021 | Paydown | XXX | 83,374 | 83,374 | 83,830 | 83,374 | | (313) | | (313) | | 83,374 | | .0 | .0 | 1,162 | 01/25/2061 | |
| 89169D-AA-9... | TPMT 173 A1 - RMBS | | 12/01/2021 | Paydown | XXX | 101,909 | 101,909 | 102,618 | 102,444 | | (535) | | (535) | | 101,909 | | .0 | .0 | 1,460 | 07/25/2057 | |
| 89173U-AA-5... | TPMT 2017-4 A1 - RMBS | | 12/01/2021 | Paydown | XXX | 640,861 | 640,861 | 647,144 | 646,237 | | (5,376) | | (5,376) | | 640,861 | | .0 | .0 | 9,446 | 06/25/2057 | |
| 89175J-AA-8... | TPMT 176 A1 - CMO/RMBS | | 12/01/2021 | Paydown | XXX | 121,168 | 121,168 | 122,224 | 121,983 | | (815) | | (815) | | 121,168 | | .0 | .0 | 1,787 | 10/25/2057 | |
| 89175T-AA-6... | TPMT 2018-4 A1 - RMBS | | 12/01/2021 | Paydown | XXX | 275,595 | 275,595 | 281,225 | 280,475 | | (4,880) | | (4,880) | | 275,595 | | .0 | .0 | 4,292 | 06/25/2058 | |
| 3899999 | - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,433,353 | 6,269,818 | 6,560,017 | 6,419,569 | 0 | (115,557) | 0 | (115,557) | 0 | 6,434,923 | 0 | (1,570) | (1,570) | 139,205 | XXX |
| 8399997 | - Bonds - Subtotals - Bonds - Part 4 | | | | | | 55,667,362 | 55,520,030 | 57,787,201 | 57,537,498 | 0 | (1,979,397) | 0 | (1,979,397) | 0 | 55,689,013 | 0 | (21,650) | (21,650) | 994,209 | XXX |
| 8399999 | - Bonds - Subtotals - Bonds | | | | | | 55,667,362 | 55,520,030 | 57,787,201 | 57,537,498 | 0 | (1,979,397) | 0 | (1,979,397) | 0 | 55,689,013 | 0 | (21,650) | (21,650) | 994,209 | XXX |
| 9999999 Totals | | | | | | | 55,667,362 | 55,520,030 | 57,787,201 | 57,537,498 | 0 | (1,979,397) | 0 | (1,979,397) | 0 | 55,689,013 | 0 | (21,650) | (21,650) | 994,209 | 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 2021 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 | Foreign | 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 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| UNION PACIFIC CORP | | | 07/30/2021 | WELLS FARGO SECURITIES LLC | 04/15/2022 | 2,507,901 | | (39,828) | | | 2,480,000 | 2,547,729 | 47,606 | | 4.163 | 0.256 | JJ | | 5,162 |
| LUMEN TECHNOLOGIES INC | | | 11/19/2021 | CITIGROUP GLOBAL MARKETS INC | 03/15/2022 | 2,377,700 | (2,489) | (10,786) | | | 2,360,000 | 2,390,975 | 40,304 | | 5.800 | 1.544 | MS | | 25,855 |
| 3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 4,885,601 | (2,489) | (50,613) | 0 | 0 | 4,840,000 | 4,938,704 | 87,910 | 0 | XXX | XXX | XXX | 0 | 31,017 |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,885,601 | (2,489) | (50,613) | 0 | 0 | 4,840,000 | 4,938,704 | 87,910 | 0 | XXX | XXX | XXX | 0 | 31,017 |
| 7699999 - Bonds - Subtotals - Issuer Obligations | | | | | | 4,885,601 | (2,489) | (50,613) | 0 | 0 | 4,840,000 | 4,938,704 | 87,910 | 0 | XXX | XXX | XXX | 0 | 31,017 |
| 8399999 - Bonds - Total Bonds - Subtotals - Bonds | | | | | | 4,885,601 | (2,489) | (50,613) | 0 | 0 | 4,840,000 | 4,938,704 | 87,910 | 0 | XXX | XXX | XXX | 0 | 31,017 |
| 9199999 Totals | | | | | | 4,885,601 | (2,489) | (50,613) | 0 | 0 | XXX | 4,938,704 | 87,910 | 0 | XXX | XXX | XXX | 0 | 31,017 |

E17

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 \$ 2,507,901
 1B 2A \$ 0 2B \$ 0 2C \$ 0
 1C 3A \$ 0 3B \$ 0 3C \$ 2,377,700
 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 2021 OF THE Harmony Health Plan, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due & Accrued | 9 Amount Received During Year |
|---|--------------------------|-----------|-----------------------|--------------------------|-----------------------|--------------------------------------|--|-------------------------------------|
| All Other Money Market Mutual Funds | | | | | | | | |
| 262006-20-8 | DREYFUS GVT CSH MGT INST | | 12/02/2021 | 0.030 | XXX | 8,000,000 | .630 | .0 |
| 31846V-33-6 | FIRST AMER:GVT OBLG X | | 12/30/2021 | 0.030 | XXX | 8,531,385 | .98 | .67 |
| 608919-71-8 | FEDERATED HRMS GV O PRMR | | 12/02/2021 | 0.030 | XXX | 5,699,586 | .121 | 1,290 |
| 825252-88-5 | INVESCO GOV&AGENCY INST | | 11/01/2021 | 0.030 | XXX | 3,000,000 | .66 | .405 |
| 857492-70-6 | SS INST INV:US GV MM PRM | | 12/02/2021 | 0.030 | XXX | .0 | .372 | .0 |
| 8699999 - All Other Money Market Mutual Funds | | | | | | 25,230,971 | 1,287 | 1,762 |
| 9999999 Total Cash Equivalents | | | | | | 25,230,971 | 1,287 | 1,762 |

E28

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 \$ 0 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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Harmony Health Plan, Inc.

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, etc. | 1 Type of Deposits | 2 Purpose of Deposits | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|-----------------------|--|---|-----------------|-----------------------------------|-----------------|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama | AL | .B. Alabama Department of Insurance | 547,134 | 544,358 | | |
| 2. Alaska | AK | | | | | |
| 3. Arizona | AZ | | | | | |
| 4. Arkansas | AR | .B. Arkansas Department of Insurance | 327,338 | 325,680 | | |
| 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 | 1,019,234 | 1,018,048 | | |
| 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 | 1,218,802 | 1,218,697 | | |
| 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 | .C. South Carolina Department of Insurance | 980,490 | 980,231 | | |
| 42. South Dakota | SD | | | | | |
| 43. Tennessee | TN | .S. Tennessee Department of Insurance | 2,238,662 | 2,237,269 | | |
| 44. Texas | TX | | | | | |
| 45. Utah | UT | | | | | |
| 46. Vermont | VT | | | | | |
| 47. Virginia | VA | .B. Virginia Department of Insurance | 842,771 | 838,535 | | |
| 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. XXX. | 0 | 0 | 0 | 0 |
| 59. Total | | .XXX. XXX. | 7,174,433 | 7,162,819 | 0 | 0 |
| DETAILS OF WRITE-INS | | | | | | |
| 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 |