



**ANNUAL STATEMENT**  
**FOR THE YEAR ENDING DECEMBER 31, 2018**  
 OF THE CONDITION AND AFFAIRS OF THE

**Horizon Healthcare Services, Inc.**

(Name)

NAIC Group Code 1202 (Current Period) , 1202 (Prior Period) NAIC Company Code 55069 Employer's ID Number 22-0999690

Organized under the Laws of New Jersey State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 12/07/1932 Commenced Business 12/07/1932

Statutory Home Office 3 Penn Plaaz East Ste PP-15D Newark, NJ, US 07105-2248  
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D Newark, NJ, US 07105-2248  
 (Street and Number) (City or Town, State, Country and Zip Code)  
973-466-5607  
 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaaz East Ste PP-15D Newark, NJ, US 07105-2248  
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D Newark, NJ, US 07105-2248  
 (Street and Number) (City or Town, State, Country and Zip Code)  
973-466-5607  
 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Thomas D Protentis Newark, NJ, US 07105-2248  
 (Name) (Area Code) (Telephone Number) (Extension)  
thomas\_protentis@horizonblue.com 973-466-7110  
 (E-Mail Address) (Fax Number)

**OFFICERS**

Name	Title	Name	Title
<u>Kevin Patrick Conlin</u>	<u>Chairman/CEO/President</u>	<u>Linda Anne Willett</u>	<u>Senior Vice President/Secretary</u>
<u>Douglas Richard Simpson #</u>	<u>Senior Vice President/CFO</u>		

**OTHER OFFICERS**

<u>Mark Leon Barnard</u>	<u>Executive Vice President</u>	<u>Douglas Eaton Blackwell</u>	<u>Senior Vice President/CIO</u>
<u>Margaret Mary Coons</u>	<u>Senior Vice President</u>	<u>William Delano Georges #</u>	<u>Senior Vice President/Chief Strategy Officer</u>
<u>Allen James Karp</u>	<u>Executive Vice President</u>	<u>Christopher Michael Lepre</u>	<u>Executive Vice President</u>
<u>David Robert Huber</u>	<u>Senior Vice President</u>		

**DIRECTORS OR TRUSTEES**

<u>Kevin Patrick Conlin</u>	<u>John Joyce Ballantyne</u>	<u>Michele Ann Brown</u>	<u>Lawrence Robert Codey</u>
<u>Aristides William Georgantas</u>	<u>Michelle Ann Gouridine #</u>	<u>Todd Curtis Brown</u>	<u>Joseph James Roberts</u>
<u>Leonard Gary Feld M.D.</u>	<u>Joseph Mansour Kyrillos Jr.</u>	<u>Joanne Pace</u>	<u>Carlos Arturo Medina</u>
<u>Joseph Manuel Muniz</u>	<u>Leonard Smith Coleman</u>	<u>Laurence Michael Downes #</u>	<u>Brian Michael Kinkead #</u>

State of New Jersey

**SS**

County of Essex

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.

Kevin Patrick Conlin  
Chairman/CEO/President

Linda Anne Willett  
Senior Vice President/Secretary

Douglas Richard Simpson  
Senior Vice President/CFO

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 \_\_\_\_\_

## ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	2,110,999,483	0	2,110,999,483	2,133,622,064
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	3,206,103	0	3,206,103	956,250
2.2 Common stocks .....	1,532,444,918	0	1,532,444,918	1,432,172,207
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens .....	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ ..... encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....	0	0	0	0
5. Cash (\$ .....(262,069,639) , Schedule E-Part 1), cash equivalents (\$ .....22,587,220 , Schedule E-Part 2) and short-term investments (\$ .....3,969,458 , Schedule DA).....	(235,512,961)	0	(235,512,961)	(290,856,659)
6. Contract loans (including \$ ..... premium notes).....	0	0	0	0
7. Derivatives (Schedule DB).....	0	0	0	0
8. Other invested assets (Schedule BA) .....	75,104,031	0	75,104,031	233,810,147
9. Receivables for securities .....	2,200,285	0	2,200,285	4,183,735
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	3,488,441,858	0	3,488,441,858	3,513,887,745
13. Title plants less \$ ..... charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued .....	18,042,706	0	18,042,706	17,499,402
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	288,489,241	6,931,045	281,558,197	258,906,368
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	241,753	0	241,753	8,464,446
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	7,430,925	0	7,430,925	110,195,372
17. Amounts receivable relating to uninsured plans .....	454,680,014	23,472,263	431,207,751	438,771,972
18.1 Current federal and foreign income tax recoverable and interest thereon .....	300,498,613	0	300,498,613	0
18.2 Net deferred tax asset.....	273,845,186	0	273,845,186	364,331,630
19. Guaranty funds receivable or on deposit .....	30,330,048	0	30,330,048	28,514,836
20. Electronic data processing equipment and software.....	314,522,989	268,986,326	45,536,664	47,717,304
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	134,539,457	134,539,457	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	262,777,698	0	262,777,698	293,275,559
24. Health care (\$ .....135,080,433 ) and other amounts receivable.....	314,990,606	8,145,930	306,844,675	315,247,709
25. Aggregate write-ins for other-than-invested assets .....	283,733,682	202,694,634	81,039,048	41,122,517
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	6,172,564,776	644,769,655	5,527,795,121	5,437,934,860
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27)	6,172,564,776	644,769,655	5,527,795,121	5,437,934,860
<b>DETAILS OF WRITE-INS</b>				
1101. ....	0	0	0	0
1102. ....	0	0	0	0
1103. ....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) .....	0	0	0	0
2501. Prepaid Expenses.....	199,035,166	199,035,166	0	0
2502. Non-Bankable checks.....	3,659,468	3,659,468	0	0
2503. State Income Tax Recoverable.....	8,471	0	8,471	4,112
2598. Summary of remaining write-ins for Line 25 from overflow page .....	81,030,577	0	81,030,577	41,118,405
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	283,733,682	202,694,634	81,039,048	41,122,517



**LIABILITIES, CAPITAL AND SURPLUS**

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$ ..... reinsurance ceded)	933,496,444		933,496,444	1,011,719,596
2. Accrued medical incentive pool and bonus amounts			0	0
3. Unpaid claims adjustment expenses	7,713,525		7,713,525	11,074,715
4. Aggregate health policy reserves, including the liability of \$ ..... for medical loss ratio rebate per the Public Health Service Act	173,172,314		173,172,314	180,372,687
5. Aggregate life policy reserves			0	0
6. Property/casualty unearned premium reserves			0	0
7. Aggregate health claim reserves			0	0
8. Premiums received in advance	85,190,182		85,190,182	95,740,685
9. General expenses due or accrued	771,946,996		771,946,996	789,593,205
10.1 Current federal and foreign income tax payable and interest thereon (including \$ ..... on realized capital gains (losses))	0		0	322,190
10.2 Net deferred tax liability			0	0
11. Ceded reinsurance premiums payable			0	0
12. Amounts withheld or retained for the account of others	121,649		121,649	383,997
13. Remittances and items not allocated			0	0
14. Borrowed money (including \$ ..... current) and interest thereon \$ ..... (including \$ ..... current)	249,702,755		249,702,755	240,956,429
15. Amounts due to parent, subsidiaries and affiliates	57,776,467		57,776,467	50,542,332
16. Derivatives		0	0	0
17. Payable for securities	1,032,250		1,032,250	19,589,861
18. Payable for securities lending			0	0
19. Funds held under reinsurance treaties (with \$ ..... authorized reinsurers, \$ ..... unauthorized reinsurers and \$ ..... certified reinsurers)			0	0
20. Reinsurance in unauthorized and certified (\$ ..... ) companies			0	0
21. Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22. Liability for amounts held under uninsured plans	7,232,000		7,232,000	8,419,000
23. Aggregate write-ins for other liabilities (including \$ ..... current)	255,149,177	0	255,149,177	257,010,731
24. Total liabilities (Lines 1 to 23)	2,542,533,759	0	2,542,533,759	2,665,725,428
25. Aggregate write-ins for special surplus funds	XXX	XXX	0	206,701,885
26. Common capital stock	XXX	XXX		0
27. Preferred capital stock	XXX	XXX		0
28. Gross paid in and contributed surplus	XXX	XXX		0
29. Surplus notes	XXX	XXX		0
30. Aggregate write-ins for other-than-special surplus funds	XXX	XXX	2,985,261,367	2,565,507,548
31. Unassigned funds (surplus)	XXX	XXX		0
32. Less treasury stock, at cost:				
32.1 ..... shares common (value included in Line 26 \$ ..... )	XXX	XXX		0
32.2 ..... shares preferred (value included in Line 27 \$ ..... )	XXX	XXX		0
33. Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	2,985,261,367	2,772,209,433
34. Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	5,527,795,126	5,437,934,861
<b>DETAILS OF WRITE-INS</b>				
2301. Deposits from other organizations	147,931,269		147,931,269	141,505,204
2302. Liability for post-retirement benefits	103,921,908		103,921,908	115,505,527
2303. Risk Adjustment Payable	3,296,000		3,296,000	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	255,149,177	0	255,149,177	257,010,731
2501. 2018 Insurer Fee	XXX	XXX		206,701,885
2502. ....	XXX	XXX		0
2503. ....	XXX	XXX		0
2598. Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	XXX	XXX	0	206,701,885
3001. Special contingent surplus-Individual contracts	XXX	XXX	836,173,240	521,838,696
3002. Special contingent surplus-other	XXX	XXX	2,149,088,127	2,043,668,852
3003. ....	XXX	XXX		0
3098. Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	XXX	XXX	2,985,261,367	2,565,507,548

**STATEMENT OF REVENUE AND EXPENSES**

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member Months.....	XXX	15,570,280	16,547,934
2. Net premium income (including \$ .....0 non-health premium income).....	XXX	12,597,770,766	12,236,502,318
3. Change in unearned premium reserves and reserve for rate credits .....	XXX	(141,293,660)	(13,716,622)
4. Fee-for-service (net of \$ ..... medical expenses).....	XXX	0	0
5. Risk revenue .....	XXX	0	0
6. Aggregate write-ins for other health care related revenues .....	XXX	0	0
7. Aggregate write-ins for other non-health revenues .....	XXX	0	0
8. Total revenues (Lines 2 to 7).....	XXX	12,456,477,106	12,222,785,696
<b>Hospital and Medical:</b>			
9. Hospital/medical benefits .....	0	4,006,632,186	4,117,193,207
10. Other professional services .....	0	179,806,472	167,540,617
11. Outside referrals .....	0	233,056,473	250,200,203
12. Emergency room and out-of-area .....	0	45,474,223	50,859,822
13. Prescription drugs .....	0	951,059,402	985,301,043
14. Aggregate write-ins for other hospital and medical .....	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts.....	0	0	0
16. Subtotal (Lines 9 to 15).....	0	5,416,028,756	5,571,094,892
<b>Less:</b>			
17. Net reinsurance recoveries .....	0	(5,347,182,043)	(5,120,008,856)
18. Total hospital and medical (Lines 16 minus 17) .....	0	10,763,210,799	10,691,103,748
19. Non-health claims (net).....	0	0	0
20. Claims adjustment expenses, including \$ .....211,721,959 cost containment expenses.....	0	286,400,721	294,133,728
21. General administrative expenses.....	0	1,499,377,079	1,269,261,202
22. Increase in reserves for life and accident and health contracts (including \$ ..... increase in reserves for life only).....	0	0	0
23. Total underwriting deductions (Lines 18 through 22) .....	0	12,548,988,599	12,254,498,678
24. Net underwriting gain or (loss) (Lines 8 minus 23) .....	XXX	(92,511,493)	(31,712,982)
25. Net investment income earned (Exhibit of Net Investment Income, Line 17).....	0	83,749,614	78,868,029
26. Net realized capital gains (losses) less capital gains tax of \$ .....	0	35,481,288	25,207,140
27. Net investment gains (losses) (Lines 25 plus 26) .....	0	119,230,902	104,075,169
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$ ..... ) (amount charged off \$ ..... )] .....	0	0	0
29. Aggregate write-ins for other income or expenses .....	0	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	26,719,409	72,362,187
31. Federal and foreign income taxes incurred .....	XXX	(309,390,297)	15,695,000
32. Net income (loss) (Lines 30 minus 31).....	XXX	336,109,706	56,667,187
<b>DETAILS OF WRITE-INS</b>			
0601. ....	XXX	0	0
0602. ....	XXX	0	0
0603. ....	XXX	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page .....	XXX	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	XXX	0	0
0701. ....	XXX	0	0
0702. ....	XXX	0	0
0703. ....	XXX	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page .....	XXX	0	0
0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above).....	XXX	0	0
1401. ....	0	0	0
1402. ....	0	0	0
1403. ....	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page .....	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....	0	0	0
2901. ....	0	0	0
2902. ....	0	0	0
2903. ....	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	0	0	0



**STATEMENT OF REVENUE AND EXPENSES (Continued)**

	1 Current Year	2 Prior Year
<b>CAPITAL &amp; SURPLUS ACCOUNT</b>		
33. Capital and surplus prior reporting year .....	2,772,209,432	2,385,936,595
34. Net income or (loss) from Line 32 .....	336,109,706	56,667,187
35. Change in valuation basis of aggregate policy and claim reserves .....		0
36. Change in net unrealized capital gains (losses) less capital gains tax of \$ (23,280,779) .....	(58,901,859)	99,395,751
37. Change in net unrealized foreign exchange capital gain or (loss) .....	(374,186)	0
38. Change in net deferred income tax .....	(455,353,702)	574,674,388
39. Change in nonadmitted assets .....	381,541,260	(346,020,921)
40. Change in unauthorized and certified reinsurance .....	0	0
41. Change in treasury stock .....	0	0
42. Change in surplus notes .....	0	0
43. Cumulative effect of changes in accounting principles .....		0
44. Capital Changes:		
44.1 Paid in .....	0	0
44.2 Transferred from surplus (Stock Dividend) .....		0
44.3 Transferred to surplus .....		0
45. Surplus adjustments:		
45.1 Paid in .....	0	0
45.2 Transferred to capital (Stock Dividend) .....	0	0
45.3 Transferred from capital .....		0
46. Dividends to stockholders .....		0
47. Aggregate write-ins for gains or (losses) in surplus .....	10,030,715	1,556,432
48. Net change in capital and surplus (Lines 34 to 47) .....	213,051,934	386,272,837
49. Capital and surplus end of reporting year (Line 33 plus 48)	2,985,261,366	2,772,209,432
<b>DETAILS OF WRITE-INS</b>		
4701. ....		0
4702. Adjustment to prior year Deferred Tax Asset.....		0
4703. Change in Pension\OPEB.....	10,030,715	1,556,432
4798. Summary of remaining write-ins for Line 47 from overflow page .....	0	0
4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above)	10,030,715	1,556,432

## CASH FLOW

	1 Current Year	2 Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance.....	12,418,383,816	12,269,131,826
2. Net investment income.....	89,302,649	81,108,988
3. Miscellaneous income.....	0	0
4. Total (Lines 1 through 3).....	12,507,686,465	12,350,240,814
5. Benefit and loss related payments.....	10,833,211,258	10,232,316,309
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,683,280,525	1,487,020,015
8. Dividends paid to policyholders.....	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(8,569,494)	27,288,455
10. Total (Lines 5 through 9).....	12,507,922,289	11,746,624,779
11. Net cash from operations (Line 4 minus Line 10).....	(235,824)	603,616,035
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	2,094,965,933	1,611,861,307
12.2 Stocks.....	216,063,422	59,646,033
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	150,791,270	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	49,101	33,055
12.7 Miscellaneous proceeds.....	16,385,762	1,732,545
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,478,255,487	1,673,272,940
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	2,111,187,779	1,927,245,119
13.2 Stocks.....	320,723,197	46,384,052
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	4,305,537	4,981,497
13.6 Miscellaneous applications.....	32,604,703	4,300,006
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,468,821,216	1,982,910,674
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14).....	9,434,271	(309,637,734)
<b>Cash from Financing and Miscellaneous Sources</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	8,746,326	130,773,773
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	37,398,923	(412,735,745)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	46,145,249	(281,961,972)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	55,343,696	12,016,329
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	(290,856,657)	(302,872,986)
19.2 End of year (Line 18 plus Line 19.1).....	(235,512,961)	(290,856,657)



**ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.**

**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS**

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Net premium income	12,597,770,766	5,569,419,063	239,240,978	133,949,836	0	840,000,799	1,087,264,494	4,673,106,571	54,789,025	0
2. Change in unearned premium reserves and reserve for rate credit	(141,293,660)	(151,783,111)	799,309	(249,566)	0	(304,164)	9,994,327	249,678	(133)	0
3. Fee-for-service (net of \$ medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	12,456,477,106	5,417,635,952	240,040,287	133,700,270	0	839,696,635	1,097,258,821	4,673,356,249	54,788,892	0
8. Hospital/medical benefits	4,006,632,185	3,310,237,125		95,699,518		584,673,881	0	0	16,021,661	XXX
9. Other professional services	179,806,472	166,436,667				13,369,805	0	0	0	XXX
10. Outside referrals	233,056,473	233,056,473				0	0	0	0	XXX
11. Emergency room and out-of-area	45,474,223	45,474,223				0	0	0	0	XXX
12. Prescription drugs	951,059,402	766,332,595				184,726,807	0	0	0	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	0	0	0	0	0	0	0	0	0	XXX
15. Subtotal (Lines 8 to 14)	5,416,028,755	4,521,537,083	0	95,699,518	0	782,770,493	0	0	16,021,661	XXX
16. Net reinsurance recoveries	(5,347,182,043)	(19,039,687)	(200,175,755)	0	0	0	(990,232,155)	(4,106,596,182)	(31,138,264)	XXX
17. Total hospital and medical (Lines 15 minus 16)	10,763,210,798	4,540,576,770	200,175,755	95,699,518	0	782,770,493	990,232,155	4,106,596,182	47,159,925	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including \$ 211,721,959 cost containment expenses	286,400,722	161,124,061	4,668,270	4,371,008	0	13,329,074	18,576,320	83,519,627	812,362	0
20. General administrative expenses	1,499,377,079	843,523,450	24,439,522	22,883,283	0	69,780,925	97,251,530	437,245,457	4,252,912	0
21. Increase in reserves for accident and health contracts	0	0	0	0	0	0	0	0	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. Total underwriting deductions (Lines 17 to 22)	12,548,988,599	5,545,224,281	229,283,547	122,953,809	0	865,880,492	1,106,060,005	4,627,361,266	52,225,199	0
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	(92,511,493)	(127,588,329)	10,756,740	10,746,461	0	(26,183,857)	(8,801,184)	45,994,983	2,563,693	0
<b>DETAILS OF WRITE-INS</b>										
0501.	0	0	0	0	0	0	0	0	0	XXX
0502.	0	0	0	0	0	0	0	0	0	XXX
0503.	0	0	0	0	0	0	0	0	0	XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0603.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.	0	0	0	0	0	0	0	0	0	XXX
1302.	0	0	0	0	0	0	0	0	0	XXX
1303.	0	0	0	0	0	0	0	0	0	XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 1 - PREMIUMS**

Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1+2-3)
1. Comprehensive (hospital and medical) .....	5,548,089,431	21,329,632	.0	5,569,419,063
2. Medicare Supplement .....	.0	239,240,978	.0	239,240,978
3. Dental only .....	133,949,836	.0	.0	133,949,836
4. Vision only .....	.0	.0	.0	.0
5. Federal Employees Health Benefits Plan .....	840,000,799	.0	.0	840,000,799
6. Title XVIII - Medicare .....	.0	1,087,264,494	.0	1,087,264,494
7. Title XIX - Medicaid .....	.0	4,673,106,571	.0	4,673,106,571
8. Other health .....	20,662,718	34,126,307	.0	54,789,025
9. Health subtotal (Lines 1 through 8) .....	6,542,702,784	6,055,067,982	.0	12,597,770,766
10. Life .....	.0	.0	.0	.0
11. Property/casualty .....	.0	.0	.0	.0
12. Totals (Lines 9 to 11)	6,542,702,784	6,055,067,982	0	12,597,770,766



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**

**PART 2 – CLAIMS INCURRED DURING THE YEAR**

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non- Health
1. Payments during the year:										
1.1 Direct	5,478,855,705	4,588,206,867	0	96,275,518	0	779,726,659	0	0	14,646,661	0
1.2 Reinsurance assumed	5,374,109,658	18,489,194	200,848,065	0	0	0	974,708,995	4,147,958,540	32,104,864	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	10,852,965,363	4,606,696,061	200,848,065	96,275,518	0	779,726,659	974,708,995	4,147,958,540	46,751,525	0
2. Paid medical incentive pools and bonuses	0	0	0	0	0	0	0	0	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	475,275,653	391,721,504	0	6,643,000	0	71,990,149	0	0	4,921,000	0
3.2 Reinsurance assumed	458,220,790	2,527,929	23,111,090	0	0	0	96,032,376	336,165,995	383,400	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	933,496,443	394,249,433	23,111,090	6,643,000	0	71,990,149	96,032,376	336,165,995	5,304,400	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	0	0	0	0	0	0	0	0	0	0
6. Net healthcare receivables (a)	11,531,411	11,440,811	0	0	0	90,600	0	0	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	526,571,191	446,950,476	0	7,219,000	0	68,855,715	0	0	3,546,000	0
8.2 Reinsurance assumed	485,148,406	1,977,436	23,783,400	0	0	0	80,509,217	377,528,353	1,350,000	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	1,011,719,597	448,927,912	23,783,400	7,219,000	0	68,855,715	80,509,217	377,528,353	4,896,000	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	0	0	0	0	0	0	0	0	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	5,416,028,756	4,521,537,084	0	95,699,518	0	782,770,493	0	0	16,021,661	0
12.2 Reinsurance assumed	5,347,182,042	19,039,687	200,175,755	0	0	0	990,232,154	4,106,596,182	31,138,264	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	10,763,210,798	4,540,576,771	200,175,755	95,699,518	0	782,770,493	990,232,154	4,106,596,182	47,159,925	0
13. Incurred medical incentive pools and bonuses	0	0	0	0	0	0	0	0	0	0

(a) Excludes \$ 7,530,616 loans or advances to providers not yet expensed.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR**

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital and Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
<b>1. Reported in Process of Adjustment:</b>										
1.1. Direct .....	87,734,727	87,213,706	0	521,021	0	0	0	0	0	0
1.2. Reinsurance assumed .....	0	0	0	0	0	0	0	0	0	0
1.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
1.4. Net .....	87,734,727	87,213,706	0	521,021	0	0	0	0	0	0
<b>2. Incurred but Unreported:</b>										
2.1. Direct .....	387,540,926	304,507,798	0	6,121,979	0	71,990,149	0	0	4,921,000	0
2.2. Reinsurance assumed .....	458,220,790	2,527,929	23,111,090	0	0	0	96,032,376	336,165,995	383,400	0
2.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
2.4. Net .....	845,761,716	307,035,727	23,111,090	6,121,979	0	71,990,149	96,032,376	336,165,995	5,304,400	0
<b>3. Amounts Withheld from Paid Claims and Capitations:</b>										
3.1. Direct .....	0	0	0	0	0	0	0	0	0	0
3.2. Reinsurance assumed .....	0	0	0	0	0	0	0	0	0	0
3.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
3.4. Net .....	0	0	0	0	0	0	0	0	0	0
<b>4. TOTALS:</b>										
4.1. Direct .....	475,275,653	391,721,504	0	6,643,000	0	71,990,149	0	0	4,921,000	0
4.2. Reinsurance assumed .....	458,220,790	2,527,929	23,111,090	0	0	0	96,032,376	336,165,995	383,400	0
4.3. Reinsurance ceded .....	0	0	0	0	0	0	0	0	0	0
4.4. Net .....	933,496,443	394,249,433	23,111,090	6,643,000	0	71,990,149	96,032,376	336,165,995	5,304,400	0



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR-NET OF REINSURANCE**

Line of Business	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical) .....	433,307,965	4,296,832,618	13,668,732	380,580,699	446,976,697	448,927,912
2. Medicare Supplement .....	22,239,621	178,608,444	116,273	22,994,817	22,355,894	23,783,400
3. Dental Only .....	6,682,413	89,593,105	64,569	6,578,431	6,746,982	7,219,000
4. Vision Only .....	0	0	0	0	0	0
5. Federal Employees Health Benefits Plan .....	65,244,714	714,586,445	1,323,910	70,666,239	66,568,624	68,855,715
6. Title XVIII - Medicare .....	68,186,963	906,522,033	1,305,361	94,727,015	69,492,324	80,509,217
7. Title XIX - Medicaid .....	363,224,624	3,784,733,915	19,150,678	317,015,317	382,375,302	377,528,352
8. Other health .....	8,379,058	38,372,467	0	5,304,400	8,379,058	4,896,000
9. Health subtotal (Lines 1 to 8) .....	967,265,358	10,009,249,027	35,629,523	897,866,918	1,002,894,881	1,011,719,596
10. Healthcare receivables (a) .....	(666,493)	135,746,927	0	0	(666,493)	0
11. Other non-health .....	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts .....	0	0	0	0	0	0
13. Totals (Lines 9-10+11+12) .....	967,931,851	9,873,502,100	35,629,523	897,866,918	1,003,561,374	1,011,719,596

(a) Excludes \$ 7,530,616 loans or advances to providers not yet expensed.

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Hospital and Medical**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	383,626	367,904	369,979	370,721	371,057
2. 2014 .....	3,597,763	4,001,264	4,008,554	4,010,369	4,011,049
3. 2015 .....	XXX	3,738,281	4,119,839	4,133,192	4,136,591
4. 2016 .....	XXX	XXX	3,902,264	4,337,626	4,348,166
5. 2017 .....	XXX	XXX	XXX	4,292,478	4,711,499
6. 2018 .....	XXX	XXX	XXX	XXX	4,161,281

**Section B – Incurred Health Claims - Hospital and Medical**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	397,506	373,035	369,982	370,721	371,057
2. 2014 .....	4,040,503	4,019,800	4,009,266	4,010,391	4,011,049
3. 2015 .....	XXX	4,149,455	4,129,657	4,133,680	4,136,927
4. 2016 .....	XXX	XXX	4,371,757	4,344,657	4,351,297
5. 2017 .....	XXX	XXX	XXX	4,733,865	4,727,127
6. 2018 .....	XXX	XXX	XXX	XXX	4,536,418

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Hospital and Medical**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014 .....	4,905,487	4,011,049	169,164	4.2	4,180,213	85.2	0	0	4,180,213	85.2
2. 2015 .....	5,025,853	4,136,591	165,165	4.0	4,301,756	85.6	336	0	4,302,092	85.6
3. 2016 .....	5,181,217	4,348,166	146,112	3.4	4,494,278	86.7	3,131	0	4,497,409	86.8
4. 2017 .....	5,532,256	4,711,499	182,736	3.9	4,894,235	88.5	15,629	0	4,909,864	88.7
5. 2018 .....	5,417,636	4,161,281	161,124	3.9	4,322,405	79.8	375,137	3,073	4,700,615	86.8

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Medicare Supplement**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	136	26,959	26,959	26,959	26,959
2. 2014.....	0	0	0	0	0
3. 2015.....	XXX	0	22,680	22,847	22,847
4. 2016.....	XXX	XXX	177,370	194,478	194,920
5. 2017.....	XXX	XXX	XXX	179,822	201,620
6. 2018.....	XXX	XXX	XXX	XXX	178,608

**Section B - Incurred Health Claims - Medicare Supplement**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	307	26,968	29,959	26,959	26,959
2. 2014.....	0	353	0	0	0
3. 2015.....	XXX	20,740	22,770	22,847	22,847
4. 2016.....	XXX	XXX	201,228	194,619	194,921
5. 2017.....	XXX	XXX	XXX	203,464	201,735
6. 2018.....	XXX	XXX	XXX	XXX	201,603

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare Supplement**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014.....	512	0	580	0.0	580	113.3	0	0	580	113.3
2. 2015.....	60,544	22,847	3,340	14.6	26,187	43.3	0	0	26,187	43.3
3. 2016.....	250,546	194,920	11,254	5.8	206,174	82.3	1	0	206,175	82.3
4. 2017.....	247,635	201,620	18,574	9.2	220,194	88.9	115	0	220,309	89.0
5. 2018.....	240,040	178,608	23,245	13.0	201,853	84.1	22,995	3,775	228,623	95.2

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Dental Only**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	5,260	5,337	5,341	5,341	5,337
2. 2014.....	96,538	101,954	102,140	102,146	102,145
3. 2015.....	XXX	91,764	98,367	98,426	98,429
4. 2016.....	XXX	XXX	90,485	97,165	97,229
5. 2017.....	XXX	XXX	XXX	93,686	100,306
6. 2018.....	XXX	XXX	XXX	XXX	89,593

**Section B – Incurred Health Claims - Dental Only**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	5,506	5,346	5,341	5,341	5,337
2. 2014.....	102,849	102,072	102,148	102,146	102,145
3. 2015.....	XXX	97,409	98,488	98,430	98,429
4. 2016.....	XXX	XXX	97,873	97,228	97,231
5. 2017.....	XXX	XXX	XXX	100,838	100,368
6. 2018.....	XXX	XXX	XXX	XXX	96,172

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Dental Only**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014.....	136,738	102,145	2,680	2.6	104,825	76.7	.0	.0	104,825	76.7
2. 2015.....	137,847	98,429	6,016	6.1	104,445	75.8	.0	.0	104,445	75.8
3. 2016.....	130,590	97,229	2,669	2.7	99,898	76.5	.2	.0	99,900	76.5
4. 2017.....	138,140	100,306	3,588	3.6	103,894	75.2	.62	.0	103,956	75.3
5. 2018.....	133,700	89,593	4,371	4.9	93,964	70.3	6,578	105	100,647	75.3

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A – Paid Health Claims - Federal Employees Health Benefits Plan Premium**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	.55,932	.57,626	.57,155	.56,908	.56,728
2. 2014.....	601,834	663,589	664,241	664,157	664,031
3. 2015.....	XXX	648,494	712,204	713,608	713,623
4. 2016.....	XXX	XXX	685,005	748,853	750,427
5. 2017.....	XXX	XXX	XXX	691,693	755,655
6. 2018.....	XXX	XXX	XXX	XXX	714,391

**Section B - Incurred Health Claims - Federal Employees Health Benefits Plan Premium**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	.57,003	.57,731	.57,155	.56,908	.56,728
2. 2014.....	664,829	665,006	664,249	664,157	664,031
3. 2015.....	XXX	713,501	712,821	713,608	713,628
4. 2016.....	XXX	XXX	750,469	749,758	750,493
5. 2017.....	XXX	XXX	XXX	759,644	756,908
6. 2018.....	XXX	XXX	XXX	XXX	785,058

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Federal Employees Health Benefits Plan Premium**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014.....	716,044	664,031	6,940	1.0	670,971	93.7	.0	.0	670,971	93.7
2. 2015.....	777,905	713,623	7,291	1.0	720,914	92.7	.5	.0	720,919	92.7
3. 2016.....	810,305	750,427	10,274	1.4	760,701	93.9	.66	.0	760,767	93.9
4. 2017.....	809,441	755,655	9,780	1.3	765,435	94.6	1,253	.0	766,688	94.7
5. 2018.....	839,967	714,391	13,329	1.9	727,720	86.6	70,666	761	799,147	95.1

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Medicare**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.0	.0	.0	.0	.0
2. 2014	.0	.0	.0	.0	.0
3. 2015	XXX	44,153	68,085	68,122	68,122
4. 2016	XXX	XXX	223,339	241,779	242,123
5. 2017	XXX	XXX	XXX	827,720	895,562
6. 2018	XXX	XXX	XXX	XXX	906,522

**Section B - Incurred Health Claims - Medicare**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.0	.0	.0	.0	.0
2. 2014	.0	.0	.0	.0	.0
3. 2015	XXX	65,363	68,251	68,122	68,122
4. 2016	XXX	XXX	245,645	241,874	242,123
5. 2017	XXX	XXX	XXX	908,133	896,868
6. 2018	XXX	XXX	XXX	XXX	1,001,265

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Medicare**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. 2015	.0	68,122	.0	.0	68,122	.0	.0	.0	68,122	.0
3. 2016	267,160	242,123	.0	.0	242,123	90.6	.0	.0	242,123	90.6
4. 2017	985,488	895,562	.0	.0	895,562	90.9	1,305	.0	896,867	91.0
5. 2018	1,097,259	906,522	0	0.0	906,522	82.6	94,743	0	1,001,265	91.3



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Title XIX Medicaid**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.0	.0	.0	.0	.0
2. 2014	.0	.0	.0	.0	.0
3. 2015	XXX	.0	.0	.0	.0
4. 2016	XXX	XXX	.0	322,653	322,653
5. 2017	XXX	XXX	XXX	3,267,887	3,631,112
6. 2018	XXX	XXX	XXX	XXX	3,784,734

**Section B – Incurred Health Claims - Title XIX Medicaid**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior	.0	.0	.0	.0	.0
2. 2014	.0	.0	.0	.0	.0
3. 2015	XXX	.0	.0	.0	.0
4. 2016	XXX	XXX	.0	330,916	322,653
5. 2017	XXX	XXX	XXX	3,637,153	3,650,263
6. 2018	XXX	XXX	XXX	XXX	4,101,749

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Title XIX Medicaid**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. 2015	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. 2016	.0	322,653	.0	.0	322,653	.0	.0	.0	322,653	.0
4. 2017	4,458,800	3,631,112	73,226	2.0	3,704,338	83.1	19,151	.0	3,723,489	83.5
5. 2018	4,673,356	3,784,734	83,520	2.2	3,868,254	82.8	317,015	0	4,185,269	89.6

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Other**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	6,029	6,029	6,029	6,029	6,029
2. 2014.....	43,644	49,963	49,963	49,963	49,963
3. 2015.....	XXX	40,623	46,908	46,908	46,908
4. 2016.....	XXX	XXX	30,210	37,680	37,680
5. 2017.....	XXX	XXX	XXX	41,740	50,119
6. 2018.....	XXX	XXX	XXX	XXX	38,372

**Section B – Incurred Health Claims - Other**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	6,029	6,029	6,029	6,029	6,029
2. 2014.....	47,381	49,963	49,963	49,963	49,963
3. 2015.....	XXX	44,544	46,908	46,908	46,908
4. 2016.....	XXX	XXX	34,613	37,680	37,680
5. 2017.....	XXX	XXX	XXX	46,636	50,119
6. 2018.....	XXX	XXX	XXX	XXX	43,677

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Other**

Years in which Premiums were Eamed and Claims were Incurred	1 Premiums Eamed	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014.....	54,048	49,963	(248)	(0.5)	49,715	92.0	0	0	49,715	92.0
2. 2015.....	42,505	46,908	0	0.0	46,908	110.4	0	0	46,908	110.4
3. 2016.....	52,911	37,680	1,600	4.2	39,280	74.2	0	0	39,280	74.2
4. 2017.....	51,022	50,119	725	1.4	50,844	99.7	0	0	50,844	99.7
5. 2018.....	54,789	38,372	812	2.1	39,184	71.5	5,304	0	44,488	81.2

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS**  
 (\$000 Omitted)

**Section A - Paid Health Claims - Grand Total**

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	450,983	463,855	465,463	465,958	466,110
2. 2014 .....	4,339,779	4,816,770	4,824,898	4,826,635	4,827,188
3. 2015 .....	XXX	4,563,315	5,068,083	5,083,103	5,086,520
4. 2016 .....	XXX	XXX	5,108,673	5,980,234	5,993,198
5. 2017 .....	XXX	XXX	XXX	9,395,026	10,345,873
6. 2018 .....	XXX	XXX	XXX	XXX	9,873,501

**Section B - Incurred Health Claims - Grand Total**

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2014	2 2015	3 2016	4 2017	5 2018
1. Prior .....	466,351	469,109	468,466	465,958	466,110
2. 2014 .....	4,855,562	4,837,194	4,825,626	4,826,657	4,827,188
3. 2015 .....	XXX	5,091,012	5,078,895	5,083,595	5,086,861
4. 2016 .....	XXX	XXX	5,701,585	5,996,732	5,996,398
5. 2017 .....	XXX	XXX	XXX	10,389,733	10,383,388
6. 2018 .....	XXX	XXX	XXX	XXX	10,765,942

**Section C – Incurred Year Health Claims and Claims Adjustment Expense Ratio – Grand Total**

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2+3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2014 .....	5,812,829	4,827,188	179,116	3.7	5,006,304	86.1	0	0	5,006,304	86.1
2. 2015 .....	6,044,654	5,086,520	181,812	3.6	5,268,332	87.2	341	0	5,268,673	87.2
3. 2016 .....	6,692,729	5,993,198	171,909	2.9	6,165,107	92.1	3,200	0	6,168,307	92.2
4. 2017 .....	12,222,782	10,345,873	288,629	2.8	10,634,502	87.0	37,515	0	10,672,017	87.3
5. 2018 .....	12,456,747	9,873,501	286,401	2.9	10,159,902	81.6	892,438	7,714	11,060,054	88.8

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**UNDERWRITING AND INVESTMENT EXHIBIT**  
**PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY**

	1	2	3	4	5	6	7	8	9
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
1. Unearned premium reserves	16,783,402	16,173,542	.0	236,577	.0	373,283	.0	.0	.0
2. Additional policy reserves (a)	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Reserve for future contingent benefits	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Reserve for rate credits or experience rating refunds (including \$ ..... for investment income)	144,179,289	53,362,607	.0	1,732,658	.0	86,909,382	2,174,641	.0	.0
5. Aggregate write-ins for other policy reserves	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Totals (gross)	160,962,691	69,536,149	.0	1,969,235	.0	87,282,665	2,174,641	.0	.0
7. Reinsurance ceded	(12,209,623)	(101,939)	(10,308,795)	.0	.0	.0	(1,798,889)	.0	.0
8. Totals (Net) (Page 3, Line 4)	173,172,314	69,638,088	10,308,795	1,969,235	0	87,282,665	3,973,530	0	0
9. Present value of amounts not yet due on claims	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Reserve for future contingent benefits	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Aggregate write-ins for other claim reserves	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Totals (gross)	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Reinsurance ceded	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Totals (Net) (Page 3, Line 7)	0	0	0	0	0	0	0	0	0
<b>DETAILS OF WRITE-INS</b>									
0501.	.0	.0	.0	.0	.0	.0	.0	.0	.0
0502.	.0	.0	.0	.0	.0	.0	.0	.0	.0
0503.	.0	.0	.0	.0	.0	.0	.0	.0	.0
0598. Summary of remaining write-ins for Line 5 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.	.0	.0	.0	.0	.0	.0	.0	.0	.0
1102.	.0	.0	.0	.0	.0	.0	.0	.0	.0
1103.	.0	.0	.0	.0	.0	.0	.0	.0	.0
1198. Summary of remaining write-ins for Line 11 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes \$ .....0 premium deficiency reserve.

## UNDERWRITING AND INVESTMENT EXHIBIT

## PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3 General Administrative Expenses	4 Investment Expenses	5 Total
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses			
1. Rent (\$ .....for occupancy of own building).....	9,941	4,225	35,049,042	0	35,063,208
2. Salaries, wages and other benefits .....	115,572,815	27,430,224	396,376,449	0	539,379,488
3. Commissions (less \$ .....ceded plus \$ .....assumed).....	0	0	193,668,122	0	193,668,122
4. Legal fees and expenses .....	750	21,312	19,633,466	0	19,655,528
5. Certifications and accreditation fees .....	0	0	0	0	0
6. Auditing, actuarial and other consulting services .....	13,113,151	511,510	162,945,073	0	176,569,734
7. Traveling expenses .....	1,822,450	152,394	6,771,398	0	8,746,242
8. Marketing and advertising .....	57,370	13,402	17,901,503	0	17,972,275
9. Postage, express and telephone .....	431,720	118,796	27,840,158	0	28,390,674
10. Printing and office supplies .....	151,008	52,595	1,949,587	0	2,153,190
11. Occupancy, depreciation and amortization .....	0	0	113,646,161	0	113,646,161
12. Equipment .....	0	19	896,431	0	896,450
13. Cost or depreciation of EDP equipment and software .....	272,493	44,645	94,319,999	0	94,637,137
14. Outsourced services including EDP, claims, and other services .....	122,134,775	64,188,110	426,374,338	0	612,697,223
15. Boards, bureaus and association fees .....	720,123	75,619	5,765,568	0	6,561,310
16. Insurance, except on real estate .....	0	0	3,281,105	0	3,281,105
17. Collection and bank service charges .....	0	0	(66,384)	0	(66,384)
18. Group service and administration fees .....	0	0	0	0	0
19. Reimbursements by uninsured plans .....	(49,211,461)	(17,357,911)	(270,224,337)	0	(336,793,709)
20. Reimbursements from fiscal intermediaries .....	0	0	0	0	0
21. Real estate expenses .....	0	0	0	0	0
22. Real estate taxes.....	0	0	3,953,816	0	3,953,816
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes .....	0	0	0	0	0
23.2 State premium taxes .....	0	0	67,586,125	0	67,586,125
23.3 Regulatory authority licenses and fees .....	140,651	1,801	5,375,487	0	5,517,939
23.4 Payroll taxes .....	6,506,173	1,703,021	21,244,905	0	29,454,099
23.5 Other (excluding federal income and real estate taxes) .....	0	0	160,598,853	0	160,598,853
24. Investment expenses not included elsewhere .....	0	0	0	7,794,301	7,794,301
25. Aggregate write-ins for expenses .....	0	(2,281,000)	4,490,214	0	2,209,214
26. Total expenses incurred (Lines 1 to 25) .....	211,721,959	74,678,762	1,499,377,079	7,794,301	(a) 1,793,572,101
27. Less expenses unpaid December 31, current year .....	0	7,713,525	771,946,996	0	779,660,521
28. Add expenses unpaid December 31, prior year .....	0	11,074,715	789,593,212	0	800,667,927
29. Amounts receivable relating to uninsured plans, prior year .....	0	0	138,771,972	0	138,771,972
30. Amounts receivable relating to uninsured plans, current year .....	0	0	431,207,751	0	431,207,751
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	211,721,959	78,039,952	1,509,459,074	7,794,301	1,807,015,286
<b>DETAILS OF WRITE-INS</b>					
2501. Prompt Pay interest.....	0	0	4,490,214	0	4,490,214
2502. Provision for Claims Processing.....	0	(2,281,000)	0	0	(2,281,000)
2503. ....	0	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0	0
2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above)	0	(2,281,000)	4,490,214	0	2,209,214

(a) Includes management fees of \$ .....0 to affiliates and \$ .....0 to non-affiliates.

**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 6,605,859	6,827,142
1.1 Bonds exempt from U.S. tax	(a) 0	0
1.2 Other bonds (unaffiliated)	(a) 74,250,516	74,252,579
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 92,549	92,549
2.11 Preferred stocks of affiliates	(b) 0	0
2.2 Common stocks (unaffiliated)	7,683,983	8,000,046
2.21 Common stocks of affiliates	0	0
3. Mortgage loans	(c) 0	0
4. Real estate	(d) 0	0
5. Contract loans	0	0
6. Cash, cash equivalents and short-term investments	(e) 961,494	912,689
7. Derivative instruments	(f) 0	0
8. Other invested assets	2,490,988	2,490,988
9. Aggregate write-ins for investment income	0	(1,092,078)
10. Total gross investment income	92,085,388	91,543,915
11. Investment expenses		(g) 7,794,301
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13. Interest expense		(h) 0
14. Depreciation on real estate and other invested assets		(i) 0
15. Aggregate write-ins for deductions from investment income		0
16. Total deductions (Lines 11 through 15)		7,794,301
17. Net investment income (Line 10 minus Line 16)		83,749,614
<b>DETAILS OF WRITE-INS</b>		
0901. Interest on behalf of customer deposits		(107,372)
0902. Interest on behalf of FEP		(5,125)
0903. Interest on behalf of subs.		(980,934)
0998. Summary of remaining write-ins for Line 9 from overflow page	0	1,353
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	(1,092,078)
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes \$ 2,550,506 accrual of discount less \$ 8,646,426 amortization of premium and less \$ 9,249,926 paid for accrued interest on purchases.  
 (b) Includes \$ 0 accrual of discount less \$ 419 amortization of premium and less \$ 0 paid for accrued dividends on purchases.  
 (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.  
 (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.  
 (e) Includes \$ 45 accrual of discount less \$ 22,967 amortization of premium and less \$ 46,384 paid for accrued interest on purchases.  
 (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.  
 (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.  
 (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.  
 (i) Includes \$ 0 depreciation on real estate and \$ 0 depreciation on other invested assets.

**EXHIBIT OF CAPITAL GAINS (LOSSES)**

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	(2,037,685)	0	(2,037,685)	0	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	(13,762,954)	(2,489,439)	(16,252,393)	(14,458,414)	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	99	0	99	(193,189)	3,410
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	32,488,785	(465,964)	32,022,821	(61,896,365)	(377,596)
2.21 Common stocks of affiliates	0	0	0	28,304,026	0
3. Mortgage loans	0	0	0	0	0
4. Real estate	0	0	0	0	0
5. Contract loans	0	0	0	0	0
6. Cash, cash equivalents and short-term investments	40,491	0	40,491	339	0
7. Derivative instruments	0	0	0	0	0
8. Other invested assets	2,376,867	0	2,376,867	(14,597,251)	0
9. Aggregate write-ins for capital gains (losses)	19,331,088	0	19,331,088	(19,341,783)	0
10. Total capital gains (losses)	38,436,691	(2,955,403)	35,481,288	(82,182,637)	(374,186)
<b>DETAILS OF WRITE-INS</b>					
0901. Aberdeen	19,320,602	0	19,320,602	(19,320,602)	0
0902. Miscellaneous Adjustment	10,486	0	10,486	(21,181)	0
0903.	0	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	19,331,088	0	19,331,088	(19,341,783)	0



**EXHIBIT OF NONADMITTED ASSETS**

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	.0	.0	.0
2. Stocks (Schedule D):			
2.1 Preferred stocks .....	.0	.0	.0
2.2 Common stocks .....	.0	.0	.0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens .....	.0	.0	.0
3.2 Other than first liens .....	.0	.0	.0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company .....	.0	.0	.0
4.2 Properties held for the production of income.....	.0	.0	.0
4.3 Properties held for sale .....	.0	.0	.0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	.0	.0	.0
6. Contract loans .....	.0	.0	.0
7. Derivatives (Schedule DB).....	.0	.0	.0
8. Other invested assets (Schedule BA) .....	.0	.0	.0
9. Receivables for securities .....	.0	.0	.0
10. Securities lending reinvested collateral assets (Schedule DL).....	.0	.0	.0
11. Aggregate write-ins for invested assets .....	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	.0	.0	.0
13. Title plants (for Title insurers only).....	.0	.0	.0
14. Investment income due and accrued .....	.0	.0	.0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	6,931,045	9,240,459	2,309,415
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	.0	.0	.0
15.3 Accrued retrospective premiums and contracts subject to redetermination .....	.0	.0	.0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers .....	.0	.0	.0
16.2 Funds held by or deposited with reinsured companies .....	.0	.0	.0
16.3 Other amounts receivable under reinsurance contracts .....	.0	.0	.0
17. Amounts receivable relating to uninsured plans .....	23,472,263	39,650,487	16,178,224
18.1 Current federal and foreign income tax recoverable and interest thereon .....	.0	.0	.0
18.2 Net deferred tax asset.....	.0	344,252,872	344,252,872
19. Guaranty funds receivable or on deposit .....	.0	.0	.0
20. Electronic data processing equipment and software.....	268,986,326	254,005,448	(14,980,878)
21. Furniture and equipment, including health care delivery assets.....	134,539,457	132,637,544	(1,901,913)
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	.0	.0	.0
23. Receivables from parent, subsidiaries and affiliates .....	.0	.0	.0
24. Health care and other amounts receivable.....	8,145,930	3,146,640	(4,999,291)
25. Aggregate write-ins for other-than-invested assets .....	202,694,634	243,377,465	40,682,831
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	644,769,655	1,026,310,915	381,541,260
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. Total (Lines 26 and 27)	644,769,655	1,026,310,915	381,541,260
<b>DETAILS OF WRITE-INS</b>			
1101. ....		.0	.0
1102. ....		.0	.0
1103. ....		.0	.0
1198. Summary of remaining write-ins for Line 11 from overflow page .....	.0	.0	.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid Expenses.....	199,035,166	242,712,119	43,676,952
2502. Non-Bankable checks.....	3,659,468	665,346	(2,994,122)
2503. ....		.0	.0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	.0	.0	.0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	202,694,634	243,377,465	40,682,831



**EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY**

Source of Enrollment	Total Members at End of					6 Current Year Member Months
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	
1. Health Maintenance Organizations.....	.0	.0	.0	.0	.0	.0
2. Provider Service Organizations.....	.0	.0	.0	.0	.0	.0
3. Preferred Provider Organizations.....	705,046	681,477	671,009	657,032	649,474	8,028,728
4. Point of Service.....	242,913	231,935	233,037	217,084	216,791	2,702,191
5. Indemnity Only.....	4,643	3,518	3,482	3,356	3,336	42,159
6. Aggregate write-ins for other lines of business.....	418,587	407,859	404,567	391,854	386,753	4,797,202
7. Total	1,371,189	1,324,789	1,312,095	1,269,326	1,256,354	15,570,280
<b>DETAILS OF WRITE-INS</b>						
0601. Dental.....	418,587	407,859	404,567	391,854	386,753	4,797,202
0602. Part D.....	.0	.0	.0	.0	.0	.0
0603. ....	.0	.0	.0	.0	.0	.0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	.0	.0	.0	.0	.0	.0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	418,587	407,859	404,567	391,854	386,753	4,797,202

## NOTES TO FINANCIAL STATEMENTS

### 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

#### A. Accounting Practices

The accompanying financial statements of Horizon Healthcare Services, Inc. d/b/a Horizon BCBSNJ (the Company) have been prepared in conformity with the National Association of Insurance Commissioners Annual Statement Instructions and Accounting Practices and Procedures manuals.

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of New Jersey.

	SSSAP #	F/S Page	F/S Line #	2018	2017
<b>NET INCOME</b>					
(1) Company state basis (Page 4, Line 32, Columns 2 & 3)	NJ	4	32	\$ 336,110	\$ 56,667
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				\$ -	\$ -
(3) State Permitted Practices that increase/(decrease) NAIC SAP				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	NJ	4	32	\$ 336,110	\$ 56,667
<b>SURPLUS</b>					
(5) Company state basis (Page 3, Line 33, Columns 3 & 4)	NJ	5	49	\$ 2,985,261	\$ 2,772,209
(6) State Prescribed Practices that increase/decrease NAIC SAP				\$ -	\$ -
(7) State Permitted Practices that increase/(decrease) NAIC SAP				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	NJ	5	49	\$ 2,985,261	\$ 2,772,209

#### B. Use of Estimates

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

#### C. Accounting Policy

The Company uses the following accounting policies:

- 1) Short-term investments are carried at market value.
- 2) Long-term bond investments that are NAIC designated as 1 and 2 are carried at amortized cost. Bond investments that are NAIC designated as 3 or higher are carried at the lower of cost or market value.
- 3) Common stocks are stated at market value
- 4) Preferred stocks are stated at either amortized cost or market value.
- 5) Mortgage loans – None
- 6) Loan-backed securities are carried at either amortized cost or market value.
- 7) Investments in subsidiaries and affiliates are valued using the statutory equity method.
- 8) The Company has an ownership interest in limited liability companies, which are carried at the underlying generally accepted accounting principles (GAAP) equity of the investees.
- 9) Derivatives – None
- 10) Premium deficiency – The Company does not utilize investment income as a factor in its premium deficiency calculation.
- 11) The liability for claims incurred but unpaid for current and prior years is estimated based upon certain actuarial assumptions which consider such factors as average enrollment, utilization, and claims paid in the current and preceding years. In addition, a provision is made for claim processing costs. Adjustments to these estimates are reflected in the year the actual results are known.
- 12) Capitalization policy and resultant predefined threshold have not changed from the prior period.
- 13) Pharmacy rebate estimates are accrued for in accordance with Statement of Statutory Accounting Principles (SSAP) No. 84, *Certain Healthcare Receivables and Receivables under Government Insured Plans*.

#### D. Going Concern

The Management has assessed the company's ability as a going concern and noted no such risk exists. There are no conditions or events that raise any concerns.

### 2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

No changes

### 3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

### 4. DISCONTINUED OPERATIONS

Not applicable

### 5. INVESTMENTS

- A. Mortgage loans – None
- B. Debt restructuring – None
- C. Reverse mortgages – None

## NOTES TO FINANCIAL STATEMENTS

D. Loan-backed securities – carried at either amortized cost or market value

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss (2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
<b>OTTI Recognized 1st Quarter</b>				
a. Intent to sell	3,907,760	1,398,945		2,508,815
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter	3,907,760	1,398,945		2,508,815
<b>OTTI Recognized 2nd Quarter</b>				
d. Intent to sell				
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter				
<b>OTTI Recognized 3rd Quarter</b>				
g. Intent to sell	881,322	272,789		608,533
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	881,322	272,789		608,533
<b>OTTI Recognized 4th Quarter</b>				
j. Intent to sell				
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter				
m. Annual Aggregate Total		1,671,734		
4. a. The aggregate amount of unrealized losses:				
1. Less than 12 Months		<u>2,948</u>		
2. 12 Months or Longer		<u>8,581</u>		
b. The aggregate related fair value of securities with unrealized losses:				
1. Less than 12 Months		<u>173,088</u>		
2. 12 Months or Longer		<u>209,548</u>		

- E. Dollar Repurchase agreements and/or securities lending transactions – None
- F. Repurchase Agreements Transactions Accounted for Secured Borrowing – None
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None
- H. Repurchase Transactions Accounted for as a Sale – None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None
- J. Real Estate – None
- K. Low Income Housing Tax Credits (LIHTC) - None
- L. Restricted Assets

	1	2	3	4	5	6	7
Total Gross (Admitted & Nonadmitted) Restricted from Current Year		Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/ Decrease (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)

Restricted Assets (Including Pledged)

a. Subject to contractual obligation for which liability is not shown	-	-	-	-	-	-	-
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	648	442	206	-	648	-	-
j. On deposit with states	-	-	-	-	-	-	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	312,128	125,789	186,339	-	312,128	5.06	5.65
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	312,776	126,231	186,545	-	312,776	5.07	5.66

	1	2	3	4	5	6
Description of Assets	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/ (Decrease) (1 minus 2)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

FHLB	-	18,890	(18,890)	-	-	-
Total (a)	-	18,890	(18,890)	-	-	-



## NOTES TO FINANCIAL STATEMENTS

	1	2	3	4	5	6
Description of Assets	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted From Prior Year	Increase/ (Decrease) (1 minus 2)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Total (a)

Total Line for Columns 1 through 3 should equal 5L(1)n Columns 1 through 3 respectively and Total Line for Column 4 should equal 5L(1)n Column 5

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
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(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

a. Cash, Cash Equivalents and Short-Term Investments	-	-	-	-
b. Schedule D, Part 1	-	-	-	-
c. Schedule D, Part 2, Section 1	-	-	-	-
d. Schedule D, Part 2, Section 2	-	-	-	-
e. Schedule B	-	-	-	-
f. Schedule A	-	-	-	-
g. Schedule BA, Part 1	-	-	-	-
h. Schedule DL, Part 1	-	-	-	-
i. Other	-	-	-	-
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	-	-	-	-

\* Column 1 divided by Asset Page, Line 26 (Column 1)

\*\* Column 1 divided by Asset Page, Line 26 (Column 3)

M. Working Capital Finance Investments – None

N. Offsetting and Netting of Assets and Liabilities – None

O. Structured Note

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage- Referenced Security (YES/NO)
055451-AW-8	90	92	90	NO
05565A-CA-9	421	390	417	NO
06738E-AB-1	207	195	195	NO
22546D-AB-2	923	850	850	NO
251526-BN-8	355	280	280	NO
539439-AG-4	435	386	386	NO
61691J-AC-8	600	560	620	YES
780097-BB-6	226	207	207	NO
83368J-KG-4	426	390	390	NO
Total	3,684	3,348	3,434	

P. 5\* Securities – None

Q. Short Sales – None

R. Prepayment Short Sale Transactions – None

### 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of admitted assets.

### 7. INVESTMENT INCOME

The Company has no non-admitted investment income due and accrued.

### 8. DERIVATIVE INSTRUMENTS

Not applicable

### 9. INCOME TAXES

A The components of the net deferred tax asset/(liability) are as follows:

Description	December 31, 2018			December 31, 2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$ 471,364	\$ 12,074	\$ 483,438	\$ 762,278	\$ 4,643	\$ 766,921	\$ (290,914)	\$ 7,431	\$ (283,483)
(b) Statutory valuation allowance adjustments	155,367	12,074	167,441	-	-	-	155,367	12,074	167,441
(c) Adjusted gross deferred tax assets (1a - 1b)	315,997	-	315,997	762,278	4,643	766,921	(446,281)	(4,643)	(450,924)
(d) Deferred tax assets nonadmitted	-	-	-	323,498	4,643	328,141	(323,498)	(4,643)	(328,141)
(e) Sub-total net admitted deferred tax asset (1c - 1d)	315,997	-	315,997	438,780	-	438,780	(122,783)	-	(122,783)
(f) Deferred tax liabilities	42,151	-	42,151	58,336	-	58,336	(16,185)	-	(16,185)
(g) Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f)	\$ 273,846	\$ -	\$ 273,846	\$ 380,444	\$ -	\$ 380,444	\$ (106,598)	\$ -	\$ (106,598)



NOTES TO FINANCIAL STATEMENTS

Description	December 31, 2018			December 31, 2017			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission calculation components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ 15,592	\$ -	\$ 15,592	\$ 26,420	\$ -	\$ 26,420	\$ (10,828)	\$ -	\$ (10,828)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized Excluding The Amount Of Deferred Tax Assets From 2(a) above After Application of the Threshold Limitation (The Lessor of 2(b)1 and 2(b)2 Below)	258,253	-	258,253	354,024	-	354,024	\$ (95,771)	-	(95,771)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	419,615	-	419,615	716,289	-	716,289	\$ (296,674)	\$ -	\$ (296,674)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	401,320	-	401,320	354,024	-	354,024	47,296	-	\$ 47,296
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	42,151	-	42,151	58,336	-	58,336	(16,185)	-	(16,185)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 2(a) + 2(b) + 2(c)	\$ 315,996	\$ -	\$ 315,996	\$ 438,780	\$ -	\$ 438,780	\$ (122,784)	\$ -	\$ (122,784)

(3)	(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	613%	552%
	(b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	2,675,466	2,360,160

Description	December 31, 2018			December 31, 2017		
	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(b) Admitted adjusted gross DTA's - Percentage	0%	0%	0%	0%	0%	0%
(c) Do TPS include a reinsurance strategy?	No			No		

B. Temporary differences for which a DTL has not been established:

The Company has no unrecognized DTLs for amounts described in SSAP 101, paragraph 23.

C. Significant components of income taxes incurred.

(1) Current income taxes incurred consist of the following major components:

Description	2018	2017	Change
(a) Current federal income tax expense / (benefit)	\$ (308,894)	\$ 20,111	\$ (329,005)
(b) Foreign income tax expense / (benefit)	-	-	-
(c) Subtotal	(308,894)	20,111	(329,005)
(d) Tax expense / benefit on realized capital gains / (losses)	-	5,324	(5,324)
(e) Accrual (reversal) of tax contingencies	-	-	-
(f) Other, including prior year underaccrual (overaccrual)	(496)	(8,324)	7,828
(g) Federal and foreign income taxes incurred	\$ (309,390)	\$ 17,111	\$ (326,501)

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

Description	December 31, 2018		December 31, 2017		Change
(2) DTAs Resulting From Book/Tax Differences In					
(a) Ordinary					
(1) Discounted claims reserves	\$ 13,779	\$ 13,056	\$ 723		
(2) Intangible assets	-	-	-		
(3) Non-admitted assets	135,402	143,232	(7,830)		
(4) Unearned income	483	483	-		
(5) AMT credit carryforward	273,845	557,867	(284,022)		
(6) Deferred compensation	42,362	44,742	(2,380)		
(7) Other	5,492	2,898	2,594		
Subtotal - Gross ordinary DTAs	471,363	762,278	(290,915)		
(b) Statutory valuation allowance adjustment - ordinary	(155,367)	-	(155,367)		
(c) Nonadmitted ordinary DTAs	-	(323,498)	323,498		
(d) Admitted ordinary DTAs	\$ 315,996	\$ 438,780	\$ (122,784)		
(e) Capital					
(1) Other than temporary impairments	\$ 2,598	\$ 4,643	(2,045)		
(2) Unrealized capital losses	9,476	-	9,476		
Gross capital DTAs	12,074	4,643	7,431		
(f) Statutory valuation allowance adjustment - capital	(12,074)	-	(12,074)		
(g) Nonadmitted capital DTAs	-	(4,643)	4,643		
(h) Admitted capital DTAs	\$ -	\$ -	\$ -		
(i) Admitted DTAs	\$ 315,996	\$ 438,780	\$ (122,784)		
(3) DTLs Resulting From Book/Tax Differences In					
(a) Ordinary					
(1) Accrued market discount	\$ (906)	\$ (1,231)	\$ 325		
(2) Partnership investments	(30,870)	(36,551)	5,681		
(3) Fixed Assets	(6,369)	(5,988)	(381)		
(4) Guaranty fund assessment recoverable	(3,367)	(2,788)	(579)		
Ordinary DTLs	(41,512)	(46,558)	5,046		

## NOTES TO FINANCIAL STATEMENTS

(b) Capital						
(1) Unrealized capital gains	\$	(639)	\$	(11,778)	\$	11,139
Capital DTLs		(639)		(11,778)		11,139
(c) DTLs		(42,151)		(58,336)		16,185
(4) Net deferred tax assets/liabilities	\$	273,845	\$	380,444	\$	(106,599)

The change in net deferred income taxes is comprised of the following:

	December 31, 2018	December 31, 2017	Bal. Sheet Change
Total deferred tax assets	\$ 483,438	\$ 766,921	\$ (283,483)
Total deferred tax liabilities	(42,151)	(58,336)	16,185
Net deferred tax assets/liabilities	441,287	708,585	(267,298)
Statutory valuation allowance adjustment	(167,441)	-	(167,441)
Net deferred tax assets/liabilities after SVA	\$ 273,846	\$ 708,585	\$ (434,739)
Tax effect of unrealized gains/(losses)	(8,837)	11,778	(20,615)
Statutory valuation allowance adjustment allocated to unrealized			-
Other intraperiod allocation of deferred tax movement			-
Change in net deferred income tax [(charge)/benefit]			\$ (455,354)

D. Reconciliation of total statutory income taxes reported to tax at statutory rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes including realized capital gains losses.

The significant items causing this difference are as follows:

Description	Amount	Tax Effect	Effective Tax Rate
Income Before Taxes	\$ 26,719	\$ 5,611	21.00%
Change in deferred taxes on nonadmitted assets	37,288	7,830	29.31%
162m Compensation adjustment	27,756	5,829	21.81%
Change in Statutory valuation adjustment	797,340	167,441	626.67%
Section 83b deduction	(268,060)	(56,293)	-210.69%
Federal tax credits	(46,285)	(9,720)	-36.38%
True up of federal tax credits	(50,101)	(10,521)	-39.38%
Insurer fee	128,528	26,991	101.02%
Transfer pricing adjustment	12,754	2,678	10.02%
Adjustments to prior year deferred balances	21,170	4,446	16.64%
Other nondeductible expenses	941	198	0.74%
Dividends Received Deduction	(1,533)	(322)	-1.20%
Return to provision adjustments	(2,383)	(500)	-1.87%
Other	10,930	2,296	8.59%
Total	\$ 695,064	\$ 145,964	546.28%
Federal income taxed incurred [expense/(benefit)]		(308,894)	-1156.08%
Tax on Realized Capital Gains (Losses)		-	0.00%
Prior year underaccrual (overaccrual)		(496)	-1.86%
Change in net deferred income tax [charge/(benefit)]		455,354	1704.23%
Total statutory income taxes		\$ 145,964	546.29%

Income Tax Accounting Implications of the Tax Cuts and Jobs Act

On December 22, 2017, the U.S. government enacted comprehensive tax legislation commonly referred to as the Tax Cuts and Jobs Act (the "Tax Act"). The Tax Act makes broad and complex changes to the U.S. tax code, including, but not limited to, (1) reducing the U.S. federal corporate tax rate from 35% to 21%; (2) eliminating the corporate alternative minimum tax (AMT) and (3) changing how existing AMT credits can be realized. As a result of enactment of this legislation for the period ended December 31, 2017, Horizon Healthcare Services, Inc. recognized a net increase of its gross deferred tax assets and liabilities of approximately \$9,955 and \$2,778 respectively, related to the remeasurement of deferred tax assets and liabilities to reflect the new corporate tax rate of 21%. Horizon Healthcare Services, Inc. also recognized gross deferred tax assets of \$557,867 related to AMT credits not recognizable prior to the Tax Act.

E. Carryforwards, recoverable taxes, and IRC 6603 deposits:

At December 31, 2018, the Company did not have any net operating loss carryforwards.

At December 31, 2018, the Company did not have any capital loss carryforwards.

At December 31, 2018, the Company had AMT credit carryforwards of \$273,845, which do not expire.

At December 31, 2018, the Company did not have any foreign tax credit carryforwards.

Income taxes, ordinary and capital, available for recoupment in the event of future losses include:

Available from tax year	Ordinary	Capital	Total
2016	\$ -	\$ -	\$ -
2017	20,111	5,325	25,436
2018	-	-	-
Total	\$ 20,111	\$ 5,325	\$ 25,436

At December 31, 2018, the Company had no tax amounts deposited in accordance with Section 6603 of the Internal Revenue Code.

F. Income tax loss contingencies

At December 31, 2018, the Company did not have any income tax loss contingencies as described under SSAP 101, paragraph 27.

G. The Company's federal income tax return is consolidated with the following entities:

Horizon Casualty Services, Inc.  
Horizon Healthcare Dental, Inc.  
Horizon Healthcare of New Jersey, Inc.  
Horizon Healthcare Plan Holding Company, Inc.  
Horizon Healthcare Services, Inc. (Common Parent)  
Horizon Insurance Company, Inc.  
Multistate Investment Services, Inc.  
Multistate Professional Services, Inc.

The Company files its U.S. Federal Corporate Income Tax Return as a member of the Horizon Healthcare Services, Inc. & Subsidiaries consolidated group and participates in the Horizon Healthcare Services, Inc. & Subsidiaries tax sharing agreement. The agreement provides that the Company's tax liability/benefit is computed on a separate company basis using the Consolidated Group's applicable tax rate. In addition, the agreement provides that the Company will be reimbursed by the Parent for tax benefits relating to any net losses or any tax credits generated by the Company and utilized in filing the consolidated return. The federal income tax recoverable/payable in the accompanying statement of admitted assets, liabilities, capital and surplus are due to/from the Parent. Intercompany tax balances are settled annually following the filing of the consolidated federal income tax return.



## NOTES TO FINANCIAL STATEMENTS

### 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AFFILIATES AND OTHER RELATED PARTIES

- A. The Company owns a number of for-profit subsidiaries involved in services ancillary to the Company's health insurance operations. The largest of the Company's wholly owned subsidiaries is Horizon Healthcare Plan Holding Company, Inc. (HHPHC). HHPHC is a holding company for several managed health care subsidiaries. These include:

**Horizon Healthcare of New Jersey (HHNJ):** a health maintenance organization (HMO) operating in New Jersey;  
**Horizon Healthcare Dental, Inc. (HHD):** a New Jersey dental plan organization offering dental products;  
**Horizon Casualty Services, Inc. (HCS):** a managed care workers' compensation company which offers integrated care and administrative services to insurers, employers and third-party administrators; and  
**Horizon Insurance Company, (HIC):** a health insurer operating in New Jersey.

HHPHC, through its subsidiaries, provides cost effective managed health care benefits to subscribers through a select network of efficient providers, cost-effective provider reimbursement policies, and effective utilization management.

- B. The Company also owns 100% of **Enterprise Property Holdings, LLC. (EPH)**. EPH owns properties located in Monmouth County, New Jersey, which includes a building leased by the Company.
- C. The Company also owns 100% of **Three Penn Plaza Property Holdings Urban Renewal, LLC (3PPPHUR)**. 3PPPHUR owns the Company's headquarters land and building located in Essex County, New Jersey. This property is leased by the Company.

HHSI and HIC entered into a 90% quota share reinsurance agreement effective October 1, 2015 whereby HHSI reinsured 90% of all Medicare Advantage and PDP and Medicare Supplement (Medigap) business, all on a prospective basis, (collectively, the "Senior" business). At December 31, 2018, the amount of premiums, claims, general and administrative costs, assumed were \$1,208,775, \$1,120,579, and \$128,054, respectively. Receivables assumed were \$42,689 and liabilities and payables assumed were \$162,893.

Effective January 1, 2017, HHSI and HHNJ entered into a 90% quota share reinsurance agreement whereby HHSI reinsured 90% of all Medicare DSNP, Medicaid, as well as 90% of Commercial Health insured business, all on a prospective basis. At December 31, 2018, the amount of premiums, claims and general and administrative costs assumed were \$4,857,364, \$4,226,603 and \$546,110, respectively. Receivables assumed were \$90,774 and liabilities and payables assumed were \$440,965.

- D. The Company has entered into several service agreements whereby the Company provides certain marketing, data processing, clerical, financial and administrative support functions, at cost. The Company was a party to the following transactions:
- The Company sales representatives market HHNJ's and HIC's products. In 2018 and 2017, the Company charged HHNJ \$1,412 and \$1,592, respectively, for these sales support services. In 2018, the Company charged HIC \$881 for these services and \$886 in 2017.
  - The Company purchases dental coverage from HHD for certain of its employees. HHD recorded revenues of \$710 in 2018 and \$728 in 2017 for dental coverage provided to the Company's employees.
  - The Company provides HHNJ and HIC with certain administrative services, including executive, financial, legal and human resource support. The Company also provides the computer systems and programming support needed by HHNJ for claims processing and customer service. These services are allocated according to a defined formula. Additionally, the Company provides various direct support services related to hospital contract negotiations, enrollment and billing services, front-end clerical functions and mail services. HHNJ paid \$163,051 in 2018 and \$93,734 in 2017 to the Company for these services. In 2018 and 2017, the Company charged HIC \$53,026 and \$49,876 for these services.
  - The Company and HHNJ and HIC have entered into another agreement whereby HHNJ provides services to the Company for services related to the provider network services and medical management functions. These services are provided at cost, which totaled \$8,266 in 2018 and \$7,868 in 2017. In 2018 and 2017, the Company charged HIC \$6,652 and \$6,153 for these services.
  - The Company entered into a Specialty Dental Services Arrangement with HHD, under which the risk associated with fee-for-service claims incurred by HHD was transferred to the Company. HHD paid \$2,578 and \$2,762 in 2018 and 2017, respectively, in capitation payments to the Company for these claims. The Company pays the related claims and carries the associated risk.
  - The Company provides the computer systems and programming support needed by the affiliates for claims processing and customer services. The Company also provides the administrative services, including executive oversight, financial, legal, and human resources support. These expenses are allocated according to a defined formula. Amounts incurred by the affiliates are as follows:
    - HHPHC incurred \$15 for these services in 2018 and 2017.
    - HHD incurred \$1,391 and \$1,062 for these services in 2018 and 2017, respectively.
    - EPH incurred \$15 for these services in 2018 and 2017.
    - HCS incurred \$18,458 and \$8,691 for these services in 2018 and 2017, respectively.
- E. The Company reported \$205,001 in net receivables from subsidiaries and affiliates at December 31, 2018 and \$242,733 at December 31, 2017.
- F. The Company entered into a rental agreement with EPH and 3PPPH. Under the terms of the agreement the Company paid \$2,950 of rent in 2018 and 2017 to EPH. Under the terms of the agreement the Company paid \$13,465 and \$10,488 of rent in 2018 and 2017 to 3PPPH.

## NOTES TO FINANCIAL STATEMENTS

G. In 2017, 3PPPHUR entered into a ten year \$100.0 million promissory note payable (Promissory Note) with HHSI to provide for repayment of 3PPPHUR's then existing mortgage which matured in October 2017. The Promissory Note carries an annual interest rate of 4.0% and matures on September 30, 2027. The balance of the Promissory Note was \$89.6 million and \$98.0 million as of December 31, 2018 and 2017, respectively.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
<b>a. SSAP No. 97 8a Entities</b>				
Enterprise Property Holdings, LLC	100%	28,810	28,810	-
3 Penn Plza Prpty Hldgs Urban Renewal	100%	36,964	36,964	-
Horizon Healthcare Plan Holding Co	100%	1,152,586	1,152,586	-
Multistate Professional Services	100%	(2)	(2)	-
Multistate Investment Services	100%	55,978	55,978	-
<b>Total SSAP No. 97 8a Entities</b>		<b>1,274,337</b>	<b>1,274,337</b>	<b>-</b>
<b>b. SSAP No. 97 8b(ii) Entities</b>				
N/A				
<b>Total SSAP No. 97 8b(ii) Entities</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>c. SSAP No. 97 8b(iii) Entities</b>				
N/A				
<b>Total SSAP No. 97 8b(iii) Entities</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>d. SSAP No. 97 8b(iv) Entities</b>				
N/A				
<b>Total SSAP No. 97 8b(iv) Entities</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>e. Total SSAP No. 97 8b entities (except 8bi entities) (b+c+d)</b>				
<b>e. Total SSAP No. 97 8b entities (except 8bi entities) (b+c+d)</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>f. Aggregate Total (a+e)</b>		<b>1,274,337</b>	<b>1,274,337</b>	<b>-</b>

(2) NAIC Filing Response Information – N/A

N. Investments in Insurance SCAs – N/A

## 11. DEBT

(1) The Company maintains revolving credit and advance facilities totaling \$800.0 million at December 31, 2018 and \$550.0 million at December 31, 2018 provided by a consortium of four financial institutions and the Federal Home Loan Bank of New York (FHLB NY) to support our short-term funding needs. The current borrowing terms bear interest, as defined in the agreements.

### Federal Home Loan Bank Facility

In June 2017, the Company became a member of the FHLB NY. As a member of the FHLB NY, the Company established an advance facility with a maximum principal amount not to exceed \$200.0 million (FHLB NY Advance Facility). The FHLB NY Advance Facility is secured by a pledge of US Treasury/Agency or mortgage securities in the Company's held-to-maturity investment portfolio and cannot exceed one hundred and ten percent of any amount outstanding under the FHLB NY Credit Facility.

Approximately \$100.0 million of the FHLB NY Advance Facility was available to be utilized to provide additional short-term working capital capacity (Working Capital Facility) and \$100.0 million was available to be utilized as long-term financing to pay-off the existing headquarters building mortgage.

In September 2017, the Company drew down \$100.0 million from the FHLB NY Advance Facility to repay the existing mortgage. Of the \$100.0 million borrowed, the Company received proceeds of \$95.5 million with the balance of \$4.5 million being held by the FHLB NY as activity-based stock. As the Company makes the monthly term loan payments the activity-based stock noted above is proportionately returned by the FHLB NY. This term loan balance was \$89.5 million as of December 31, 2018 and \$98.5 million as of December 31, 2017 and bears a fixed interest rate of 2.25%. The Company utilized the \$95.5 million of proceeds and cash on hand to repay the existing mortgage.

In August 2018, the Company increased the borrowing capacity of the Working Capital Facility to \$400.0 million and added Horizon Healthcare of New Jersey, Inc. as a borrower on the FHLB NY Advance Facility.



## NOTES TO FINANCIAL STATEMENTS

HHSI has received correspondence from the New Jersey Department of Banking and Insurance which permits it to pledge collateral to the FHLBNY in an amount up to 10% of its prior year-end statutory net admitted asset, excluding separate accounts. Based on Horizon BCBSNJ's statutory net admitted assets as of December 31, 2018, the 10% limitation equates to a pledged asset maximum of approximately \$552.8 million and an estimated borrowing capacity maximum of approximately \$500.0 million. FHLBNY borrowings are subject to the FHLBNY's discretion and the availability of qualifying assets at Horizon BCBSNJ.

(2) FHLBNY Capital Stock

a. Aggregate Total

	<u>Total</u>
1. Current Year	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	6,476
(c) Activity Stock	177,613
(d) Excess Stock	-
(e) Aggregate Total (a+b+c+d)	<u>184,089</u>
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	<u>\$ 500,000</u>

Horizon BCBSNJ's borrowing capacity is based on the aggregate value of the securities pledged to the FHLBNY

	<u>Total</u>
2. Prior Year-end	
(a) Membership Stock - Class A	-
(b) Membership Stock - Class B	4,419
(c) Activity Stock	44,330
(d) Excess Stock	-
(e) Aggregate Total (a+b+c+d)	<u>48,749</u>
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	<u>\$ 200,000</u>

b. Membership Stock Class (A or B) Eligible for Redemption and Not Eligible for Redemption

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A						
Class B	6,476	6,476	-	-	-	-

(3) Collateral Pledged to FHLBNY.

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Year Total Collateral Pledged	\$ 448,036	\$ 451,838	\$ 249,458
Prior Year-end Total Collateral Pledged	\$ 104,249	\$ 106,899	\$ 100,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
Current Year Total Maximum Collateral Pledged	\$ 449,418	\$ 451,838	\$ 299,740
Prior Year-end Total Maximum Collateral Pledged	\$ 209,555	\$ 210,870	\$ 200,000

(4) Borrowing from the FHLBNY

a. Amount as of Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt	\$ 249,458	\$ 448,036
(b) Funding Agreements	-	-
(c) Other	-	-
(d) Aggregate Total (a+b+c)	<u>\$ 249,458</u>	<u>\$ 448,036</u>
2. Prior Year-end		
(a) Debt	\$ 100,000	\$ 104,249
(b) Funding Agreements	-	-
(c) Other	-	-
(d) Aggregate Total (a+b+c)	<u>\$ 100,000</u>	<u>\$ 104,249</u>

## NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period (Current Year)

	Total
1. Debt	\$ 449,418
2. Funding Agreements	-
3. Other	-
4. Aggregate Total (1+2+3)	\$ 449,418

c. Horizon BCBSNJ does not have prepayment obligations under any of its arrangements with the FHLBNY.

Line of Credit

In August 2016, the Company extended its Second Amendment and Modification Agreement (Credit Agreement) to the 364-day revolving credit loan facility (Credit Facility). The Credit Agreement provides for a two year revolving credit loan facility (Amended Credit Facility) to provide for the Company's short-term funding needs. Current terms require a fee of 0.25% on undrawn funds and a borrowing rate of LIBOR (as defined) plus 75 basis points. This Amended Credit Facility matured on August 11, 2018.

In August 2018, the Company entered into the Third Amendment and Modification Agreement (Credit and Modification Agreement) to the Credit Facility. The Credit and Modification Agreement amended the total borrowing capacity available to the Company to \$400.0 million from \$450.0 million, allowed the Company to increase the borrowing capacity on the FHLBNY Advance Facility to \$500.0 million and modified the maturity date of the Credit and Modification Agreement to August 31, 2020.

The line of credit contains certain financial covenants and restrictions including a minimum statutory surplus requirement. As of December 31, 2018, the Company was in compliance with all covenants and other requirements set forth in these agreements.

		Amount Outstanding at December 31, 2018	Average Interest Rate	Average Interest Rate
2018	Borrowing Capacity			
Amended Credit Facility	\$ 400,000	\$ -	3.10%	2.76%
Working Capital Facility	\$ 318,000	\$ 160,000	2.53%	2.32%
2017	Borrowing Capacity	Amount Outstanding	Average Interest Rate	
Amended Credit Facility	\$ 450,000	\$ 142,446	1.86%	
Working Capital Facility	\$ 100,000	\$ -	1.34%	

### 12. RETIREMENT PLANS, DEFERRED COMPENSATION POSTEMPLOYMENT BENEFITS AND COMPENSATED ABESCENTES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Retirement Plans

The Company maintains Horizon Blue Cross Blue Shield of New Jersey Employees' Retirement Plan (Retirement Plan) for all participants actively employed on January 1, 2010.

Additionally, the Company has Management Employees' Savings and Investment Plan and the Union Employees' Savings and Investment Plan (the Plans) for all participants actively employed to receive the Horizon Retirement Contribution (HRC) in place of any pension plan contributions. For the year ended December 31, 2018 and 2017, the Company contributed \$41,501 and \$34,206, respectively, to participants' defined contribution plans under the HRC.

Postretirement Benefits Other Than Pensions

The Company provides postretirement benefits to former employees for health and life insurance. Employees become eligible for these benefits if they meet minimum age requirements and may contribute towards the cost of such benefits depending upon their length of service. The Company has the right to modify or terminate certain benefits.

In accordance with the NAIC directive on accounting for postretirement benefits for statutory accounting purposes, the Company records only the expected postretirement benefit obligation for fully eligible employees.

The Company does not offer other postretirement benefits for employees hired after January 1, 2004 for management employees and after January 1, 2006 for union employees.

The Company uses a measurement date of December 31 for its pension and other post-retirement plans.

O. Deferred Compensation Plan

There are no stock option plans.

## NOTES TO FINANCIAL STATEMENTS

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2018 and 2017:

	Pension		Other Postretirement	
	2018	2017	2018	2017
Reconciliation of benefit obligation				
Obligation as of January 1	\$ 318,533	\$ 315,274	\$ 115,506	\$ 116,798
Service cost	-	-	1,132	1,212
Interest cost	10,164	11,328	3,705	4,229
Benefit payments	(16,619)	(21,957)	(6,552)	(7,604)
Actuarial loss/(gain)	(15,704)	13,888	(10,494)	284
Medicare prescription receivable	-	-	625	587
Amendments	-	-	-	-
<b>Obligation as of December 31</b>	<b>296,374</b>	<b>318,533</b>	<b>103,922</b>	<b>115,506</b>
Reconciliation of fair value of plan assets				
Fair value of plan assets as of January 1	374,033	365,604	-	-
Actual return on plan assets	(16,572)	29,814	-	-
Plan participant contributions	-	-	1,240	1,127
Employer contributions	1,985	572	6,552	7,604
Benefit payments	(16,619)	(21,957)	(7,792)	(8,731)
<b>Fair value of plan assets as of December 31</b>	<b>342,827</b>	<b>374,033</b>	<b>-</b>	<b>-</b>
Funded status				
Funded status as of December 31	46,453	55,500	(103,922)	(115,506)
<b>Net amount recognized</b>	<b>\$ 46,453</b>	<b>\$ 55,500</b>	<b>\$ (103,922)</b>	<b>\$ (115,506)</b>

	Pension	
	2018	2017
Interest cost	\$ 10,164	\$ 11,328
Actual return on plan assets	(13,389)	(14,164)
Amortization of prior service cost	555	555
<b>Recognized net actuarial loss</b>	<b>14,257</b>	<b>(1,762)</b>
<b>Net periodic benefit/(expense) income</b>	<b>\$ 11,587</b>	<b>\$ (4,043)</b>

	Other Postretirement	
	2018	2017
Service cost	\$ 1,132	\$ 1,212
Interest cost	3,705	4,229
Amortization of prior service credit	(952)	(926)
<b>Recognized net actuarial gain</b>	<b>2,905</b>	<b>2,719</b>
<b>Net periodic benefit cost</b>	<b>\$ 6,790</b>	<b>\$ 7,234</b>

	Pension	
	2018	2017
Discount rate	4.14%/4.11%	3.51%/3.34%
Rate of compensation increases	N/A	N/A

	Other Postretirement	
	2018	2017
Discount rate	4.05%	3.36%
Rate of compensation increases	3.00% + merit	3.00% + merit

(9) Not applicable.

(10) For measurement purposes at December 31, 2018, the assumed annual rate of increase in the per capita costs of covered health care benefits for the other postretirement plan was 5.0% for 2018. The Company assumes an ultimate medical trend rate of 5.0% in 2019. Assumed health care trend rates would have the following effects:

	1%	
	Increase	Decrease
Effect on total service and interest cost	\$ 26	\$ (30)
Effect on postretirement benefit obligation	\$ 255	\$ (368)

- i. The Company's investment policy for the pension plans is designed to anticipate the financial needs of the plans, consider risk tolerance, and document and communicate objectives, guidelines, and standards to the investment managers. The asset allocation contains guideline percentages, at market value, of the total plan investments which can be invested in various asset classes. The target allocation is an assumption and may vary from period to period as actual asset allocations at any point will be dictated by current and anticipated market conditions, the independent actions of the committee and/or the investment manager which oversees the investment policy, and required cash flows to and from the plans.



## NOTES TO FINANCIAL STATEMENTS

- ii. The asset allocation for the Company's pension plans as of December 31, 2018 and 2017, and the target allocation for 2019, by asset category, are as follows:

Asset Category	Target	Percentage of Plan Assets at	
	Allocation	Year End	
	2019	2018	2017
Fixed income debt securities	95%	95%	95%
U.S. equity securities	3%	3%	2%
Foreign equity securities	2%	2%	3%
<b>Total</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

- (13) Information about the expected benefits paid is as follows:

Expected Employer Contributions	Pension	Other Postretirement	
	2019	\$	9,092
Expected Benefit Payments	Pension	Other Postretirement	
		Before Subsidy	Expected Subsidy
2019	\$ 60,472	\$ 9,726	\$ 634
2020	20,815	10,140	665
2021	19,644	10,340	696
2022	18,796	10,405	721
2023	18,919	10,311	747
2024-2028	92,034	47,246	3,935
	<b>\$ 230,680</b>	<b>\$ 98,168</b>	<b>\$ 7,398</b>

- (14) Not Applicable

- (15) Not Applicable

- (16) Not Applicable

- (17) Not Applicable

- (18) Not Applicable

- (19) Not Applicable

- (20) The following table represents the Plans' fair value hierarchy for its financial assets (cash equivalents and investments) measured at fair value on a recurring basis as of December 31, 2018 and 2017:

2018	Level 1	Level 2	Level 3	Total
Money market and cash equivalents	\$ 5,764	\$ -	\$ -	\$ 5,764
Mutual funds	10,100	18,009	-	28,109
Fixed income	-	306,936	-	306,936
Accrued interest, dividends and unsettled trades	2,018	-	-	2,018
	<b>\$ 17,882</b>	<b>\$ 324,945</b>	<b>\$ -</b>	<b>\$ 342,827</b>
2017	Level 1	Level 2	Level 3	Total
Money market and cash equivalents	\$ 5,084	\$ -	\$ -	\$ 5,084
Mutual funds	17,076	14,156	-	31,232
Fixed income	-	343,699	-	343,699
Accrued interest, dividends and unsettled trades	(5,982)	-	-	(5,982)
	<b>\$ 16,178</b>	<b>\$ 357,855</b>	<b>\$ -</b>	<b>\$ 374,033</b>

**P. Defined Contribution Plan**

The Company sponsors the Horizon Blue Cross Blue Shield of New Jersey Management and Union Employees' Savings and Investment Plans, which are contributory 401(k) savings plans. Employees with one month of service are eligible for membership. The Company's contribution to the savings and investment plans amounted to \$7,883 in 2018 and \$7,812 in 2017.

- C. Multiemployer Plans: Not Applicable

- D. Consolidated/Holding Company Plans: Not Applicable

- E. Postemployment Benefits and Compensated Absences: Not Applicable

- F. Impact of Medicare Modernization Act on Postretirement Benefits: Not Applicable

**13. CAPITAL AND SURPLUS AND SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS**

- The Company has no common stock authorized, issued, or outstanding.
- The Company has no preferred stock outstanding.



## NOTES TO FINANCIAL STATEMENTS

3. The Company is required to maintain minimum amounts of paid-in capital and paid-in surplus, as specified under New Jersey Insurance Law. The Company's capital and surplus currently exceed those requirements. The Company may not distribute any dividend unless notice of its intention to declare the dividend has been filed with the DOBI and the DOBI has not disapproved the distribution within 30 days of the notice.
4. The Company did not pay any dividends in 2018 or 2017.
5. Within the limitations of (3) above, there are no restrictions placed on the portion of Company's profits that may be paid as ordinary dividends to stockholders.
6. In accordance with the enabling legislation under which the Company operates, the Company's reserves must be allocated between individual and group business. The Company's group business reserves are subject to the uniform risk-based capital ("RBC") and surplus requirements for life and health insurance companies, as set forth in N.J.A.C 11:2-39.1. The Company's group business surplus exceeds the RBC thresholds in 2018 and for 2017. The Company's individual business reserves are required to equal at least 2.5% of premium, and the actual reserves are substantially in excess of that threshold in 2018 and in 2017.

At December 31, the reserves were allocated as follows:

	2018	2017
Individual business	\$ 836,173	\$ 521,839
Group business	2,149,088	2,043,669
2018 Insurer fee	-	206,702
	<u>\$ 2,985,261</u>	<u>\$ 2,772,210</u>

7. There were no unpaid advances to surplus.
8. There was no stock held by the Company for special purposes.
9. There were no special surplus funds.
10. The portion of unassigned surplus represented or reduced by unrealized gains and losses in 2018 was \$110,487 on external investments.
11. The Company has no surplus notes.
12. There has been no quasi-reorganization.

#### 14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent commitments – None

B. Assessments - In May 2017 the Company paid a Guaranty Fund Assessment of \$57,030. In accordance with New Jersey regulations the Company also recorded a discounted 50% receivable of \$28,515, for premium tax credits. The premium tax credits will be realized starting in 2020 at no more than 20% of the total credit per year. In 2016 the Company paid a Guaranty Fund Assessment of \$11,550. In accordance with New Jersey regulations the Company also recorded a \$5,775 receivable, 50% of the total invoiced amount, for premium tax credits. The premium tax credits will be realized starting in 2020 at no more than 20% of the total credit per year.

(2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	28,515
b. Decreases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied		-
c. Increases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied:		
Penn Treaty		1,815
Accretion of prior year		
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$	30,330

(3)

a. Discount Rate Applied 4.46%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency: N/A

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

Name of the Insolvency	Payable			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Health Republic	-	-	-	1	7	7
Penn Treaty	-	-	-	1	7	7

- C. Gain contingencies – None
- D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits – None
- E. Joint and several liabilities - None
- F. All other contingencies – None

## NOTES TO FINANCIAL STATEMENTS

From time to time the Company is a party to various legal proceedings. The Company does not believe that any of the matters pending against it are material taken as a whole. However, the Company has summarized below, for purposes of providing background, various legal proceedings to which it is a party. In addition to the following, various other legal actions, claims and governmental inquiries and proceedings are pending or may be instituted or asserted in the future.

### Litigation

#### ***In re: Blue Cross Blue Shield Antitrust Litigation***

This action is a multidistrict litigation (MDL) comprised of more than 60 lawsuits throughout the United States against all Blue Plans and the Blue Cross and Blue Shield Association (BCBSA). This matter has been centralized in the Northern District of Alabama and involves an attack by putative national and state-wide classes of healthcare providers and health insurance subscribers on the lawfulness of the BCBSA trademark license agreements, membership guidelines and rules. The Plaintiffs allege that these agreements, guidelines, and rules violate federal antitrust laws and seek to recover damages as well as obtain injunctive relief.

The Company, with the other defendants, filed a motion to dismiss all claims on numerous grounds which was partially denied without prejudice in June 2014. In December 2014, Defendants filed answers to the provider and subscriber plaintiffs' complaints and asserted its counterclaims.

In October 2015, the Court issued an order prioritizing discovery and class certification motion practice in two actions that were filed directly in the Northern District of Alabama, *American Electric Motor Services Inc. v. Blue Cross and Blue Shield of Alabama, et al.*, commenced by putative subscriber classes, and *Conway v. Blue Cross and Blue Shield of Alabama, et al.*, commenced by putative provider classes. The Company is a named defendant in both. Between January 2016 and April 2017, subscriber plaintiffs and provider plaintiffs have filed various actions, all of which have been consolidated into the MDL, and amended complaints. In February 2017, the Court granted, in part, defendants' motion for summary judgment. Subscribers filed a motion to reconsider the Court's order, which was denied without prejudice. In June 2017, the Court denied defendants' motion to dismiss certain of the claims in provider plaintiffs' consolidated complaint. Cross motions for partial summary judgment on the relevant standard of review governing the claims asserted in the case were heard by the Court in October 2017. In April 2018, the Court issued its ruling on the standard of review. The Defendants sought leave from the Court to petition the 11<sup>th</sup> Circuit, which was granted. However, in December 2018, the 11<sup>th</sup> Circuit denied Defendants' petition for an appeal. The Company is vigorously defending this litigation.

#### ***LifeWatch Services, Inc. v. Highmark, Inc., et al.***

*LifeWatch Services, Inc. v. Highmark, Inc., et al.* is an action previously included in the *In re: Blue Cross Blue Shield Antitrust Litigation*. Plaintiff is a durable medical equipment supplier of mobile cardiac outpatient telemetry units (MCOT), which remotely monitor patients for heart issues. Plaintiff makes antitrust claims against Highmark, Inc., BCBSA, Anthem, Horizon Blue Cross Blue Shield of New Jersey, Blue Cross Blue Shield of South Carolina, and Blue Cross Blue Shield of Minnesota, alleging a conspiracy to not reimburse for MCOT. This conspiracy is allegedly implemented via a BCBSA medical policy. The matter has been remanded to the Eastern District of Pennsylvania where Plaintiff has filed a Third Amended Complaint. In May 2016, the Company and other defendants filed a Motion to Dismiss the Third Amended Complaint. In December 2016, the Court heard oral argument on the Motion to Dismiss. Plaintiff has resolved the litigation with one of the defendants, Highmark, Inc. On April 3, 2017, Judge Robreno granted Defendants' motion to dismiss the Third Amended Complaint and dismissed the litigation with prejudice. Plaintiff appealed the dismissal and, in August 2018, the 3<sup>rd</sup> Circuit reversed the dismissal. The Company is vigorously defending this litigation.

#### ***OMNIA Litigation***

The Company is a party to various litigations involving the innovative healthcare value product, OMNIA, the selection of the OMNIA partners and the Tier I and Tier II designations of providers. In particular, the litigations focus on the selection of the OMNIA partners and the Tier I and Tier II designations.

The *Capital Health Systems, Inc., et al. v. Horizon Healthcare Services, Inc.* lawsuit was filed by seven hospitals in December 2015. The seven plaintiff hospitals were Capital Health System, Inc., CentraState Medical Center, Holy Name Medical Center, St. Luke's Warren Hospital, Inc., Trinitas Regional Medical Center, The Community Hospital Group, Inc. t/a JFK Medical Center, and Valley Hospital, Inc. Four of the seven hospitals, Capital Health System, St. Luke's Warren Hospital, Inc., Trinitas Regional Medical Center and The Community Hospital Group, Inc. t/a JFK Medical Center, dismissed their actions against the Company in 2016 and 2017. Three hospitals, CentraState Medical Center, Inc., Holy Name Medical Center and Valley Hospital, Inc., continued to litigate. The Company reached resolution of the litigation with each hospital and the case was dismissed in October 2018. Likewise, an action filed by the Company against Holy Name Medical Center and Valley Hospital for, *inter alia*, false statements in a publicity campaign against the Company, *Horizon Healthcare Services, Inc. v. Valley Health System, et al.*, was dismissed in October 2018.

Two cases relating to OMNIA remain. In *Saint Peter's University Hospital, Inc. v. Horizon Healthcare Services, Inc.*, Saint Peter's alleges, *inter alia*, causes of action for Breach of Contract and Breach of the Implied Covenant of Good Faith and Fair Dealing and requests injunctive relief, including Tier 1 status for OMNIA. This case is in active discovery. A second case, *Association of New Jersey Chiropractors et al. v. Horizon Healthcare Services, Inc.*, challenges the network adequacy for chiropractic providers. The Company was successful in having this case dismissed by the Court. Plaintiffs appealed the decision to the Appellate Division where the case is currently pending.



## NOTES TO FINANCIAL STATEMENTS

*Courtney Diana, et al. v Horizon Healthcare Services, Inc., and Karen Pekelney and Mark Meisel v. Horizon Healthcare Services, Inc. d/b/a Horizon Blue Cross Blue Shield of New Jersey*

The *Courtney Diana, et al. v. Horizon Healthcare Services, Inc., and Karen Pekelney and Mark Meisel v. Horizon Healthcare Services, Inc. d/b/a Horizon Blue Cross Blue Shield of New Jersey* litigations were filed in the United States District Court for the District of New Jersey resulting from the theft of two laptops tethered to workstations by cable locks in the Company's Newark headquarters. Plaintiffs assert that the incident constitutes a willful and negligent violation of the Fair Credit Reporting Act, common law negligence, breach of contract, various violations of the New Jersey Consumer Fraud Act, an invasion of privacy by public disclosure of private facts, and unjust enrichment.

In March 2015, the Court granted the Company's Motion to Dismiss the litigation. Plaintiffs appealed and, on January 20, 2017, the Third Circuit reversed the District Court's Order and remanded the proceeding to District Court. The Third Circuit based its decision on a standing analysis and did not analyze the underlying merits of the case. The Company re-filed its Motion to Dismiss and, on July 17, 2017, oral argument was heard. The Company continues to wait for a decision from the Court.

#### Conclusion

The Company does not anticipate that the above matters will have a material impact on its business. In addition, the Company records accruals for such contingencies to the extent that it concludes it is probable that a liability has been incurred and the amount of the loss can be reasonably estimated. No estimate of the possible loss or range of loss in excess of amounts accrued, if any, can be made at this time regarding the matters specifically described above because of the inherently unpredictable nature of legal proceedings, which also may be exacerbated by various factors, including: (i) the damages sought in the proceedings are unsubstantiated or indeterminate; (ii) discovery is not complete; (iii) the proceeding is in its early stages; (iv) the matters present legal uncertainties; (v) there are significant facts in dispute; (vi) there are a large number of parties (including where it is uncertain how liability, if any, will be shared among the defendants); or (vii) there is a wide range of potential outcomes.

The Company is also involved in other various legal actions, including employment actions, occurring in the normal course of its business. Although the ultimate outcome of such legal actions cannot be predicted with certainty, in the opinion of management, after consultation with counsel responsible for such litigation, the outcome of these actions is not expected to have a material adverse effect on the Company's financial position, results of operations or financial condition.

#### 15) LEASES

The Company has non-cancelable operating leases for real estate and equipment that expire over the next ten years, many of which provide for purchase or renewal options. Certain leases contain escalation clauses, which have been reflected on a straight-line basis over the life of the lease.

	2019	2020	2021	2022	Thereafter
	24,410	24,112	22,533	696,802	790,384
					<u>790,384</u>

Total rent expense for operating leases in 2018 and 2017 was \$32,702 million and \$29,926 million, respectively.

#### 16) INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

Not applicable

#### 17) SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

Not applicable

#### 18) GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Cost-Plus contracts represent funding arrangements with certain larger group customers, whereby they agree to fully fund claims and administrative expenses as incurred by the Company. These contracts have been classified as uninsured health plans for financial statement purposes, leaving only the reimbursement for administrative expenses from these groups shown as a reduction in operating expenses.

Had these groups been considered as insured business, premiums claims and operating expenses would have been increased by the following amounts in 2018:

ASO Plans	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans as follows during 2018:			
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ -	\$ -	\$ -
b. Total net other income or expenses (including interest paid to or received from plans)	\$ -	\$ -	\$ -
c. Net gain or (Loss) from operations	\$ -	\$ -	\$ -
d. Total claim payment volume	\$ -	\$ -	\$ -

## NOTES TO FINANCIAL STATEMENTS

ASC Plans	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2018:			
a. Gross reimbursement for medical cost incurred	\$ 9,374,308	\$ -	\$ 9,374,308
b. Gross administrative fees accrued	\$ 336,739	\$ -	\$ 336,739
c. Other income or expenses (including interest paid to or received from plans)	\$ -	\$ -	\$ -
d. Gross expenses incurred (claims and administrative)	\$ 9,711,047	\$ -	\$ 9,711,047
e. Total net gain or loss from operations	\$ -	\$ -	\$ -

Had these groups been considered as insured business, premiums claims and operating expenses would have been increased by the following amounts in 2017:

ASO Plans	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans as follows during 2018:			
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ -	\$ -	\$ -
b. Total net other income or expenses (including interest paid to or received from plans)	\$ -	\$ -	\$ -
c. Net gain or (Loss) from operations	\$ -	\$ -	\$ -
d. Total claim payment volume	\$ -	\$ -	\$ -

ASC Plans	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total SASC
The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2017:			
a. Gross reimbursement for medical cost incurred	\$ 8,738,384	\$ -	\$ 8,738,384
b. Gross administrative fees accrued	\$ 322,267	\$ -	\$ 322,267
c. Other income or expenses (including interest paid to or received from plans)	\$ -	\$ -	\$ -
d. Gross expenses incurred (claims and administrative)	\$ 9,060,652	\$ -	\$ 9,060,652
e. Total net gain or loss from operations	\$ -	\$ -	\$ -

#### 19) DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Not applicable

#### 20) FAIR VALUE MEASUREMENTS

##### A.

December 31, 2018	Level I	Level II	Level III	Total
<b>Fixed income debt securities</b>				
Domestic				
Short-term money market funds, at fair value, restricted	\$ -	\$ -	\$ -	\$ -
US treasury securities and obligations of US government corporations and agencies, available-for-sale, at fair value	-	3,858	-	3,858
Corporate bonds, available-for-sale, at fair value	-	304,787	-	304,787
Collateralized securities, available-for-sale, at fair value	-	6,497	-	6,497
<b>Total fixed income debt securities</b>	-	<b>315,142</b>	-	<b>315,142</b>
<b>Equity securities</b>				
Domestic	108,490	73,289	636	182,415
Foreign	149,618	-	-	149,618
Preferred	3,206	-	-	3,206
<b>Total equity securities</b>	<b>261,314</b>	<b>73,289</b>	<b>636</b>	<b>335,239</b>
<b>Total</b>	<b>\$ 261,314</b>	<b>\$ 388,431</b>	<b>\$ 636</b>	<b>\$ 650,381</b>

December 31, 2017	Level I	Level II	Level III	Total
<b>Fixed income debt securities</b>				
Domestic				
Short-term money market funds, at fair value, restricted	\$ -	\$ -	\$ -	\$ -
US treasury securities and obligations of US government corporations and agencies, available-for-sale, at fair value	-	1,065	-	1,065
Corporate bonds, available-for-sale, at fair value	-	101,495	-	101,495
Collateralized securities, available-for-sale, at fair value	-	10,053	-	10,053
<b>Total fixed income debt securities</b>	-	<b>96,815</b>	-	<b>96,815</b>
<b>Equity securities</b>				
Domestic	148,921	81,951	-	230,872
Foreign	46,408	151,859	-	198,267
Preferred	956	-	-	956
<b>Total equity securities</b>	<b>196,285</b>	<b>233,810</b>	-	<b>430,095</b>
<b>Total</b>	<b>\$ 196,285</b>	<b>\$ 346,423</b>	<b>\$ -</b>	<b>\$ 542,708</b>

The table below sets forth a summary of the changes in the fair value of our Level III investments for the year ended December 31, 2018.

##### C. Aggregate Fair Value by Hierarchical Level



## NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bond	\$ 1,514,815	\$ 1,524,597	\$ -	\$ 1,514,815	\$ -	\$ -
Collateralized Mortgage Obligation	346,791	347,571	-	346,791	-	-
Mortgage Back Securities	233,791	238,832	-	233,791	-	-
Redeemable Preferred Stocks	896	896	896	-	-	-
Perpetual Preferred Stocks	2,310	2,310	2,310	-	-	-
Common Stock	258,108	258,108	258,108	-	-	-
Short Term	3,970	3,969	1,455	2,515	-	-
Cash and Cash Equivalent	57,781	57,781	22,587	-	-	35,193

## D. Not Practicable to Estimate Fair Value Detail

December 31, 2018

Type or Class of Financial Instrument

CUSIP	Lot	Security Description	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
<b>Cash and Cash Equivalents</b>						
CASHUS-D0-0	1	JP MORGAN BANK DEPOSIT SWEEP	\$ 6,703	0.00004		
CASHUS-D0-0	2	JP MORGAN BANK DEPOSIT SWEEP	17	0.00004		
CASHUS-D0-0	3	JP MORGAN BANK DEPOSIT SWEEP	1,413	0.00004		
CASHUS-D0-0	4	JP MORGAN BANK DEPOSIT SWEEP	3,978	0.00004		
CASHUS-D0-0	5	JP MORGAN BANK DEPOSIT SWEEP	4,172	0.00004		
CASHUS-D0-0	6	JP MORGAN BANK DEPOSIT SWEEP	0	0.00004		
CASHUS-D0-0	7	JP MORGAN BANK DEPOSIT SWEEP	1,876	0.00004		
CASHUS-D0-0	8	JP MORGAN BANK DEPOSIT SWEEP	0	0.00004		
CASHUS-D0-0	9	JP MORGAN BANK DEPOSIT SWEEP	3,328	0.00004		
CASHUS-D0-0	10	JP MORGAN BANK DEPOSIT SWEEP	6,827	0.00004		
CASHUS-D0-0	11	JP MORGAN BANK DEPOSIT SWEEP	3,275	0.00004		
CASHUS-D0-0	12	JP MORGAN BANK DEPOSIT SWEEP	553	0.00004		
CASHUS-D0-0	13	JP MORGAN BANK DEPOSIT SWEEP	3,053	0.00004		
<b>Total Cash and Cash Equivalents</b>			<b>\$ 35,195</b>			

## 21) OTHER ITEMS

- A. Unusual or infrequent items – None
- B. Troubled debt restructuring: debtor – None
- C. Other disclosures - In February 2018, HHSI announced that as a result of the recently enacted Federal tax reforms that it was going to use 50% of the benefit it is receiving to benefit its policy holders in 2018 and invest, over the next five years, in initiatives that would drive improvements in health care for its members in the areas of behavioral health, access to care and addiction. To that end, in 2018 the Company distributed \$131,957 to its members and invested an additional \$14,859 in health care initiatives.
- C. Business interruption insurance recoveries – None
- D. State transferable and non-transferable tax credits – None
- E. Sub-prime mortgage related risk exposure – None
- F. Retained assets – None
- G. Insurance – Linked Securities (ICS) Contracts – None

## 22) EVENTS SUBSEQUENT

The Company follows established guidelines for accounting and disclosure of events that occur after the balance sheet date but before financial statements are issued. The Company has evaluated subsequent events for recognition or disclosure in these financial statements through the date of their issuance on February 28, 2019.

## 23) REINSURANCE

## A. Ceded Reinsurance Report

## Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

If yes, give full details.

- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, give full details.

## Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credit?

Yes ( ) No (X)

## NOTES TO FINANCIAL STATEMENTS

- a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate \$\_\_\_\_\_.
- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability for these agreements in this statement? \$470,395

- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

If yes, give full details.

### Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$44,793 decrease to surplus.
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? \$\_\_\_\_\_

**B. Uncollectible Reinsurance**  
Not applicable

**C. Commutation of Ceded Reinsurance**  
Not applicable

**D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation**  
Not applicable

### 24) RETROSPECTIVELY RATED CONTRACTS and CONTRACTS SUBJECT TO REDETERMINATION

#### D. Medical loss ratio rebates required pursuant to the Public Health Services Act

	1	2	3	4	5
	Individual	Small Group Employer	Large Group Employer	Other Categories with Rebates	Total
<b>Prior Reporting Year</b>					
(1) Medical loss ratio rebates incurred	-	-	-	-	-
(2) Medical loss ratio rebates paid	-	-	-	-	-
(3) Medical loss ratio rebates unpaid	-	-	-	-	-
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-
<b>Current Reporting Year-to-Date</b>					
(7) Medical loss ratio rebates incurred	-	-	-	-	-
(8) Medical loss ratio rebates paid	-	-	-	-	-
(9) Medical loss ratio rebates unpaid	-	-	-	-	-
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	-
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	-
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	-

NOTES TO FINANCIAL STATEMENTS

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

(1) Did the reporting entity write accidental and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions	Yes
(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year	<u>Amount</u>
a. Permanent ACA Risk Adjustment Program	
Asset	
1 Premium adjustments receivable due to ACA Risk Adjustment	81,005
Liabilities	
2 Risk adjustment user fees payable for ACA Risk Adjustment	676
3 Premium adjustments payable due to ACA Risk Adjustment	3,296
Operations (Revenue & Expense)	
Reported as revenue in Premium for accident and health contracts	
4 (written/collected) due to ACA Risk Adjustment	77,709
5 Reported in expenses as ACA risk adjustment user fees (incurred/paid)	676
b. Transitional ACA Reinsurance Program	
Asset	
1 Amounts recoverable for claims paid due to ACA Reinsurance	-
2 Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	-
3 Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	-
Liabilities	
4 Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	-
5 Ceded reinsurance premium payable due to ACA Reinsurance	-
6 Liabilities for amounts held under uninsured plans contributions for ACA reinsurance	-
Operations (Revenue & Expense)	
7 Ceded reinsurance premium payable due to ACA Reinsurance	-
8 Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	-
9 ACA Reinsurance contributions - not reported as ceded premium	-
c. Temporary ACA Risk Corridors Program	
Asset	
1 Accrued retrospective premium due to ACA Risk Corridors	-
Liabilities	
2 Reserve for credits or policy experience rating refunds due to ACA Risk Corridors	-
Operations (Revenue & Expense)	
3 Effect of ACA Risk Corridors on net premium income (paid/received)	-
4 Effect of ACA Risk Corridors on change in reserves for rate credits	-

Accrued During the prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balance as of Reporting Date	
				Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued Less Payments (Col 2-4)	To Prior Year Balance	To Prior Year Balance	Ref	Cumulative Balance from Prior Years (Col 1-3+7)
1	2	3	4	5	6	7	8	9	10
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission)

a. Permanent ACA Risk Adjustment Program										
1 Premium adjustment receivable	26	-	-	-	26	-	-	A	26	-
2 Premium adjustment (payable)	-	-	-	-	-	-	-	B	-	-
3 Subtotal ACA Permanent Risk Adjustment Program	26	-	-	-	26	-	-		26	-
b. Transitional ACA Reinsurance Program										
1 Amounts recoverable for claims paid	8,464	-	8,223	-	242	-	-	C	242	-
2 Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	D	-	-
3 Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	E	-	-
4 Liabilities for contributions payable due to ACA reinsurance - not reported as cede premium	-	-	-	-	-	-	-	F	-	-
5 Ceded reinsurance premiums payable	-	-	-	-	-	-	-	G	-	-
6 Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	H	-	-
7 Subtotal ACA transitional Reinsurance program	8,464	-	8,223	-	242	-	-		242	-
c. Temporary ACA Risk Corridors Program										
1 Accrued retrospective premium	-	-	-	-	-	-	-	I	-	-
2 Reserve for rate credited or policy experience rating refunds	-	-	-	-	-	-	-	J	-	-
3 Subtotal ACA Risk Corridors program	-	-	-	-	-	-	-		-	-
d. Total for ACA Risk sharing provisions	8,490	-	8,223	-	267	-	-		267	-



## NOTES TO FINANCIAL STATEMENTS

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

Risk Corridor Program Year	Accrued During the prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Unsettled Balance as of		
					Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued Less Payments (Col 2-4)	To Prior Year Balance	To Prior Year Balance	Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)	
	1	2	3	4	5	6	7	8	Ref	9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)

a. 2015											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds											
b. 2016											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds											
c. 2017											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds											
d. 2018											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	-	-	-
2. Reserve for rate credits or policy experience rating refunds											
Explanation of Adjustments											
A. N/A											
B. N/A											
C. N/A											
D. N/A											
e. Total for Risk Corridors	-	-	-	-	-	-	-	-	-	-	-

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4-5)
a. 2015	-	-	-	-	-	-
b. 2016	-	-	-	-	-	-
c. 2017	-	-	-	-	-	-
d. 2018	-	-	-	-	-	-
e. Total (a+b+c)	-	-	-	-	-	-

**25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES**

Reserves for incurred claims attributable to insured events of prior years of \$8,082 unfavorably impacted 2018 results of operations as a result of re-estimation of unpaid claims. The unfavorable impact is the result of ongoing analysis of recent loss development trends. Original estimates are revised as additional information becomes available.

**26) INTERCOMPANY POOLING ARRANGEMENTS**

Not applicable

**27) STRUCTURED SETTLEMENTS**

Not applicable

**28) HEALTH CARE RECEIVABLES**

Pharmacy rebate receivables are included in premiums and other receivables on the balance sheet. The amount of pharmacy rebates estimated, billed or otherwise collected for the last two years was as follows:

	Estimated pharmacy rebates as reported on financial Statements	Pharmacy rebates as billed or otherwise confirmed	Actual rebates received within 90 days of billing	Actual rebates received within 91 to 180 days of billing	Actual rebates received more than 180 days after billing
12/31/2018	\$ 127,415	\$ 56,136	\$ -	\$ 62,370	\$ 2,079
9/30/2018	127,947	57,682	0	56,690	2,612
6/30/2018	114,462	53,638	0	55,465	991
3/31/2018	112,277	51,809	0	51,284	1,397
12/31/2017	\$ 107,923	\$ 47,558	\$ -	\$ 49,077	\$ 2,008
9/30/2017	98,528	46,083	0	44,314	1,748
6/30/2017	91,817	41,647	0	40,973	2,672
3/31/2017	85,789	39,657	0	42,135	515

**29) PARTICIPATING POLICIES**

Not applicable

**30) PREMIUM DEFICIENCY RESERVES**

There was no premium deficiency reserve required at December 31, 2018 or 2017.

**31) ANTICIPATED SALVAGE AND SUBROGATION**

Salvage and subrogation amounts are not separately quantified or identified. Any actual recoveries are considered in the calculation of the outstanding claim liability.



# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1, 1A and 2.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [ X ] No [ ] N/A [ ]
- 1.3 State Regulating? New Jersey.....
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [ X ]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/2015
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/2018
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....02/10/2017
- 3.4 By what department or departments? New Jersey Department of Banking and Insurance.....
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [ X ]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [ X ]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes [ ] No [ X ]
- 4.12 renewals? Yes [ ] No [ X ]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes [ ] No [ X ]
- 4.22 renewals? Yes [ ] No [ X ]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]  
 If yes, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ X ]
- 6.2 If yes, give full information .....
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [ X ]
- 7.2 If yes, 0.0 %
- 7.21 State the percentage of foreign control .....
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

## GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]
- 8.4 If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
Ernst & Young, LLP, 5 Times Square, New York, NY 10036-6530.....
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [ X ]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [ X ]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [ X ] No [ ] N/A [ ]
- 10.6 If the response to 10.5 is no or n/a, please explain
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Gary H. Lin (Vice President and Chief Actuary), Horizon BCBSNJ, 3 Penn Plaza East PP-15Q, Newark, NJ 07105-2248.....
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ X ] No [ ]
- Enterprise Property Holdings, LLC and Three Penn Plaza Property Holdings Urban Renewal, LLC.....

12.11 Name of real estate holding company

12.12 Number of parcels involved 3

12.13 Total book/adjusted carrying value \$ 65,774,010
- 12.2 If yes, provide explanation  
Reporting entity has two wholly-owned entities that are real estate holding companies.....
13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?  
Yes [ X ] No [ ]
- a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- c. Compliance with applicable governmental laws, rules and regulations;
- d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- e. Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [ X ] No [ ]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s)  
Strengthen usage restrictions on electronic devices and guidelines on reporting outside affiliations.....
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).



**GENERAL INTERROGATORIES**

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [ X ]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

**BOARD OF DIRECTORS**

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [ X ] No [ ]
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [ X ] No [ ]

**FINANCIAL**

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$.....0
  - 20.12 To stockholders not officers \$.....0
  - 20.13 Trustees, supreme or grand (Fraternal only) \$.....0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$.....0
  - 20.22 To stockholders not officers \$.....0
  - 20.23 Trustees, supreme or grand (Fraternal only) \$.....0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$.....0
  - 21.22 Borrowed from others \$.....0
  - 21.23 Leased from others \$.....0
  - 21.24 Other \$.....0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [ X ] No [ ]
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$.....1,529,020
  - 22.22 Amount paid as expenses \$.....0
  - 22.23 Other amounts paid \$.....0
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ X ] No [ ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....

**INVESTMENT**

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes [ X ] No [ ]
- 24.02 If no, give full and complete information, relating thereto
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 24.04 Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [ ] No [ ] NA [ X ]
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$.....0
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$.....0
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] NA [ X ]
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] NA [ X ]
- 24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] NA [ X ]
- 24.10 For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:
- 24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$.....0
  - 24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$.....0
  - 24.103 Total payable for securities lending reported on the liability page \$.....0

## GENERAL INTERROGATORIES

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03) Yes  No

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	\$	0
25.22	Subject to reverse repurchase agreements	\$	0
25.23	Subject to dollar repurchase agreements	\$	0
25.24	Subject to reverse dollar repurchase agreements	\$	0
25.25	Placed under option agreements	\$	0
25.26	Letter stock or securities restricted as to sale – excluding FHLB Capital Stock	\$	0
25.27	FHLB Capital Stock	\$	647,600
25.28	On deposit with states	\$	0
25.29	On deposit with other regulatory bodies	\$	0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	\$	0
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	\$	312,128,443
25.32	Other	\$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes  No

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes  No  N/A   
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes  No

27.2 If yes, state the amount thereof at December 31 of the current year. \$

28. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity’s offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping agreements of the NAIC *Financial Condition Examiners Handbook*? Yes  No

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

1 Name of Custodian(s)	2 Custodian’s Address
JP Morgan Chase, NA.....	New York, NY.....
Wells Fargo, NA.....	San Francisco, CA.....
Citi Bank.....	New York, NY.....

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
International Cash Distributors, LLC.....	San Francisco, CA.....	The company utilizes International Cash Distributors for its short-term investments.....

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes  No

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

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



## GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
Black Rock, Inc.....	U.....
Shenkman Capital Mgmt.....	U.....
Wellington Mgmt, Co.....	U.....
Alliance Capital Mgmt.....	U.....
Prudential Investment Mgmt, Inc.....	U.....
Vanguard Group, Inc.....	U.....
TimesSquare Capital Management, LLC.....	U.....
Aberdeen Asset Management LLC.....	U.....
PACIFIC INVESTMENT MANAGEMENT COMPANY LLC.....	U.....
Lazard Asset Management, LLC.....	U.....

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s assets? Yes [ ] No [ X ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity’s assets? Yes [ ] No [ X ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of “A” (affiliated) or “U” (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
111069.....	Aberdeen Asset Management LLC.....	549300RU316J568TLL50.....	SEC.....	NO.....
108477.....	Alliance Capital Management.....	0JK55UGWSWNF3X7KLQ85.....	SEC.....	NO.....
107105.....	BlackRock Inc.....	549300LVXYIVJKE13M84.....	SEC.....	NO.....
104559.....	Pacific Investment Management Company LLC.....	549300KGPVQZXGMYYN38.....	SEC.....	NO.....
105676.....	Prudential Investment management Inc.....	5493009SX8QJBZYIGB87.....	SEC.....	
112192.....	Shenkman Capital Management.....	549300915M5PZJRLF317.....	SEC (file number: 801-25180).....	NO.....
153456.....	Times Square Capital Management LLC.....	N/A.....	SEC.....	
105958.....	Vanguard Group Inc.....	54930002789CX3LOCJP6.....	SEC (file number: 801-11953).....	
122836.....	Lazard Asset Management, LLC.....	P11B0116K7EXV2096E20.....	SEC.....	NO.....
106595.....	Wellington Management Company.....	549300YHP12TEZNLGX41.....	SEC.....	

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ X ] No [ ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2001 921946-50-5.....	Vanguard High Dividend Yld Idx Inv.....	47,664,388
29.2002 922042-63-5.....	Vanguard Intl Equity Index Fd.....	63,923,465
29.2003 561709-85-8.....	TimesSquare Small Cap Growth Fund.....	26,598,548
29.2004 52106N-88-9.....	LAZARD EM FDS.....	20,133,297
29.2005 02368A-20-8.....	ABF LARGE CAP VAL INSTL.....	279,540
29.2006 24610B-81-8.....	DELAWARE GROUP EQUITY FDS V.....	39,172
29.2007 315794-71-9.....	FIDELITY FREEDOM 2055 K.....	136
29.2008 315794-73-5.....	FIDELITY FREEDOM 2045 K.....	52,622
29.2009 315794-74-3.....	FIDELITY FREEDOM 2040 K.....	109,492
29.2010 315794-75-0.....	FIDELITY FREEDOM 2035 K.....	1,267,325
29.2011 315794-76-8.....	FIDELITY FREEDOM 2030 K.....	1,818,729
29.2012 315794-77-6.....	FIDELITY FREEDOM 2025 K.....	4,773,574
29.2013 315794-78-4.....	FIDELITY FREEDOM 2020 K.....	2,396,925
29.2014 315794-79-2.....	FIDELITY FREEDOM 2015 K.....	1,925,417
29.2015 315794-81-8.....	FIDELITY FREEDOM 2010 K.....	31,416
29.2016 315794-82-6.....	FIDELITY FREEDOM 2005 K.....	13,381
29.2017 315794-83-4.....	FIDELITY FREEDOM INCM K.....	259,367
29.2018 315910-26-5.....	FIDELITY INTL DISCOVERY K.....	455,572
29.2019 315910-50-5.....	FIDELITY WORLDWIDE FD.....	518,904
29.2020 315911-71-9.....	FIDELITY TOTAL MKT INDEX INST.....	266,734
29.2021 315911-73-5.....	FIDELITY INTL INDEX INST.....	44,680
29.2022 315911-76-8.....	SPTN 500 INDEX INST.....	302,169
29.2023 315911-88-3.....	SPTN EXT MKT IDX ADV.....	1,642,719
29.2024 315912-40-2.....	FIDELITY LARGE CAP STOCK FD.....	481,750
29.2025 316071-70-3.....	FIDELITY CONTRAFUND INC K.....	1,503,014
29.2026 316128-65-1.....	FIDELITY EQUITY INCOME K.....	83,749
29.2027 316138-20-5.....	FIDELITY REAL ESTATE INVS FD.....	493,144
29.2028 316146-36-4.....	SPTN US BOND IDX IS.....	361,354
29.2029 316146-40-6.....	FIDELITY HIGH INCOME.....	352,636
29.2030 316146-60-4.....	FIDELITY INFLAT PROT BOND FD.....	415,033
29.2031 316345-60-2.....	FIDELITY BALANCED K.....	181,235
29.2032 354713-33-1.....	FRANKLIN STRATEGIC SER.....	630,217
29.2033 416529-80-8.....	HARTFORD SM CAP GROWTH FD - Y.....	248,515
29.2034 55273W-47-5.....	MFS SER TR XI MD CP VALUE R5.....	421,608
29.2035 63872R-57-4.....	LOOMIS CORE PL BD N.....	608,556
29.2036 641233-20-0.....	NEUBERGER BERMAN GENESIS INSTL.....	374,546
29.2037 .....		
29.2999 TOTAL.....		180,672,929

GENERAL INTERROGATORIES

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Vanguard High Dividend Yld Idx Inv.....	JOHNSON&JOHNSON.....	1,790,274	12/31/2018
Vanguard High Dividend Yld Idx Inv.....	JPMORGAN CHASE.....	1,669,207	12/31/2018
Vanguard High Dividend Yld Idx Inv.....	EXXON MOBIL CORP.....	1,492,372	12/31/2018
Vanguard High Dividend Yld Idx Inv.....	PFIZER INC.....	1,308,387	12/31/2018
Vanguard High Dividend Yld Idx Inv.....	VERIZON COMMUNIC.....	1,201,619	12/31/2018
Vanguard Int'l Equity Index Fund.....	NESTLE SA-REG.....	803,518	12/31/2018
Vanguard Int'l Equity Index Fund.....	TENCENT.....	744,708	12/31/2018
Vanguard Int'l Equity Index Fund.....	NOVARTIS AG-REG.....	613,665	12/31/2018
Vanguard Int'l Equity Index Fund.....	ROCHE HLDG-GENUS.....	566,362	12/31/2018
Vanguard Int'l Equity Index Fund.....	HSBC HOLDINGS PL.....	540,153	12/31/2018
Timesquare Small Cap Growth Fund.....	STRATEGIC ED INC.....	678,263	12/31/2018
Timesquare Small Cap Growth Fund.....	REALPAGE INC.....	622,406	12/31/2018
Timesquare Small Cap Growth Fund.....	ASGN INCORPORATED.....	574,529	12/31/2018
Timesquare Small Cap Growth Fund.....	Q2 HOLDINGS INC.....	553,250	12/31/2018
Timesquare Small Cap Growth Fund.....	TRINET GROUP INC.....	539,951	12/31/2018
LAZARD EM FDS.....	CHINA CONST BA.....	1,012,155	12/31/2018
LAZARD EM FDS.....	SAMSUNG ELECTRO.....	833,652	12/31/2018
LAZARD EM FDS.....	CHINA MOBILE.....	800,369	12/31/2018
LAZARD EM FDS.....	BANCO DO BRASIL.....	786,879	12/31/2018
LAZARD EM FDS.....	TAIWAN SEMI.....	686,094	12/31/2018
ABF LARGE CAP VAL INSTL.....	JPMorgan Chase & Co.....	7,631	11/30/2018
	Citigroup Inc.....	7,492	
	Wells Fargo & Co.....	6,933	
	SP500 EMINI.....	6,485	
	Comcast Corp.....	6,290	
DELAWARE GROUP EQUITY FDS V.....	East West Bancorp Inc.....	1,058	11/30/2018
	ITT INC.....	893	
	MasTec Inc.....	889	
	Selective Insurance Group.....	870	
	Webster Financial Corp.....	823	
FIDELITY ABERDEEN FREEDOM 2055 K.....	Fidelity Series Intrinsic Opps.....	14	12/31/2018
	Fidelity Series International Growth.....	13	
	Fidelity Series Emerging Markets.....	12	
	Fidelity Series International Value.....	12	
	Fidelity Series Large Cap.....	12	
FIDELITY ABERDEEN FREEDOM 2045 K.....	Fidelity Series Intrinsic Opps.....	5,399	12/31/2018
	Fidelity Series International Growth.....	4,836	
	Fidelity Series Emerging Markets.....	4,747	
	Fidelity Series International Value.....	5	
	Fidelity Series Large Cap.....	4,636	
FIDELITY ABERDEEN FREEDOM 2040 K.....	Fidelity Series Intrinsic Opps.....	11,245	12/31/2018
	Fidelity Series International Growth.....	10,062	
	Fidelity Series Emerging Markets.....	9,876	
	Fidelity Series International Value.....	9,865	
	Fidelity Series Large Cap.....	9,624	
FIDELITY ABERDEEN FREEDOM 2035 K.....	Fidelity Series Intrinsic Opps.....	125,719	12/31/2018
	Fidelity Series International Growth.....	110,637	
	Fidelity Series Emerging Markets.....	109,750	
	Fidelity Series International Value.....	108,356	
	Fidelity Series Large Cap.....	106,962	
FIDELITY ABERDEEN FREEDOM 2030 K.....	Fidelity Series Investment Grade Bond.....	285,177	12/31/2018
	Fidelity Series Intrinsic Opps.....	146,044	

**GENERAL INTERROGATORIES**

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
	Fidelity Series Emerging Markets	138,223	
	Fidelity Series International Growth	133,131	
	Fidelity Series International Value	130,221	
FIDELITY ABERDEEN FREEDOM 2025 K	Fidelity Series Investment Grade Bond	981,924	12/31/2018
	Fidelity Series Emerging Markets	316,011	
	Fidelity Series Intrinsic Opps	315,056	
	Fidelity Series International Growth	293,097	
	Fidelity Series Long-Term Trs Bond	290,711	
FIDELITY ABERDEEN FREEDOM 2020 K	Fidelity Series Investment Grade Bond	578,857	12/31/2018
	Fidelity Series Emerging Markets	146,452	
	Fidelity Series Intrinsic Opps	139,501	
	Fidelity Series Infl-Prctd Bd Idx	132,550	
	Fidelity Series Long-Term Trs Bond	132,310	
FIDELITY ABERDEEN FREEDOM 2015 K	Fidelity Series Investment Grade Bond	526,409	12/31/2018
	Fidelity Series Infl-Prctd Bd Idx	142,866	
	Fidelity Series Emerging Markets	106,283	
	Fidelity Series Long-Term Trs Bond	103,587	
	Fidelity Series Intrinsic Opps	94,923	
FIDELITY ABERDEEN FREEDOM 2010 K	Fidelity Series Investment Grade Bond	9,770	12/31/2018
	Fidelity Series Infl-Prctd Bd Idx	2,963	
	Fidelity Series Long-Term Trs Bond	1,646	
	Fidelity Series Emerging Markets	1,517	
	Fidelity Series International Growth	1,222	
FIDELITY ABERDEEN FREEDOM 2005 K	Fidelity Series Investment Grade Bond	4,629	12/31/2018
	Fidelity Series Infl-Prctd Bd Idx	1,529	
	Fidelity Series Long-Term Trs Bond	669	
	Fidelity Series Emerging Markets	529	
	Fidelity Series Short-Term Credit	507	
FIDELITY ABERDEEN FREEDOM INCM K	Fidelity Series Investment Grade Bond	97,522	12/31/2018
	Fidelity Series Short-Term Credit	34,600	
	Fidelity Series Infl-Prctd Bd Idx	12,450	
	Fidelity Series Emerging Markets	11,827	
	Fidelity Series International Growth	8,118	
FIDELITY INTL DISCOVERY K	Total SA	16,765	12/31/2018
	Topix Indx Futr	12,893	
	Nestle SA	11,936	
	Equinor ASA	10,569	
	Roche Holding AG Dividend Right Cert	10,296	
FIDELITY WORLDWIDE FD	Amazon.com Inc	16,397	12/31/2018
	Microsoft Corp	15,930	
	Paypal Holdings Inc	15,619	
	Mastercard Inc	15,256	
	Visa Inc	14,944	
FID TOT MKT IDX IPR	Microsoft Corp	8,189	12/31/2018
	Apple Inc	7,415	
	Amazon.com Inc	6,428	
	Berkshire Hathaway Inc B	4,134	
	Johnson & Johnson	3,601	
FID INTL INDEX IPR	Nestle SA	862	12/31/2018
	Msci Eafe Fut	710	



## GENERAL INTERROGATORIES

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
	Novartis AG	643	
	Roche Holding AG Dividend Right Cert	608	
	HSBC Holding PLC	572	
FID EXT MKT IDX IPR	Tesla Inc.	3,203	12/31/2018
	ServiceNow Inc.	2,266	
	Workday Inc.	1,662	
	Worldpay Inc.	1,632	
	T-Mobile US Inc.	1,390	
FID 500 INDEX IPR	Microsoft Corp.	60,945	12/31/2018
	Apple Inc.	55,195	
	Amazon.com Inc.	47,803	
	Berkshire Hathaway Inc B	30,883	
	Johnson & Johnson	26,941	
FIDELITY LARGE CAP STOCK FD	Microsoft Corp.	23,847	12/31/2018
	Exxon Mobil Corp.	17,728	
	Bank of America Corporation	17,102	
	Comcast Corp.	16,620	
	Altria Group Inc.	14,115	
FIDELITY CONTRAFUND INC K	Amazon.com Inc.	100,852	12/31/2018
	Berkshire Hathaway Inc B	86,724	
	Facebook Inc.	83,267	
	Microsoft Corp.	64,329	
	UnitedHealth Group Inc.	56,964	
FIDELITY EQUITY INCOME K	JPMorgan Chase & Co.	3,702	10/31/2018
	Verizon Communications Inc.	3,559	
	Johnson & Johnson	2,965	
	Cisco Systems Inc.	2,780	
	Wells Fargo & Co.	2,772	
FIDELITY REAL ESTATE INVS FD	Simon Property Group Inc.	48,279	12/31/2018
	Prologis Inc.	44,630	
	UDR Inc.	27,715	
	Boston Properties Inc.	24,411	
	Ventas Inc.	23,227	
FIDELITY HIGH INCOME	Ally Financial Inc.	4,302	10/31/2018
	Altice Luxembourg SA	4,232	
	Hetz Corp.	3,526	
	Tenet Healthcare Corp.	3,421	
	Southeastern Grocers	3,350	
FIDELITY BALANCED K	Microsoft Corp.	11,621	11/30/2018
	Apple Inc.	10,044	
	Amazon.com Inc.	8,176	
	Alphabet Inc.	6,516	
	UnitedHealth Group Inc.	5,810	
MASSMUTUAL SELECT FDS SEL MC	Teleflex Inc.	9,613	12/31/2018
	The Cooper Companies Inc.	8,854	
	Ball Corp.	7,336	
	Worldpay Inc.	6,957	
	Dollar General Corp.	6,704	
HARTFORD SM CAP GROWTH FD - Y	Wolverine World Wide Inc.	8,823	12/31/2018
	Steven Madden Ltd.	8,319	
	Globus Medical Inc.	7,626	
	Merit Medical Systems Inc.	7,500	
	Omniceil Inc.	7,247	
MFS SER TR X1 MD CP VALUE R5	The Hartford Financial Services Group Inc.	3,628	12/31/2018
	Nasdaq Inc.	3,355	
	Life Storage Inc.	3,131	
	Fidelity National Information Services Inc.	3,082	
	Public Service Enterprise Group	2,957	
NEUBERGER BERMAN GENESIS INSTL	Aspen Technology Inc.	9,326	09/30/2018



**GENERAL INTERROGATORIES**

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
	Pool Corp.....	8,802	
	West Pharmaceutical Services Inc.....	8,465	
	Bio-Techne Corp.....	7,491	
	Tyler Technologies Inc.....	7,004	

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds.....	2,114,968,941	2,099,367,589	(15,601,351)
30.2 Preferred Stocks.....	3,206,103	3,206,103	0
30.3 Totals	2,118,175,043	2,102,573,692	(15,601,351)

30.4 Describe the sources or methods utilized in determining the fair values:

Interactive Data Corporation Pricing Service.....

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [ X ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Interactive Data Corporation Pricing Service.....

32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [ X ] No [ ]

32.2 If no, list exceptions:

## GENERAL INTERROGATORIES

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
 Has the reporting entity self-designated 5GI securities? Yes [  ] No [  ]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  
 a. The security was purchased prior to January 1, 2018.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
 Has the reporting entity self-designated PLGI securities? Yes [  ] No [  ]

### OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ .....2,199,832  
 35.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Blue Cross Blue Shield Association.....	\$ .....2,176,732

36.1 Amount of payments for legal expenses, if any? \$ .....16,786,233  
 36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
McKinsey & Company, Inc.....	\$ .....4,300,000

37.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ .....430,092  
 37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Mercury Public Affairs.....	\$ .....180,000
1868 Public Affairs.....	\$ .....180,000

# GENERAL INTERROGATORIES

## PART 2 - HEALTH INTERROGATORIES

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [ X ]
- 1.2 If yes, indicate premium earned on U.S. business only. \$ .....0
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... \$ .....
- 1.31 Reason for excluding .....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above \$ .....
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$ .....0
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$ .....0
- 1.62 Total incurred claims \$ .....0
- 1.63 Number of covered lives .....0
- All years prior to most current three years:
- 1.64 Total premium earned \$ .....0
- 1.65 Total incurred claims \$ .....0
- 1.66 Number of covered lives .....0
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$ .....0
- 1.72 Total incurred claims \$ .....0
- 1.73 Number of covered lives .....0
- All years prior to most current three years:
- 1.74 Total premium earned \$ .....0
- 1.75 Total incurred claims \$ .....0
- 1.76 Number of covered lives .....0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	\$ .....6,305,511,607	\$ .....6,346,500,942
2.2	Premium Denominator	\$ .....12,597,770,766	\$ .....12,236,502,318
2.3	Premium Ratio (2.1/2.2)	.....0.501	.....0.519
2.4	Reserve Numerator	\$ .....1,117,109,487	\$ .....1,200,511,283
2.5	Reserve Denominator	\$ .....1,106,668,758	\$ .....1,192,092,283
2.6	Reserve Ratio (2.4/2.5)	.....1.009	.....1.007

- 3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [ X ]
- 3.2 If yes, give particulars:
- 4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [ X ] No [ ]
- 4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [ ] No [ X ]
- 5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [ X ]
- 5.2 If no, explain:  
The reporting entity is large enough to absorb any potential risks
- 5.3 Maximum retained risk (see instructions)
- 5.31 Comprehensive Medical \$ .....0
- 5.32 Medical Only \$ .....0
- 5.33 Medicare Supplement \$ .....0
- 5.34 Dental and Vision \$ .....0
- 5.35 Other Limited Benefit Plan \$ .....0
- 5.36 Other \$ .....0
6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:  
Contracts with participating providers contain conventional hold harmless and completion of treatment provisions
- 7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [ X ]
- 7.2 If no, give details  
The reporting entity utilizes actuarial triangles
8. Provide the following information regarding participating providers:
- 8.1 Number of providers at start of reporting year .....88,389
- 8.2 Number of providers at end of reporting year .....95,620
- 9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [ X ] No [ ]
- 9.2 If yes, direct premium earned:
- 9.21 Business with rate guarantees between 15-36 months .....34,206,038
- 9.22 Business with rate guarantees over 36 months .....0



# GENERAL INTERROGATORIES

## PART 2 - HEALTH INTERROGATORIES

- 10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [ ] No [ X ]
- 10.2 If yes:
- 10.21 Maximum amount payable bonuses \$.....0
- 10.22 Amount actually paid for year bonuses \$.....0
- 10.23 Maximum amount payable withholds \$.....0
- 10.24 Amount actually paid for year withholds \$.....0
- 11.1 Is the reporting entity organized as:
- 11.12 A Medical Group/Staff Model, Yes [ ] No [ X ]
- 11.13 An Individual Practice Association (IPA), or, Yes [ ] No [ X ]
- 11.14 A Mixed Model (combination of above) ? Yes [ ] No [ X ]
- 11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [ X ] No [ ]
- 11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey.....
- 11.4 If yes, show the amount required. \$.....886,032,860
- 11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [ X ]
- 11.6 If the amount is calculated, show the calculation  
See RBC filing
12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
All 21 counties of the state of New Jersey.....
.....
.....
.....

- 13.1 Do you act as a custodian for health savings accounts? Yes [ ] No [ X ]
- 13.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$.....
- 13.3 Do you act as an administrator for health savings accounts? Yes [ ] No [ X ]
- 13.4 If yes, please provide the balance of the funds administered as of the reporting date. \$.....
- 14.1 Are any of the captive affiliates reported on Schedule S, Part 3 as authorized reinsurers? Yes [ ] No [ ] N/A [ X ]
- 14.2 If the answer to 14.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other

15. Provide the following for Individual ordinary life insurance\* policies (U.S. business Only) for the current year:
- 15.1 Direct Premium Written (prior to reinsurance ceded) \$.....
- 15.2 Total incurred claims \$.....
- 15.3 Number of covered lives .....

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without Secondary Guarantee)
Universal Life (with or without Secondary Guarantee)
Variable Universal Life (with or without Secondary Guarantee)

16. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ ] No [ X ]
- 16.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ X ]

**FIVE - YEAR HISTORICAL DATA**

	1 2018	2 2017	3 2016	4 2015	5 2014
<b>Balance Sheet (Pages 2 and 3)</b>					
1. Total admitted assets (Page 2, Line 28) .....	5,527,795,121	5,437,934,860	4,257,607,230	4,089,203,288	3,795,813,123
2. Total liabilities (Page 3, Line 24) .....	2,542,533,759	2,665,725,428	1,871,670,633	1,783,293,928	1,565,578,779
3. Statutory minimum capital and surplus requirement .....	886,032,860	872,207,596	624,261,018	625,426,676	590,676,381
4. Total capital and surplus (Page 3, Line 33) .....	2,985,261,367	2,772,209,433	2,385,936,594	2,305,909,361	2,230,234,344
<b>Income Statement (Page 4)</b>					
5. Total revenues (Line 8) .....	12,456,477,106	12,222,785,696	6,692,731,823	6,123,621,921	5,812,829,614
6. Total medical and hospital expenses (Line 18) .....	10,763,210,799	10,691,103,748	5,674,257,319	5,075,402,862	4,830,119,196
7. Claims adjustment expenses (Line 20) .....	286,400,721	294,133,728	169,613,366	181,315,952	178,281,548
8. Total administrative expenses (Line 21) .....	1,499,377,079	1,269,261,202	987,311,117	912,527,621	823,782,189
9. Net underwriting gain (loss) (Line 24) .....	(92,511,493)	(31,712,982)	(138,449,979)	(45,624,514)	(19,353,319)
10. Net investment gain (loss) (Line 27) .....	119,230,902	104,075,169	70,124,096	98,140,320	103,549,972
11. Total other income (Lines 28 plus 29) .....	0	0	0	0	0
12. Net income or (loss) (Line 32) .....	336,109,706	56,667,187	(82,980,748)	20,614,995	59,721,136
<b>Cash Flow (Page 6)</b>					
13. Net cash from operations (Line 11) .....	(235,824)	603,616,035	4,273,509	73,109,621	6,097,203
<b>Risk-Based Capital Analysis</b>					
14. Total adjusted capital .....	2,985,261,367	2,772,209,433	2,385,936,594	2,305,909,361	2,230,234,344
15. Authorized control level risk-based capital .....	443,016,430	436,103,798	384,789,724	356,327,337	324,103,292
<b>Enrollment (Exhibit 1)</b>					
16. Total members at end of period (Column 5, Line 7) .....	1,256,354	1,371,189	1,283,634	1,357,803	1,408,483
17. Total members months (Column 6, Line 7) .....	15,570,280	16,547,934	15,739,625	16,892,540	17,178,641
<b>Operating Percentage (Page 4)</b>					
(Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0					
18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5) .....	100.0	100.0	100.0	100.0	100.0
19. Total hospital and medical plus other non-health (Lines 18 plus Line 19) .....	86.4	87.5	84.8	82.9	83.1
20. Cost containment expenses .....	1.7	1.6	1.2	1.3	1.2
21. Other claims adjustment expenses .....	0.6	0.8	1.3	1.7	1.9
22. Total underwriting deductions (Line 23) .....	100.7	100.3	102.1	100.7	100.3
23. Total underwriting gain (loss) (Line 24) .....	(0.7)	(0.3)	(2.1)	(0.7)	(0.3)
<b>Unpaid Claims Analysis</b>					
(U&I Exhibit, Part 2B)					
24. Total claims incurred for prior years (Line 13, Col. 5) .....	1,003,561,374	908,293,541	526,137,924	515,541,536	466,350,658
25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)] .....	1,011,719,596	604,457,212	553,375,088	531,150,504	491,792,976
<b>Investments In Parent, Subsidiaries and Affiliates</b>					
26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1) .....	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1) .....	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1) .....	1,274,337,013	1,236,843,393	1,162,343,733	985,959,614	687,504,934
29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10) .....	0	0	0	0	0
30. Affiliated mortgage loans on real estate .....	0	0	0	0	0
31. All other affiliated .....	0	0	0	0	190,546,343
32. Total of above Lines 26 to 31 .....	1,274,337,013	1,236,843,393	1,162,343,733	985,959,614	878,051,277
33. Total investment in parent included in Lines 26 to 31 above .....					

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3 - Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain

**SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Allocated by States and Territories

State, Etc.	1 Active Status (a)	Direct Business Only							9 Deposit-Type Contracts
		2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Plan Premiums	6 Life & Annuity Premiums & Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	
1. Alabama AL	N							0	0
2. Alaska AK	N							0	0
3. Arizona AZ	N							0	0
4. Arkansas AR	N							0	0
5. California CA	N							0	0
6. Colorado CO	N							0	0
7. Connecticut CT	N							0	0
8. Delaware DE	N							0	0
9. District of Columbia DC	N							0	0
10. Florida FL	N							0	0
11. Georgia GA	N							0	0
12. Hawaii HI	N							0	0
13. Idaho ID	N							0	0
14. Illinois IL	N							0	0
15. Indiana IN	N							0	0
16. Iowa IA	N							0	0
17. Kansas KS	N							0	0
18. Kentucky KY	N							0	0
19. Louisiana LA	N							0	0
20. Maine ME	N							0	0
21. Maryland MD	N							0	0
22. Massachusetts MA	N							0	0
23. Michigan MI	N							0	0
24. Minnesota MN	N							0	0
25. Mississippi MS	N							0	0
26. Missouri MO	N							0	0
27. Montana MT	N							0	0
28. Nebraska NE	N							0	0
29. Nevada NV	N							0	0
30. New Hampshire NH	N							0	0
31. New Jersey NJ	L	5,702,701,985	0	0	840,000,799	0	0	6,542,702,784	0
32. New Mexico NM	N							0	0
33. New York NY	N							0	0
34. North Carolina NC	N							0	0
35. North Dakota ND	N							0	0
36. Ohio OH	N							0	0
37. Oklahoma OK	N							0	0
38. Oregon OR	N							0	0
39. Pennsylvania PA	N							0	0
40. Rhode Island RI	N							0	0
41. South Carolina SC	N							0	0
42. South Dakota SD	N							0	0
43. Tennessee TN	N							0	0
44. Texas TX	N							0	0
45. Utah UT	N							0	0
46. Vermont VT	N							0	0
47. Virginia VA	N							0	0
48. Washington WA	N							0	0
49. West Virginia WV	N							0	0
50. Wisconsin WI	N							0	0
51. Wyoming WY	N							0	0
52. American Samoa AS	N							0	0
53. Guam GU	N							0	0
54. Puerto Rico PR	N							0	0
55. U.S. Virgin Islands VI	N							0	0
56. Northern Mariana Islands MP	N							0	0
57. Canada CAN	N							0	0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal	XXX	5,702,701,985	0	0	840,000,799	0	0	6,542,702,784	0
60. Reporting entity contributions for Employee Benefit Plans	XXX							0	
61. Total (Direct Business)	XXX	5,702,701,985	0	0	840,000,799	0	0	6,542,702,784	0
<b>DETAILS OF WRITE-INS</b>									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts  
 L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG ..... 1 R – Registered – Non-domiciled RRGs ..... 0  
 E – Eligible – Reporting entities eligible or approved to write surplus lines in the state ..... 0 Q – Qualified – Qualified or accredited reinsurer ..... 0  
 N – None of the above – Not allowed to write business in the state lines in the state ..... 56

(b) Explanation of basis of allocation of premiums by states, etc.  
 Situs of contract



**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

NAIC#	Federal Employee #	
-----	-----	
55069	22-0999690	A. Horizon Healthcare Services, Inc. (1)
	22-2561496	B. Horizon Healthcare Plan Holding Company, Inc.
95529	22-2651245	1. Horizon Healthcare of New Jersey, Inc. (2)
11146	22-3331515	2. Horizon Healthcare Dental, Inc. (3)
	22-3346524	3. Horizon Casualty Services, Inc.
14690	46-1362174	4. Horizon Insurance Company
	13-4290405	C. Enterprise Property Holdings, LLC
	27-1179993	D. Three Penn Plaza Property Holdings Urban Renewal, LLC
	20-0252405	E. Horizon Charitable Foundation, Inc.
	46-2605607	F. Multistate Professional Services, Inc.
	47-4428396	G. Multistate Investment Services, Inc.

(1) Horizon Healthcare Services, Inc., a New Jersey domestic health service corporation, d/b/a Horizon Blue Cross Blue Shield of New Jersey.

(2) Horizon Healthcare of New Jersey, Inc., a New Jersey domestic health maintenance organization.

(3) Horizon Healthcare Dental, Inc., a New Jersey domestic dental plan organization.

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**ANNUAL STATEMENT**  
**FOR THE YEAR ENDING DECEMBER 31, 2018**  
 OF THE CONDITION AND AFFAIRS OF THE

**Horizon Healthcare Services, Inc.**

(Name)

NAIC Group Code 1202 (Current Period) , 1202 (Prior Period) NAIC Company Code 55069 Employer's ID Number 22-0999690

Organized under the Laws of New Jersey State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 12/07/1932 Commenced Business 12/07/1932

Statutory Home Office 3 Penn Plaaz East Ste PP-15D (Street and Number) , Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)  
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5607 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaaz East Ste PP-15D (Street and Number or P.O. Box) , Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)  
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5607 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Thomas D Protentis (Name) , 973-466-5607 (Area Code) (Telephone Number) (Extension)  
thomas\_protentis@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

**OFFICERS**

Name	Title	Name	Title
<u>Kevin Patrick Conlin</u>	<u>Chairman/CEO/President</u>	<u>Linda Anne Willett</u>	<u>Senior Vice President/Secretary</u>
<u>Douglas Richard Simpson #</u>	<u>Senior Vice President/CFO</u>		

**OTHER OFFICERS**

<u>Mark Leon Barnard</u>	<u>Executive Vice President</u>	<u>Douglas Eaton Blackwell</u>	<u>Senior Vice President/CIO</u>
<u>Margaret Mary Coons</u>	<u>Senior Vice President</u>	<u>William Delano Georges #</u>	<u>Senior Vice President/Chief Strategy Officer</u>
<u>Allen James Karp</u>	<u>Executive Vice President</u>	<u>Christopher Michael Lepre</u>	<u>Executive Vice President</u>
<u>David Robert Huber</u>	<u>Senior Vice President</u>		

**DIRECTORS OR TRUSTEES**

<u>Kevin Patrick Conlin</u>	<u>John Joyce Ballantyne</u>	<u>Michele Ann Brown</u>	<u>Lawrence Robert Codey</u>
<u>Aristides William Georgantas</u>	<u>Michelle Ann Gourdine #</u>	<u>Todd Curtis Brown</u>	<u>Joseph James Roberts</u>
<u>Leonard Gary Feld M.D.</u>	<u>Joseph Mansour Kyrillos Jr.</u>	<u>Joanne Pace</u>	<u>Carlos Arturo Medina</u>
<u>Joseph Manuel Muniz</u>	<u>Leonard Smith Coleman</u>	<u>Laurence Michael Downes #</u>	<u>Brian Michael Kinkead #</u>

State of New Jersey

SS

County of Essex

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.

Kevin Patrick Conlin  
Chairman/CEO/President

Linda Anne Willett  
Senior Vice President/Secretary

Douglas Richard Simpson  
Senior Vice President/CFO

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 \_\_\_\_\_



**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	304,102,790	8.717	304,102,790	0	304,102,790	8.717
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	210,007,910	6.020	210,007,910	0	210,007,910	6.020
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	8,679,546	0.249	8,679,546	0	8,679,546	0.249
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	1,010,641	0.029	1,010,641	0	1,010,641	0.029
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	62,805,950	1.800	62,805,950	0	62,805,950	1.800
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	24,675,545	0.707	24,675,545	0	24,675,545	0.707
1.512 Issued or guaranteed by FNMA and FHLMC	214,156,026	6.139	214,156,026	0	214,156,026	6.139
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	21,230,570	0.609	21,230,570	0	21,230,570	0.609
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	13,402,558	0.384	13,402,558	0	13,402,558	0.384
1.523 All other	158,320,821	4.538	158,320,821	0	158,320,821	4.538
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	769,883,525	22.070	769,883,525	0	769,883,525	22.070
2.2 Unaffiliated non-U.S. securities (including Canada)	322,723,599	9.251	322,723,599	0	322,723,599	9.251
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	180,672,929	5.179	180,672,929	0	180,672,929	5.179
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	3,206,103	0.092	3,206,103	0	3,206,103	0.092
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	77,434,975	2.220	77,434,975	0	77,434,975	2.220
3.4 Other equity securities:						
3.41 Affiliated	1,274,337,014	36.530	1,274,337,014	0	1,274,337,014	36.530
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$ _____ of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$ _____ property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	2,200,285	0.063	2,200,285	0	2,200,285	0.063
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(235,512,960)	(6.751)	(235,512,960)	0	(235,512,960)	(6.751)
11. Other invested assets	75,104,032	2.153	75,104,032	0	75,104,032	2.153
12. Total invested assets	3,488,441,858	100.000	3,488,441,858	0	3,488,441,858	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	0
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13.....	0	
3.2 Totals, Part 3, Column 11.....	0	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	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	0
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11.....	0	
8.2 Totals, Part 3, Column 9.....	0	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	0
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12.....	0	
3.2 Totals, Part 3, Column 11.....	0	0
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9.....	0	
5.2 Totals, Part 3, Column 8.....	0	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.....		
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	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	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.....		
13. Subtotal (Line 11 plus Line 12).....		0
14. Deduct total nonadmitted amounts.....		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

**SCHEDULE BA – VERIFICATION BETWEEN YEARS****Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year.....		233,810,147
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	1,672,396	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	2,633,141	4,305,537
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.....	(10,738,361)	
5.2 Totals, Part 3, Column 9.....	(3,858,890)	(14,597,251)
6. Total gain (loss) on disposals, Part 3, Column 19.....		2,376,867
7. Deduct amounts received on disposals, Part 3, Column 16.....		150,791,270
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).....		75,104,031
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....		75,104,031

**SCHEDULE D – VERIFICATION BETWEEN YEARS****Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year.....		3,566,750,528
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		2,431,910,976
3. Accrual of discount.....		2,550,506
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	(18,207,900)	
4.2 Part 2, Section 1, Column 15.....	(193,189)	
4.3 Part 2, Section 2, Column 13.....	(8,003,488)	
4.4 Part 4, Column 11.....	(21,839,364)	(48,243,942)
5. Total gain (loss) on disposals, Part 4, Column 19.....		16,669,897
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,311,495,740
7. Deduct amortization of premium.....		8,646,845
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.....	3,410	
8.3 Part 2, Section 2, Column 16.....	(377,596)	
8.4 Part 4, Column 15.....	0	(374,186)
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14.....	1,075,155	
9.2 Part 2, Section 1, Column 17.....	0	
9.3 Part 2, Section 2, Column 14.....	0	
9.4 Part 4, Column 13.....	1,861,900	2,937,055
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2).....		466,365
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		3,646,650,503
12. Deduct total nonadmitted amounts.....		0
13. Statement value at end of current period (Line 11 minus Line 12).....		3,646,650,503



**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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	328,778,335	324,671,161	328,987,544	328,077,178
	2. Canada .....	0	0	0	0
	3. Other Countries .....	8,679,546	8,760,547	8,665,900	8,700,000
	4. Totals	337,457,881	333,431,709	337,653,444	336,777,178
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,010,641	1,081,810	1,023,110	1,000,000
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	508,200,456	508,653,396	509,589,497	498,930,458
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	941,606,906	932,975,362	960,872,096	951,979,034
	9. Canada .....	30,016,572	29,649,492	31,292,439	31,098,978
	10. Other Countries .....	292,707,026	289,605,760	295,840,682	295,700,719
	11. Totals	1,264,330,505	1,252,230,615	1,288,005,217	1,278,778,731
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	<b>13. Total Bonds</b>	<b>2,110,999,483</b>	<b>2,095,397,530</b>	<b>2,136,271,268</b>	<b>2,115,486,367</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	1,807,159	1,807,159	1,821,750	
	15. Canada .....	0	0	0	
	16. Other Countries .....	1,398,944	1,398,944	1,522,800	
	17. Totals	3,206,103	3,206,103	3,344,550	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	<b>19. Total Preferred Stocks</b>	<b>3,206,103</b>	<b>3,206,103</b>	<b>3,344,550</b>	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....	192,546,230	192,546,230	208,379,217	
	21. Canada .....	4,422,243	4,422,243	5,341,452	
	22. Other Countries .....	61,139,432	61,139,432	68,248,928	
	23. Totals	258,107,905	258,107,905	281,969,598	
Parent, Subsidiaries and Affiliates	24. Totals	1,274,337,013	1,274,337,013	201,179,050	
	<b>25. Total Common Stocks</b>	<b>1,532,444,918</b>	<b>1,532,444,918</b>	<b>483,148,647</b>	
	<b>26. Total Stocks</b>	<b>1,535,651,020</b>	<b>1,535,651,020</b>	<b>486,493,197</b>	
	<b>27. Total Bonds and Stocks</b>	<b>3,646,650,503</b>	<b>3,631,048,550</b>	<b>2,622,764,465</b>	

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	19,837,709	113,269,092	193,227,154	3,934,803	522,136	XXX	330,790,894	15.6	295,114,104	13.8	330,790,894	.0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
1.7 Totals	19,837,709	113,269,092	193,227,154	3,934,803	522,136	XXX	330,790,894	15.6	295,114,104	13.8	330,790,894	0
<b>2. All Other Governments</b>												
2.1 NAIC 1	0	994,107	2,504,846	0	0	XXX	3,498,952	0.2	0	0.0	0	3,498,952
2.2 NAIC 2	0	0	3,755,613	0	0	XXX	3,755,613	0.2	6,914,855	0.3	0	3,755,613
2.3 NAIC 3	0	1,424,981	0	0	0	XXX	1,424,981	0.1	1,420,517	0.1	1,424,981	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	2,419,087	6,260,459	0	0	XXX	8,679,546	0.4	8,335,372	0.4	1,424,981	7,254,565
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1	0	1,010,641	0	0	0	XXX	1,010,641	0.0	1,249,916	0.1	1,010,641	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	1,010,641	0	0	0	XXX	1,010,641	0.0	1,249,916	0.1	1,010,641	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	32,050,480	197,517,780	160,997,194	60,772,167	18,494,478	XXX	469,832,100	22.2	506,238,154	23.6	469,832,100	0
5.2 NAIC 2	0	13,748,082	5,384,303	2,788,883	6,943,540	XXX	28,864,809	1.4	28,260,246	1.3	28,864,809	0
5.3 NAIC 3	0	2,064,670	5,474,446	0	0	XXX	7,539,116	0.4	7,444,047	0.4	7,539,116	0
5.4 NAIC 4	0	1,964,431	0	0	0	XXX	1,964,431	0.1	1,952,611	0.1	1,964,431	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	32,050,480	215,294,963	171,855,943	63,561,051	25,438,018	XXX	508,200,456	24.0	543,895,059	25.4	508,200,456	0

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	44,569,347	217,795,530	204,821,655	63,832,043	16,349,542	XXX	547,368,116	25.9	488,223,567	22.8	204,531,895	342,836,222
6.2 NAIC 2	3,232,807	173,078,193	197,215,258	21,916,571	2,991,769	XXX	398,434,597	18.8	482,639,613	22.5	197,934,866	200,499,732
6.3 NAIC 3	10,877,390	75,508,040	59,983,593	2,260,949	2,336,971	XXX	150,966,943	7.1	140,491,286	6.6	87,413,577	63,553,367
6.4 NAIC 4	13,029,462	78,254,606	48,932,714	1,060,450	1,311,523	XXX	142,588,754	6.7	153,330,970	7.2	71,482,167	71,106,587
6.5 NAIC 5	1,754,885	12,248,479	1,669,083	0	56,650	XXX	15,729,097	0.7	30,450,339	1.4	5,763,580	9,965,517
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	73,463,892	556,884,847	512,622,302	89,070,013	23,046,454	XXX	1,255,087,508	59.3	1,295,135,775	60.4	567,126,084	687,961,424
<b>7. Hybrid Securities</b>												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	100,585	0	0	0	0	XXX	100,585	0.0	800,000	0.0	100,585	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	485,700	0	0	0	XXX	485,700	0.0	229,509	0.0	485,700	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	100,585	485,700	0	0	0	XXX	586,285	0.0	1,029,509	0.1	586,285	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO-Designated Securities</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Bank Loans</b>												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	511,263	0	0	0	XXX	511,263	0.0	XXX	XXX	511,263	0
10.4 NAIC 4	0	4,514,443	5,071,305	0	0	XXX	9,585,748	0.5	XXX	XXX	9,585,748	0
10.5 NAIC 5	0	0	516,600	0	0	XXX	516,600	0.0	XXX	XXX	516,600	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	5,025,706	5,587,905	0	0	XXX	10,613,611	0.5	XXX	XXX	10,613,611	0

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**ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d) 96,457,537	530,587,149	561,550,849	128,539,013	35,366,156	.0	1,352,500,703	63.9	XXX	XXX	1,006,165,530	346,335,174
11.2 NAIC 2	(d) 3,333,392	186,826,274	206,355,174	24,705,455	9,935,309	.0	431,155,604	20.4	XXX	XXX	226,900,259	204,255,345
11.3 NAIC 3	(d) 10,877,390	79,508,954	65,458,039	2,260,949	2,336,971	.0	160,442,302	7.6	XXX	XXX	96,888,936	63,553,367
11.4 NAIC 4	(d) 13,029,462	85,219,180	54,004,019	1,060,450	1,311,523	.0	154,624,634	7.3	XXX	XXX	83,518,047	71,106,587
11.5 NAIC 5	(d) 1,754,885	12,248,479	2,185,683	0	56,650	(e) .0	16,245,697	0.8	XXX	XXX	6,280,180	9,965,517
11.6 NAIC 6	(d) 0	0	0	0	0	(e) 0	0	0.0	XXX	XXX	0	0
11.7 Totals	125,452,666	894,390,036	889,553,764	156,565,866	49,006,608	.0	(b) 2,114,968,941	100.0	XXX	XXX	1,419,752,951	695,215,990
11.8 Line 11.7 as a % of Col. 7	5.9	42.3	42.1	7.4	2.3	0.0	100.0	XXX	XXX	XXX	67.1	32.9
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1	122,001,510	414,529,412	533,359,086	142,613,570	78,322,164	.0	XXX	XXX	1,290,825,742	60.2	1,018,476,165	272,349,577
12.2 NAIC 2	10,921,873	158,050,119	241,416,984	46,929,520	61,296,218	.0	XXX	XXX	518,614,715	24.2	305,894,364	212,720,351
12.3 NAIC 3	6,381,584	58,186,678	74,108,673	6,733,194	3,945,720	.0	XXX	XXX	149,355,850	7.0	87,745,489	61,610,361
12.4 NAIC 4	6,292,748	82,094,916	65,706,170	876,956	542,300	.0	XXX	XXX	155,513,091	7.3	84,974,450	70,538,640
12.5 NAIC 5	68,955	21,646,766	8,217,880	516,738	0	.0	XXX	XXX	(e) 30,450,339	1.4	7,353,827	23,096,511
12.6 NAIC 6	0	0	0	0	0	(e) 0	XXX	XXX	0	0.0	0	0
12.7 Totals	145,666,670	734,507,892	922,808,792	197,669,979	144,106,403	.0	XXX	XXX	(b) 2,144,759,736	100.0	1,504,444,296	640,315,440
12.8 Line 12.7 as a % of Col. 9	6.8	34.3	43.0	9.2	6.7	0.0	XXX	XXX	100.0	XXX	70.2	29.9
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1	68,436,382	386,498,367	455,825,299	72,932,652	22,472,831	.0	1,006,165,530	47.6	1,018,476,165	47.5	1,006,165,530	XXX
13.2 NAIC 2	1,887,022	114,736,149	97,804,147	3,491,256	8,981,685	.0	226,900,259	10.7	305,894,364	14.3	226,900,259	XXX
13.3 NAIC 3	6,547,649	50,631,543	35,624,974	2,260,949	1,823,821	.0	96,888,936	4.6	87,745,489	4.1	96,888,936	XXX
13.4 NAIC 4	9,985,107	48,052,022	23,108,945	1,060,450	1,311,523	.0	83,518,047	3.9	84,974,450	4.0	83,518,047	XXX
13.5 NAIC 5	1,006,543	3,925,104	1,291,883	0	56,650	.0	6,280,180	0.3	7,353,827	0.3	6,280,180	XXX
13.6 NAIC 6	0	0	0	0	0	.0	0	0.0	0	0.0	0	XXX
13.7 Totals	87,862,703	603,843,185	613,655,247	79,745,307	34,646,509	.0	1,419,752,951	67.1	1,504,444,296	70.2	1,419,752,951	XXX
13.8 Line 13.7 as a % of Col. 7	6.2	42.5	43.2	5.6	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.2	28.6	29.0	3.8	1.6	0.0	67.1	XXX	XXX	XXX	67.1	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1	28,021,155	144,088,782	105,725,550	55,606,361	12,893,325	.0	346,335,174	16.4	272,349,577	12.7	XXX	346,335,174
14.2 NAIC 2	1,446,370	72,090,125	108,551,027	21,214,199	953,624	.0	204,255,345	9.7	212,720,351	9.9	XXX	204,255,345
14.3 NAIC 3	4,329,741	28,877,411	29,833,065	0	513,150	.0	63,553,367	3.0	61,610,361	2.9	XXX	63,553,367
14.4 NAIC 4	3,044,355	37,167,158	30,895,074	0	0	.0	71,106,587	3.4	70,538,640	3.3	XXX	71,106,587
14.5 NAIC 5	748,343	8,323,375	893,800	0	0	.0	9,965,517	0.5	23,096,511	1.1	XXX	9,965,517
14.6 NAIC 6	0	0	0	0	0	.0	0	0.0	0	0.0	XXX	0
14.7 Totals	37,589,963	290,546,851	275,898,517	76,820,560	14,360,099	.0	695,215,990	32.9	640,315,440	29.9	XXX	695,215,990
14.8 Line 14.7 as a % Col. 7	5.4	41.8	39.7	11.0	2.1	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	1.8	13.7	13.0	3.6	0.7	0.0	32.9	XXX	XXX	XXX	XXX	32.9

- (a) Includes \$ 472,155,866 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$ 0 current year of bonds with Z designations, \$ 0 prior year of bonds with Z designations, \$ 0 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. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
- (c) Includes \$ 0 current year of bonds with 5GI designations, \$ 2,006,938 prior, 5\* or 5GI designations and \$ 0 current year, \$ 0 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 \$ 3,467,603 ; NAIC 2 \$ 0 ; NAIC 3 \$ 501,855 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

**ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations	16,011,761	103,032,763	187,070,826	0	0	XXX	306,115,349	14.5	224,059,835	10.5	306,115,349	0
1.2 Residential Mortgage-Backed Securities	3,825,949	10,236,329	6,156,328	3,934,803	522,136	XXX	24,675,545	1.2	71,054,269	3.3	24,675,545	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	19,837,709	113,269,092	193,227,154	3,934,803	522,136	XXX	330,790,894	15.6	295,114,104	13.8	330,790,894	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations	0	2,419,087	6,260,459	0	0	XXX	8,679,546	0.4	8,335,372	0.4	1,424,981	7,254,565
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	2,419,087	6,260,459	0	0	XXX	8,679,546	0.4	8,335,372	0.4	1,424,981	7,254,565
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations	0	1,010,641	0	0	0	XXX	1,010,641	0.0	1,249,916	0.1	1,010,641	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	1,010,641	0	0	0	XXX	1,010,641	0.0	1,249,916	0.1	1,010,641	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations	8,685,299	137,133,776	105,937,824	8,637,373	12,419,587	XXX	272,813,860	12.9	202,877,073	9.5	272,813,860	0
5.2 Residential Mortgage-Backed Securities	23,365,181	78,161,187	65,918,119	54,923,677	13,018,431	XXX	235,386,596	11.1	341,017,986	15.9	235,386,596	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	32,050,480	215,294,963	171,855,943	63,561,051	25,438,018	XXX	508,200,456	24.0	543,895,059	25.4	508,200,456	0
<b>6. Industrial and Miscellaneous</b>												
6.1 Issuer Obligations	35,490,969	413,540,744	390,467,049	69,287,300	19,960,775	XXX	928,746,837	43.9	1,084,077,163	50.6	447,491,778	481,255,058
6.2 Residential Mortgage-Backed Securities	5,838,287	9,747,642	4,189,181	2,471,162	408,766	XXX	22,655,037	1.1	36,655,951	1.7	18,406,252	4,248,785
6.3 Commercial Mortgage-Backed Securities	13,386,609	57,828,435	69,590,637	8,411,850	2,616,147	XXX	151,833,677	7.2	70,695,815	3.3	84,933,803	66,899,875
6.4 Other Loan-Backed and Structured Securities	18,748,027	75,768,027	48,375,436	8,899,701	60,767	XXX	151,851,957	7.2	103,706,847	4.8	16,294,251	135,557,706
6.5 Totals	73,463,892	556,884,847	512,622,302	89,070,013	23,046,454	XXX	1,255,087,508	59.3	1,295,135,775	60.4	567,126,084	687,961,424
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations	100,585	485,700	0	0	0	XXX	586,285	0.0	1,029,509	0.1	586,285	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	100,585	485,700	0	0	0	XXX	586,285	0.0	1,029,509	0.1	586,285	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0



**ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Bank Loans</b>												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	5,025,706	5,587,905	0	0	XXX	10,613,611	0.5	XXX	XXX	10,613,611	0
10.3 Totals	0	5,025,706	5,587,905	0	0	XXX	10,613,611	0.5	XXX	XXX	10,613,611	0
<b>11. Total Bonds Current Year</b>												
11.1 Issuer Obligations	60,288,614	657,622,710	689,736,158	77,924,674	32,380,362	XXX	1,517,952,517	71.8	XXX	XXX	1,029,442,894	488,509,624
11.2 Residential Mortgage-Backed Securities	33,029,417	98,145,158	76,263,627	61,329,642	13,949,333	XXX	282,717,178	13.4	XXX	XXX	278,468,393	4,248,785
11.3 Commercial Mortgage-Backed Securities	13,386,609	57,828,435	69,590,637	8,411,850	2,616,147	XXX	151,833,677	7.2	XXX	XXX	84,933,803	66,899,875
11.4 Other Loan-Backed and Structured Securities	18,748,027	75,768,027	48,375,436	8,899,701	60,767	XXX	151,851,957	7.2	XXX	XXX	16,294,251	135,557,706
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	5,025,706	5,587,905	0	0	XXX	10,613,611	0.5	XXX	XXX	10,613,611	0
11.7 Totals	125,452,666	894,390,036	889,553,764	156,565,866	49,006,608	0	2,114,968,941	100.0	XXX	XXX	1,419,752,951	695,215,990
11.8 Lines 11.7 as a % Col. 7	5.9	42.3	42.1	7.4	2.3	0.0	100.0	XXX	XXX	XXX	67.1	32.9
<b>12. Total Bonds Prior Year</b>												
12.1 Issuer Obligations	58,913,757	485,965,823	740,249,462	114,003,896	122,495,930	XXX	XXX	XXX	1,521,628,868	71.0	1,019,813,044	501,815,824
12.2 Residential Mortgage-Backed Securities	65,400,637	173,085,368	111,297,070	77,530,711	21,414,420	XXX	XXX	XXX	448,728,206	20.9	446,861,858	1,866,347
12.3 Commercial Mortgage-Backed Securities	8,153,076	24,176,547	35,847,877	2,322,262	196,053	XXX	XXX	XXX	70,695,815	3.3	26,971,845	43,723,970
12.4 Other Loan-Backed and Structured Securities	13,199,200	51,280,154	35,414,383	3,813,110	0	XXX	XXX	XXX	103,706,847	4.8	10,797,549	92,909,298
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	145,666,670	734,507,892	922,808,792	197,669,979	144,106,403	0	XXX	XXX	2,144,759,736	100.0	1,504,444,296	640,315,440
12.8 Line 12.7 as a % of Col. 9	6.8	34.3	43.0	9.2	6.7	0.0	XXX	XXX	100.0	XXX	70.2	29.9
<b>13. Total Publicly Traded Bonds</b>												
13.1 Issuer Obligations	45,537,225	474,330,474	477,904,611	13,278,375	18,392,208	XXX	1,029,442,894	48.7	1,019,813,044	47.6	1,029,442,894	XXX
13.2 Residential Mortgage-Backed Securities	32,724,856	96,802,561	75,084,903	60,217,920	13,638,154	XXX	278,468,393	13.2	446,861,858	20.8	278,468,393	XXX
13.3 Commercial Mortgage-Backed Securities	4,454,416	19,730,543	52,122,381	6,010,316	2,616,147	XXX	84,933,803	4.0	26,971,845	1.3	84,933,803	XXX
13.4 Other Loan-Backed and Structured Securities	5,146,206	7,953,901	2,955,447	238,696	0	XXX	16,294,251	0.8	10,797,549	0.5	16,294,251	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	5,025,706	5,587,905	0	0	XXX	10,613,611	0.5	XXX	XXX	10,613,611	XXX
13.7 Totals	87,862,703	603,843,185	613,655,247	79,745,307	34,646,509	0	1,419,752,951	67.1	1,504,444,296	70.2	1,419,752,951	XXX
13.8 Line 13.7 as a % of Col. 7	6.2	42.5	43.2	5.6	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.2	28.6	29.0	3.8	1.6	0.0	67.1	XXX	XXX	XXX	67.1	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 Issuer Obligations	14,751,389	183,292,237	211,831,547	64,646,298	13,988,153	XXX	488,509,624	23.1	501,815,824	23.4	XXX	488,509,624
14.2 Residential Mortgage-Backed Securities	304,561	1,342,597	1,178,725	1,111,723	311,179	XXX	4,248,785	0.2	1,866,347	0.1	XXX	4,248,785
14.3 Commercial Mortgage-Backed Securities	8,932,193	38,097,892	17,468,256	2,401,534	0	XXX	66,899,875	3.2	43,723,970	2.0	XXX	66,899,875
14.4 Other Loan-Backed and Structured Securities	13,601,820	67,814,125	45,419,989	8,661,005	60,767	XXX	135,557,706	6.4	92,909,298	4.3	XXX	135,557,706
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	37,589,963	290,546,851	275,898,517	76,820,560	14,360,099	0	695,215,990	32.9	640,315,440	29.9	XXX	695,215,990
14.8 Line 14.7 as a % of Col. 7	5.4	41.8	39.7	11.0	2.1	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	1.8	13.7	13.0	3.6	0.7	0.0	32.9	XXX	XXX	XXX	XXX	32.9

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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 .....	11,137,671	11,137,671	0	0	0
2. Cost of short-term investments acquired .....	136,628,619	136,628,619	0	0	0
3. Accrual of discount .....	45	45	0	0	0
4. Unrealized valuation increase (decrease) .....	339	339	0	0	0
5. Total gain (loss) on disposals .....	14,903	14,903	0	0	0
6. Deduct consideration received on disposals .....	143,793,280	143,793,280	0	0	0
7. Deduct amortization of premium .....	18,839	18,839	0	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized .....	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	3,969,458	3,969,458	0	0	0
11. Deduct total nonadmitted amounts .....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,969,458	3,969,458	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0 .....

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.....	7,236,413	0	7,236,413	0
2. Cost of cash equivalents acquired.....	1,043,927,131	155,569,555	888,357,576	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	33,859	33,859	0	0
6. Deduct consideration received on disposals.....	1,028,606,055	155,599,286	873,006,768	0
7. Deduct amortization of premium.....	4,128	4,128	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	22,587,220	0	22,587,220	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	22,587,220	0	22,587,220	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 2018 OF THE Horizon Healthcare Services, 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/Adjuste d 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.							
Any Other Class of Assets - Unaffiliated																				
000000-00-0	Aberdeen EAFE Plus Fund				...01/01/2011...	...04/30/2018...	0	(3,858,890)	0	0	0	0	(3,858,890)	0	0	150,791,270	0	2,376,867	2,376,867	0
4299999 - Any Other Class of Assets - Unaffiliated																				
							0	(3,858,890)	0	0	0	0	(3,858,890)	0	0	150,791,270	0	2,376,867	2,376,867	0
4499999 - Subtotals - Unaffiliated																				
							0	(3,858,890)	0	0	0	0	(3,858,890)	0	0	150,791,270	0	2,376,867	2,376,867	0
4599999 - Subtotals - Affiliated																				
							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals																				
							0	(3,858,890)	0	0	0	0	(3,858,890)	0	0	150,791,270	0	2,376,867	2,376,867	0

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-4F-4	UNITED STATES TREAS NTS				1	994,648		1,002,969	1,000,000	995,173	0	525	0	0	2.625	2.728	MS	6,707	13,125	04/03/2018	03/31/2025
912828-56-1	UNITED STATES TREAS NTS				1	2,797,511		2,812,469	2,795,000	2,797,399	0	(112)	0	0	2.875	2.847	AO	13,763	0	11/30/2018	10/31/2020
912828-5M-8	UNITED STATES TREAS NTS				1	5,711,348		5,808,690	5,600,000	5,710,807	0	(540)	0	0	3.125	2.914	MN	22,721	0	12/13/2018	11/15/2028
912828-B6-6	UNITED STATES TREAS NTS				1	29,889,612		30,321,090	30,000,000	29,861,500	0	(617)	0	0	2.750	2.869	FA	311,617	412,500	10/11/2018	02/15/2024
912828-G3-8	UNITED STATES TREAS NTS				1	43,120,938		42,259,239	43,000,000	43,074,502	0	(11,756)	0	0	2.250	2.231	MN	125,615	967,500	12/01/2014	11/15/2024
912828-J8-4	UNITED STATES TREAS NTS				1	14,697,071		14,779,680	15,000,000	14,742,563	0	45,492	0	0	1.375	2.806	MS	52,696	0	10/11/2018	03/31/2020
912828-K5-8	UNITED STATES TREAS NTS				1	20,558,672		20,676,789	21,000,000	20,612,067	0	53,395	0	0	1.375	2.820	AO	49,454	144,375	10/25/2018	04/30/2020
912828-K7-4	UNITED STATES TREAS NTS				1	45,096,016		44,346,852	46,000,000	45,371,339	0	87,145	0	0	2.000	2.235	FA	347,500	920,000	11/16/2015	08/15/2025
912828-M5-6	UNITED STATES TREAS NTS				1	52,462,500		59,653,730	51,000,000	52,057,505	0	(143,510)	0	0	2.250	1.991	MN	178,198	1,372,500	02/16/2016	11/15/2025
912828-N3-0	UNITED STATES TREAS NTS				1	15,025,781		14,788,470	15,000,000	15,018,216	0	(4,325)	0	0	2.125	2.104	JD	881	478,125	03/28/2017	12/31/2022
912828-N8-9	UNITED STATES TREAS NTS				1	15,475,000		15,633,120	16,000,000	15,516,617	0	41,617	0	0	1.375	2.901	JJ	92,065	0	10/25/2018	01/31/2021
912828-PX-2	UNITED STATES TREAS NTS				1	10,103,125		10,231,250	10,000,000	10,140,093	0	(15,032)	0	0	3.625	2.922	FA	130,923	0	10/11/2016	02/15/2021
912828-QN-3	UNITED STATES TREAS NTS				1	8,546,086		8,626,174	8,500,000	8,542,230	0	(3,856)	0	0	3.125	2.928	MN	34,487	132,813	10/11/2018	05/15/2021
912828-UB-4	UNITED STATES TREAS NTS				1	981,758		985,273	1,000,000	984,813	0	3,055	0	0	1.000	2.714	MN	879	5,000	10/25/2018	11/30/2019
912828-W6-3	UNITED STATES TREAS NTS				1	3,162,000		3,164,250	3,200,000	3,162,425	0	425	0	0	1.625	2.641	MS	15,514	0	12/27/2018	03/15/2020
912828-WS-5	UNITED STATES TREAS NTS				1	13,108,992		12,941,097	13,000,000	13,014,388	0	(42,637)	0	0	1.625	1.408	JD	584	284,375	10/11/2018	06/30/2019
912828-Y6-1	UNITED STATES TREAS NTS				1	12,492,676		12,633,300	12,500,000	12,493,154	0	478	0	0	2.750	2.782	JJ	143,852	0	08/28/2018	07/31/2023
0199999 - Bonds - U.S. Governments - Issuer Obligations						304,283,733	XXX	300,664,441	304,595,000	304,102,790	0	9,745	0	0	XXX	XXX	XXX	1,533,453	4,730,313	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	495,489		101,1380	472,909	467,586	493,578	0	(414)	0	3.500	2.437	MON	1,364	16,405	11/01/2013	08/20/2042
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	163,793		99,3030	158,702	159,816	163,713	0	(75)	0	3.000	2.622	MON	400	4,816	06/26/2017	08/20/2043
36179O-3K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,159,690		103,1550	1,125,448	1,091,029	1,160,506	0	(596)	0	4.000	2.544	MON	3,637	43,870	06/26/2017	02/20/2045
36179O-RZ-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,951,275		102,7570	2,866,593	2,789,672	2,952,112	0	(1,380)	0	4.000	2.641	MON	9,299	111,894	06/26/2017	10/20/2044
36179O-WF-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,233,361		103,1540	2,157,898	2,091,925	2,228,846	0	(1,168)	0	4.000	2.433	MON	6,973	84,122	06/26/2017	12/20/2044
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	145,482		98,8080	142,989	144,713	145,454	0	(15)	0	3.000	2.935	MON	362	4,352	02/01/2017	06/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	3,454,355		102,7600	3,342,781	3,252,989	3,451,015	0	(1,483)	0	4.000	2.533	MON	10,843	130,851	06/26/2017	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,296,016		98,7460	1,254,819	1,270,751	1,295,581	0	(404)	0	3.000	2.713	MON	3,177	38,211	06/26/2017	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	593,361		100,6640	573,488	569,705	593,188	0	(274)	0	3.500	2.740	MON	1,662	20,034	06/26/2017	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	260,860		102,7840	254,671	247,774	260,842	0	(97)	0	4.000	2.774	MON	826	9,939	07/14/2017	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	257,462		102,7790	251,344	244,547	257,451	0	(90)	0	4.000	2.583	MON	815	9,812	07/14/2017	02/20/2046
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,712,561		100,6640	2,642,626	2,625,191	2,711,360	0	(1,091)	0	3.500	2.996	MON	7,657	92,025	12/01/2017	05/20/2047
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,095,379		98,6230	1,055,462	1,070,203	1,095,245	0	584	0	3.000	2.673	MON	2,676	31,595	02/23/2018	08/20/2046
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	892,320		103,7710	901,872	869,099	895,404	0	3,084	0	4.500	3.667	MON	3,259	3,259	10/23/2018	02/20/2048
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	15,365		108,5000	16,530	15,235	15,350	0	(3)	0	6.000	0.000	MON	76	919	02/28/2008	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	74,880		108,9380	80,368	73,774	74,787	0	(21)	0	6.000	5.760	MON	369	4,445	12/01/2008	02/20/2038
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	625,848		101,2010	596,185	589,112	622,921	0	(566)	0	3.500	2.393	MON	1,718	20,668	11/01/2013	02/20/2042
36202F-40-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,841,854		101,1800	1,763,032	1,742,468	1,834,310	0	(1,524)	0	3.500	2.481	MON	5,082	61,120	11/01/2013	03/20/2042

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	299,560	104.9840	290,093	276,321	298,481	0	(306)	0	0	4.500	2.723	MON	1,036	12,466	04/08/2014	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,040,623	104.9370	1,029,276	980,852	1,040,645	0	(794)	0	0	4.500	3.219	MON	3,678	44,343	08/16/2013	02/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	134,027	105.9470	130,385	123,066	133,562	0	(120)	0	0	5.000	2.786	MON	513	6,175	06/23/2011	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	192,582	103.2850	186,067	180,148	191,981	0	(189)	0	0	4.000	2.600	MON	600	7,222	03/18/2016	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	165,645	106.0600	160,372	151,209	165,630	0	(192)	0	0	5.000	2.481	MON	630	7,594	06/26/2017	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR			4	1	18,225	108.8600	19,532	17,943	18,176	0	(10)	0	0	6.000	0.000	MON	90	1,080	02/14/2005	12/15/2033
36225B-T0-1	GNMA PASS-THRU X PLATINUM 30YR			4	1	30,367	108.7160	32,448	29,847	30,260	0	(21)	0	0	6.000	3.039	MON	149	1,797	03/23/2007	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR			4	1	10,774	108.7900	11,518	10,587	10,736	0	(7)	0	0	6.000	5.743	MON	53	637	03/23/2007	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR			4	1	22,497	108.8300	24,067	22,114	22,422	0	(15)	0	0	6.000	5.748	MON	111	1,331	03/23/2007	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR			4	1	43,449	108.8310	46,477	42,705	43,296	0	(29)	0	0	6.000	5.734	MON	214	2,568	03/23/2007	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR			4	1	141,170	106.4340	137,293	128,994	140,680	0	(213)	0	0	5.500	3.144	MON	591	7,124	11/01/2013	11/15/2038
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR			4	1	745,013	104.4290	712,543	682,325	742,604	0	(853)	0	0	4.500	2.691	MON	2,559	30,889	03/29/2012	03/15/2041
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	47,128	97.8180	45,076	46,082	46,982	0	(104)	0	0	2.500	1.908	MON	96	1,156	06/26/2017	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	8,140	98.2660	7,632	7,766	8,011	0	(25)	0	0	2.500	1.567	MON	16	195	08/01/2012	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	559,673	98.8660	538,970	545,153	558,269	0	(286)	0	0	3.000	2.693	MON	1,363	16,381	11/01/2013	11/15/2042
36200M-Y8-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	11,404	108.7220	12,226	11,245	11,377	0	(6)	0	0	6.000	0.000	MON	56	678	02/14/2005	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	7,746	108.8380	8,320	7,645	7,730	0	(4)	0	0	6.000	0.000	MON	38	461	03/18/2005	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	9,017	108.1910	9,781	9,040	9,018	0	0	0	0	5.500	5.648	MON	41	498	03/23/2007	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	8,640	107.2840	9,125	8,505	8,612	0	(5)	0	0	6.000	5.863	MON	43	511	03/23/2007	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	14,137	108.1780	15,333	14,174	14,139	0	0	0	0	5.500	5.648	MON	65	781	03/23/2007	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	22,994	108.7060	24,570	22,602	22,902	0	(17)	0	0	6.000	5.639	MON	113	1,365	03/23/2007	07/15/2032
36201P-U2-9	GNMA PASS-THRU X SINGLE FAMILY			4	1	976	107.2850	1,043	972	975	0	0	0	0	6.000	6.046	MON	5	58	11/03/2008	06/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	26,112	107.2840	27,607	25,733	26,021	0	(19)	0	0	6.000	0.000	MON	129	1,546	09/20/2004	03/15/2034
36210H-UU-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	20,764	107.2840	21,968	20,477	20,663	0	(21)	0	0	6.000	0.000	MON	102	1,231	12/16/2003	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,615	108.9280	1,731	1,590	1,609	0	(1)	0	0	6.000	5.855	MON	8	95	03/23/2007	02/15/2034
36290Q-BV-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	15,455	108.2960	16,511	15,246	15,410	0	(10)	0	0	6.000	0.000	MON	76	916	03/18/2005	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	9,562	106.1800	10,179	9,587	9,563	0	0	0	0	5.500	5.648	MON	44	528	03/23/2007	09/15/2034
36290R-OC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	856	108.1530	928	858	856	0	0	0	0	5.500	5.645	MON	4	47	03/23/2007	06/15/2033

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	15,324	107.5630	16,525	15,363	15,325	0	0	0	0	5.500	5.651	MON	70	849	03/23/2007	01/15/2034
36290V-YJ-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	58,956	107.2840	62,183	57,961	58,773	0	(34)	0	0	6.000	0.000	MON	290	3,481	03/18/2005	10/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	12,632	106.1800	13,444	12,661	12,633	0	0	0	5.500	5.643	MON	58	712	03/23/2007	08/15/2033	
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	37,517	108.1440	40,676	37,613	37,520	0	0	0	5.500	5.650	MON	172	2,071	03/23/2007	01/15/2034	
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,806	106.2030	11,506	10,834	10,807	0	0	0	5.500	5.648	MON	50	624	03/23/2007	05/15/2034	
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	15,567	106.2800	16,587	15,607	15,569	0	0	0	5.500	5.648	MON	72	859	03/23/2007	02/15/2034	
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	3,511	107.8960	3,729	3,456	3,500	0	(2)	0	6.000	5.861	MON	17	208	03/23/2007	07/15/2034	
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	17,954	107.2840	19,013	17,722	17,906	0	(10)	0	6.000	1.225	MON	89	1,065	03/23/2007	09/15/2034	
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	13,661	107.2840	14,427	13,447	13,618	0	(8)	0	6.000	5.861	MON	67	808	03/23/2007	09/15/2034	
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,172	107.2840	1,237	1,153	1,168	0	(1)	0	6.000	5.872	MON	6	69	03/23/2007	11/15/2034	
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,646	104.8650	10,131	9,661	10,602	0	(36)	0	5.000	3.371	MON	40	483	06/26/2017	04/15/2036	
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY			4	1	17,623	107.2840	18,689	17,420	17,589	0	(6)	0	6.000	5.942	MON	87	1,046	08/01/2008	05/15/2037	
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	102,373	106.0190	98,601	93,003	102,232	0	(204)	0	5.000	3.524	MON	388	4,701	06/26/2017	11/15/2038	
36295K-H6-1	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,182	107.6930	1,259	1,169	1,182	0	0	0	6.500	0.000	MON	6	76	06/01/2008	03/15/2038	
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	38,634	106.0190	37,200	35,088	38,527	0	(78)	0	5.000	3.533	MON	146	1,767	06/26/2017	01/15/2038	
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	887	108.7320	961	884	887	0	0	0	6.000	6.067	MON	4	53	11/03/2008	12/15/2037	
362950-HL-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	433,156	104.6640	414,687	396,209	430,749	0	(735)	0	5.000	3.558	MON	1,651	19,854	11/01/2013	06/15/2040	
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	34,708	107.3060	37,076	34,552	34,686	0	(6)	0	6.000	6.058	MON	173	2,075	09/01/2008	05/15/2038	
0299999	Bonds - U.S. Governments - Residential Mortgage-Backed Securities					24,703,811	XXX	24,006,720	23,482,178	24,675,545	0	(9,899)	0	0	XXX	XXX	XXX	76,003	878,812	XXX	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments					328,987,544	XXX	324,671,161	328,077,178	328,778,335	0	(154)	0	0	XXX	XXX	XXX	1,609,456	5,609,125	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Y39656-AC-0	INDUSTRIAL & COML BK CHINA LTD		C		2FE	2,299,240	102.7470	2,260,427	2,200,000	2,276,349	0	(9,694)	0	4.875	4.326	MS	29,792	107,250	02/17/2017	09/21/2025	
Y20330-AK-8	DEVELOPMENT BANK OF KAZAKHSTAN JSC		D		3FE	1,394,100	96.9340	1,454,004	1,500,000	1,424,981	(9,881)	14,345	0	4.125	5.444	JD	3,609	61,875	10/06/2016	12/10/2022	
Y7276L-DE-5	KAZAKHSTAN REP 144A		C		2FE	1,471,400	105.7120	1,585,686	1,500,000	1,479,265	0	2,561	0	5.125	5.452	JJ	34,167	76,875	11/17/2015	07/21/2025	
74727P-AW-1	QATAR ST BD 3.875%23 144A		C	2	1FE	993,220	101.1330	1,011,330	1,000,000	994,107	0	887	0	3.875	4.066	AO	7,319	19,375	04/12/2018	04/23/2023	
00386S-AM-4	ABU DHABI NATL ENERGY CO PJSC 144A		C		1FE	2,507,940	97.9640	2,449,100	2,500,000	2,504,846	0	(808)	0	3.875	3.872	MN	14,800	96,875	09/10/2014	05/06/2024	
0699999	Bonds - All Other Governments - Issuer Obligations					8,665,900	XXX	8,760,547	8,700,000	8,679,546	(9,881)	7,292	0	0	XXX	XXX	XXX	89,688	362,250	XXX	XXX
1099999	Bonds - All Other Governments - Subtotals - All Other Governments					8,665,900	XXX	8,760,547	8,700,000	8,679,546	(9,881)	7,292	0	0	XXX	XXX	XXX	89,688	362,250	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B-C9-1	CALIFORNIA ST			2	1FE	1,023,110	108.1810	1,081,810	1,000,000	1,010,641	0	(2,601)	0	5.000	4.736	MS	16,667	50,000	09/20/2013	09/01/2042	
1199999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					1,023,110	XXX	1,081,810	1,000,000	1,010,641	0	(2,601)	0	0	XXX	XXX	XXX	16,667	50,000	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
1799999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)				1,023,110	XXX	1,081,810	1,000,000	1,010,641	0	(2,601)	0	0	XXX	XXX	XXX	16,667	50,000	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV.		1	1FE	2,125,740	102.1760	2,099,717	2,055,000	2,123,880	0	(1,860)	0	0	4.263	3.910	MS	25,795	44,975	08/24/2018	09/15/2032	
010831-CF-0	ALAMEDA CNTY CALIF JT PWRS AUT.		2	1FE	1,004,680	112.9650	1,129,650	1,000,000	1,002,542	0	(446)	0	0	5.000	5.002	JD	4,167	50,000	09/12/2013	12/01/2031	
018444-AY-5	ALLEN TOWN PA NEIGHBORHOOD IMP.		2	3FE	1,036,050	103.9980	1,039,980	1,000,000	1,031,538	0	(3,051)	0	0	5.000	4.593	MN	8,333	65,972	06/30/2017	05/01/2042	
018444-AX-7	ALLEN TOWN PA NEIGHBORHOOD REV.		2	3FE	1,093,920	105.7830	1,057,830	1,000,000	1,057,830	(24,844)	(8,275)	0	0	5.000	3.869	MN	8,333	65,972	08/17/2017	05/01/2032	
040506-MV-6	ARIZONA HEALTH FAC'S AUTH REV.			1FE	575,015	105.5290	527,645	500,000	536,228	0	(17,002)	0	0	5.000	1.462	FA	10,417	25,000	09/12/2016	02/01/2021	
130179-GV-0	CALIFORNIA EDL FAC'S AUTH REV.		1	1FE	184,466	129.6510	187,994	145,000	182,824	0	(610)	0	0	5.000	3.541	JD	804	7,250	12/07/2016	06/01/2046	
13048V-CD-8	CALIFORNIA MUN FIN AUTH REV.			2FE	1,092,600	108.5740	1,085,740	1,000,000	1,090,642	0	(1,958)	0	0	5.000	3.888	JD	139	28,056	10/02/2018	12/31/2047	
13054W-AC-1	CALIFORNIA POLLUTION CTL FING.		2	2FE	1,629,960	103.4260	2,068,560	2,000,000	1,657,805	0	6,155	0	0	5.000	6.524	JJ	50,000	100,000	11/14/2013	11/21/2045	
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE.		4	1FE	2,162,819	134.4570	2,218,541	1,650,000	2,082,852	0	(25,293)	0	0	7.550	4.827	MN	15,918	124,575	06/26/2017	05/15/2040	
13080S-LJ-1	CALIFORNIA STATEWIDE CMNTYS DE.		2	2FE	1,076,950	110.2240	1,102,240	1,000,000	1,055,397	0	(7,211)	0	0	5.000	4.074	FA	20,833	50,000	11/18/2015	02/01/2030	
19648A-M4-4	COLORADO HEALTH FAC'S AUTH REV.		2	2FE	1,005,460	109.1680	1,091,680	1,000,000	1,002,854	0	(556)	0	0	5.625	5.628	JD	4,688	56,250	09/30/2013	06/01/2043	
22972P-AW-2	CUCAMONGA VY CALIF WTR DIST FI.		2	1FE	1,000,000	109.3520	1,093,520	1,000,000	1,000,000	0	0	0	0	5.000	5.063	MS	16,667	50,000	09/10/2013	09/01/2037	
235036-F8-8	DALLAS FORT WORTH TEX INTL ARP.		2	1FE	940,910	103.3110	1,033,110	1,000,000	945,628	0	1,024	0	0	5.000	5.473	MN	8,333	50,000	11/14/2013	11/01/2043	
3133XD-4P-3	FEDERAL HOME LN BKS		1		10,330,097	103.3310	10,333,090	10,000,000	10,292,803	0	(37,294)	0	0	4.625	2.864	MS	141,319	0	10/11/2018	09/11/2020	
3130A0-F7-0	FEDERAL HOME LOAN BANKS		1		35,233,557	103.0550	35,559,093	34,505,000	34,956,571	0	(65,710)	0	0	3.375	3.111	JD	74,401	1,004,231	10/11/2018	12/08/2023	
3130A0-XE-5	FEDERAL HOME LOAN BANKS		1		15,066,786	102.2430	15,336,495	15,000,000	15,064,263	0	(2,523)	0	0	3.250	3.185	MS	153,021	0	10/11/2018	03/08/2024	
3130A1-XJ-2	FEDERAL HOME LOAN BANKS		1		26,187,460	100.5430	26,141,180	26,000,000	26,110,352	0	(18,489)	0	0	2.875	2.810	JD	35,299	747,500	08/19/2014	06/14/2024	
3130A3-GE-8	FEDERAL HOME LOAN BANKS		1		12,630,840	99.4260	11,931,060	12,000,000	12,396,361	0	(61,789)	0	0	2.750	2.167	JD	16,500	330,000	02/02/2015	12/13/2024	
3130A4-CH-3	FEDERAL HOME LOAN BANKS		1		26,600,940	97.2010	26,244,324	27,000,000	26,740,889	0	38,096	0	0	2.375	2.559	MS	190,594	641,250	03/11/2015	03/14/2025	
3130A6-EU-7	FEDERAL HOME LOAN BANKS		1		5,030,800	99.1720	4,958,580	5,000,000	5,021,831	0	(2,952)	0	0	2.750	2.696	MS	45,451	137,500	11/16/2015	09/02/2025	
313371-4H-6	FEDERAL HOME LOAN BANKS		1		25,115,000	100.4140	25,103,575	25,000,000	25,016,571	0	(13,206)	0	0	3.000	2.966	MS	214,583	750,000	09/24/2010	03/18/2020	
313373-ZY-1	FEDERAL HOME LOAN BANKS		1		8,637,329	102.4350	8,707,001	8,500,000	8,626,276	0	(11,053)	0	0	3.625	3.013	JD	17,118	154,063	10/11/2018	06/11/2021	
313383-OR-5	FEDERAL HOME LOAN BANKS		1		9,076,481	102.5340	9,228,078	9,000,000	9,073,069	0	(3,412)	0	0	3.250	3.076	JD	17,875	146,250	10/11/2018	06/09/2023	
313560-Q8-9	FEDERAL NATL MTG ASSN		1		15,652,336	96.9940	15,518,992	16,000,000	15,783,911	0	75,379	0	0	1.375	1.887	AO	51,333	220,000	03/28/2017	10/07/2021	
3136FP-JS-7	FEDERAL NATL MTG ASSN		2		9,434,171	100.6140	9,457,744	9,400,000	9,430,411	0	(3,760)	0	0	3.050	2.879	MS	74,064	0	10/11/2018	09/28/2020	
313660-U6-6	FEDERAL NATL MTG ASSN		2		2,834,528	97.0590	2,911,767	3,000,000	2,840,034	0	5,506	0	0	2.250	3.288	AO	11,438	33,750	10/11/2018	10/30/2024	
3133XT-YY-6	FHLB 4.375% HAWAII ST DEPT BUDGET & FIN SP.		1		8,686,021	100.7910	8,657,955	8,590,000	8,654,569	0	(31,452)	0	0	4.375	2.713	JD	17,747	187,906	10/11/2018	06/14/2019	
419800-JV-0	HOUSTON TEX ARPT SYS REV.		2	1FE	1,046,440	114.1060	1,141,060	1,000,000	1,024,318	0	(4,659)	0	0	6.000	5.457	JJ	30,000	60,000	09/11/2013	07/01/2033	
442348-7T-9	ILLINOIS FIN AUTH REV.		2	3FE	1,041,250	110.8880	1,030,500	1,000,000	1,030,500	(5,144)	(5,606)	0	0	5.000	2.639	JJ	23,056	0	10/02/2018	07/15/2020	
45204E-FC-7	INDIANA ST FIN AUTH REV.		2	1FE	1,036,190	110.8880	1,108,880	1,000,000	1,030,880	0	(3,081)	0	0	5.000	4.593	FA	18,889	50,000	03/30/2017	02/15/2041	
45506D-GW-9	INDIANA ST FIN AUTH REV.		2	2FE	1,823,045	106.0240	2,120,480	2,000,000	1,831,724	0	1,888	0	0	5.250	5.925	JJ	52,500	105,000	11/13/2013	01/01/2051	
45506D-GX-7	INDIANA ST FIN AUTH REV.		2	2FE	933,340	106.3590	1,063,590	1,000,000	944,406	0	2,358	0	0	5.000	5.632	JJ	25,000	50,000	09/30/2013	07/01/2035	
46246S-AK-1	IOWA FIN AUTH MIDWESTERN DISAS.		2	4FE	1,910,420	100.1010	2,002,020	2,000,000	1,964,431	0	11,820	0	0	5.500	6.327	JD	9,167	110,000	10/29/2013	12/01/2022	
472682-RN-5	JEFFERSON CNTY ALA SWR REV.		2	3FE	3,163,200	119.3630	3,580,890	3,000,000	3,134,940	0	(9,725)	0	0	7.000	6.475	AO	52,500	210,000	02/07/2014	10/01/2051	
491397-AB-1	KENTUCKY PUB TRANSN INFRASTRUC.		2	2FE	2,501,750	107.3040	2,682,600	2,500,000	2,500,947	0	(180)	0	0	5.750	5.823	JJ	71,875	143,750	01/03/2014	07/01/2049	
544435-K4-1	LOS ANGELES CALIF DEPT ARPTS A.		2	1FE	995,000	103.8570	1,038,570	1,000,000	995,606	0	127	0	0	5.000	5.099	MN	6,389	50,000	09/10/2013	05/15/2040	
54714F-AA-8	LOVE FIELD ARPT MODERNIZATION		2	2FE	2,938,160	104.0230	3,120,690	3,000,000	2,947,036	0	1,882	0	0	5.250	5.490	MN	26,250	157,500	02/19/2014	11/01/2040	
57422J-AA-6	MARYLAND ST ECONOMIC DEV REV.		1,2	2FE	3,220,140	105.4140	2,898,885	2,750,000	3,014,779	0	(88,032)	0	0	5.000	1.612	MS	34,757	137,500	08/22/2016	03/31/2024	
592643-BM-1	METROPOLITAN WASH D C ARPTS AU.		2	1FE	1,405,050	124.4910	1,867,365	1,500,000	1,419,370	0	1,441	0	0	6.500	7.109	AO	24,646	97,500	10/29/2013	10/01/2041	
59335K-AT-4	MIAMI-DADE CNTY FLA SEAPORT RE.		2	2FE	1,045,190	113.7860	1,137,860	1,000,000	1,024,376	0	(4,389)	0	0	6.000	5.485	AO	15,000	60,000	09/11/2013	10/01/2038	

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
644614-S9-1	NEW HAMPSHIRE HEALTH & ED FACs			4	1FE	2,186,637	106.6920	2,341,889	2,195,000	2,187,996	0	307	0	0	5.000	5.094	JJ	54,875	109,750	02/20/2014	01/01/2034	
645918-2C-6	NEW JERSEY ECONOMIC DEV AUTH			2	2FE	2,897,130	107.9950	3,239,850	3,000,000	2,901,566	0	967	0	0	5.625	5.936	JJ	84,375	168,750	11/06/2013	01/01/2052	
645918-2A-0	NEW JERSEY ECONOMIC DEV AUTH REV			2	2FE	27,690	106.5850	26,646	25,000	26,845	0	(332)	0	0	5.125	3.534	JJ	641	1,281	05/19/2016	01/01/2034	
646108-YC-8	NEW JERSEY ST HSG & MTG FIN AG				1FE	1,100,000	100.5890	1,106,479	1,100,000	1,100,000	0	0	0	0	3.950	3.989	MN	7,242	5,069	09/07/2018	11/01/2043	
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUT				2FE	535,340	108.4820	542,410	500,000	534,671	0	(669)	0	0	5.000	4.186	JD	5,139	0	10/04/2018	12/15/2034	
64972C-4U-4	NEW YORK N Y CITY HSG DEV CORP				1FE	996,250	99.8220	998,220	1,000,000	996,269	0	19	0	0	3.950	4.012	MN	6,583	14,264	10/01/2018	11/01/2048	
64972C-6K-4	NEW YORK N Y CITY HSG DEV CORP				1FE	1,000,000	101.6840	1,016,840	1,000,000	1,000,000	0	0	0	0	4.481	4.531	MN	9,958	0	10/04/2018	11/01/2038	
64990B-YO-0	NEW YORK ST DORM AUTH REV			2	1FE	25,024	112.6410	28,160	25,000	25,016	0	(3)	0	0	5.000	5.046	MN	208	1,250	05/01/2016	05/01/2027	
64990B-YR-8	NEW YORK ST DORM AUTH REV			2	1	14,552	112.6410	16,896	15,000	14,628	0	30	0	0	5.000	5.412	MN	125	750	01/12/2017	07/01/2047	
64990B-ZE-6	NEW YORK ST DORM AUTH REV			2	2FE	975,945	107.2580	1,045,766	975,000	975,623	0	(126)	0	0	5.000	5.046	MN	8,125	48,750	05/01/2016	05/01/2027	
64990B-ZF-3	NEW YORK ST DORM AUTH REV			2	2	785,790	106.9240	866,084	810,000	789,929	0	1,621	0	0	5.000	5.412	MN	6,750	40,500	05/01/2016	05/01/2028	
650116-CN-4	NEW YORK TRANSN DEV CORP SPL				2FE	682,994	110.5950	691,219	625,000	681,615	0	(1,379)	0	0	5.000	3.838	JJ	20,660	0	09/27/2018	01/01/2034	
650116-AR-7	NEW YORK TRANSN DEV CORP SPL REV			2	2FE	1,083,863	105.1400	1,051,400	1,000,000	1,068,053	0	(11,032)	0	0	5.000	3.662	JJ	25,000	50,000	08/15/2017	07/01/2046	
650116-BT-2	NEW YORK TRANSN DEV CORP SPL REV				3FE	1,083,920	103.4170	1,034,170	1,000,000	1,034,170	(4,661)	(26,019)	0	0	5.000	2.271	FA	20,833	50,000	05/23/2017	08/01/2020	
71885F-DP-9	PHOENIX ARIZ INDL DEV AUTH ED			2	3FE	251,978	100.0550	250,138	250,000	250,138	(1,225)	(174)	0	0	5.000	4.961	JJ	6,250	12,500	03/20/2015	07/01/2045	
735240-M9-1	PORT PORTLAND ORE ARPT REV			2	1FE	560,675	109.8690	549,345	500,000	550,310	0	(5,352)	0	0	5.000	3.576	JJ	12,500	25,000	01/12/2017	07/01/2047	
744434-CW-9	PUBLIC PWR GENERATION AGY NEB			1	1FE	1,242,260	130.6120	1,306,120	1,000,000	1,227,812	0	(7,768)	0	0	7.242	4.841	JJ	36,210	72,420	06/26/2017	01/01/2041	
75157T-AB-5	RAMPART RANGE MET DIST NO 1 CO			2	1FE	1,134,890	111.3140	1,113,140	1,000,000	1,121,188	0	(11,448)	0	0	5.000	3.441	JD	4,167	55,139	10/18/2017	12/01/2047	
838530-R6-0	SOUTH JERSEY PORT CORP N J REV			2	2FE	127,510	106.8680	128,242	120,000	126,826	0	(612)	0	0	5.000	4.278	JJ	3,000	3,433	11/17/2017	01/01/2042	
84129N-HL-6	SOUTHCENTRAL PA GEN AUTH REV				1FE	537,140	107.6910	538,455	500,000	535,603	0	(1,537)	0	0	5.000	3.575	JD	2,083	12,500	09/28/2018	06/01/2044	
861398-BE-4	STOCKTON CALIF PUB FING AUTH			2	1FE	2,307,551	117.0160	2,515,844	2,150,000	2,235,889	0	(15,520)	0	0	6.250	5.358	AO	33,594	134,375	11/15/2013	10/01/2040	
86909R-BD-2	SUSQUEHANNA AREA REGl ARPT AUT			2	2FE	1,625,325	108.1420	1,622,130	1,500,000	1,565,499	0	(14,886)	0	0	5.000	3.849	JJ	37,500	75,000	09/24/2014	01/01/2027	
88256H-AT-5	TEXAS MUN GAS ACQUISITION & SU			2	2FE	953,930	107.7050	1,077,050	1,000,000	963,008	0	1,930	0	0	5.000	5.474	JD	2,222	50,000	10/01/2013	12/15/2031	
915217-WX-7	UNIVERSITY VA UNIV REV			1,2	1FE	100,000	97.3450	97,345	100,000	100,000	0	0	0	0	4.179	4.223	MS	1,393	3,866	09/21/2017	09/01/2117	
928104-LJ-5	VIRGINIA SMALL BUSINESS FING A			2	2FE	1,686,125	108.1900	1,779,726	1,645,000	1,664,004	0	(4,785)	0	0	6.000	5.711	JJ	49,350	98,700	10/29/2013	01/01/2037	
928104-LK-2	VIRGINIA SMALL BUSINESS FING A			2	2FE	496,460	105.9700	535,149	505,000	497,205	0	163	0	0	5.500	5.699	JJ	13,888	27,775	11/26/2013	01/01/2042	
92812V-TZ-9	VIRGINIA ST HSG DEV AUTH				1FE	998,750	101.7920	1,017,920	1,000,000	998,754	0	4	0	0	4.100	4.150	JD	3,075	0	11/15/2018	12/01/2043	
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					273,921,819	XXX	277,155,162	270,635,000	272,813,860	(35,874)	(384,697)	0	0	XXX	XXX	XXX	XXX	2,080,743	7,362,822	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																						
3128PD-4D-9	FHLMC PC	GOLD	15	YR	4	1	29,165	101.9150	28,713	28,727	0	(310)	0	0	4.500	1.797	MON	106	1,300	06/26/2017	10/01/2020	
31306Y-3N-9	FHLMC PC	GOLD	15	YR	4	1	575,501	98.8870	559,583	565,879	0	(733)	0	0	2.500	2.158	MON	1,179	14,242	11/01/2013	01/01/2028	
31307J-VS-9	FHLMC PC	GOLD	15	YR	4	1	181,047	98.4360	174,616	177,389	0	(247)	0	0	2.500	2.066	MON	370	4,460	06/26/2017	10/01/2029	
31307L-FA-1	FHLMC PC	GOLD	15	YR	4	1	183,414	98.3080	176,672	179,714	0	(247)	0	0	2.500	2.092	MON	374	4,514	06/26/2017	12/01/2029	
31307L-GD-4	FHLMC PC	GOLD	15	YR	4	1	76,210	97.7440	73,014	74,699	0	(99)	0	0	2.500	2.090	MON	156	1,883	06/26/2017	12/01/2029	
31307L-H4-3	FHLMC PC	GOLD	15	YR	4	1	46,151	97.9100	44,303	45,249	0	(59)	0	0	2.500	2.094	MON	94	1,137	06/26/2017	12/01/2029	
31307L-O5-0	FHLMC PC	GOLD	15	YR	4	1	109,283	98.4350	107,076	108,947	0	(154)	0	0	2.500	2.088	MON	223	2,686	06/26/2017	01/01/2030	
31307L-RF-7	FHLMC PC	GOLD	15	YR	4	1	281,612	98.0630	270,629	275,974	0	(375)	0	0	2.500	2.105	MON	575	6,955	06/26/2017	01/01/2030	
31307L-SV-1	FHLMC PC	GOLD	15	YR	4	1	316,291	98.2730	304,234	309,579	0	(435)	0	0	2.500	2.049	MON	645	7,807	02/18/2015	01/01/2030	

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31294N-UB-3	FHLMC PC GOLD CASH 15			4	1	48,298	98.7660	46,741	47,325	48,112	0	(78)	0	0	2.500	2.031	MON	99	1,191	06/26/2017	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20			4	1	163,540	104.9750	156,838	149,405	162,639	0	(789)	0	0	5.000	2.749	MON	623	7,500	06/26/2017	06/01/2030
3128P8-DM-0	FHLMC PC GOLD CASH 20			4	1	506,574	98.9010	489,834	495,276	506,075	0	(394)	0	0	3.000	2.656	MON	1,238	14,892	08/10/2017	01/01/2037
31335H-3M-3	FHLMC PC GOLD CASH 20			4	1	147,951	104.7080	141,527	135,164	145,515	0	(1,823)	0	0	5.000	1.325	MON	563	6,808	06/26/2017	03/01/2024
3132KE-JK-2	FHLMC PC GOLD C1 15YR			4	1	111,270	98.8860	107,818	109,032	110,878	0	(171)	0	0	2.500	2.057	MON	227	2,743	06/26/2017	09/01/2028
3132L5-VF-7	FHLMC PC GOLD C1 30YR			4	1	230,378	102.4610	222,358	217,018	229,870	0	(233)	0	0	4.000	3.116	MON	723	8,710	09/03/2015	11/01/2043
3128MM-VC-4	FHLMC PC GOLD COMB 15			4	1	207,703	101.3800	201,201	198,462	207,183	0	(430)	0	0	3.500	2.352	MON	579	7,006	06/26/2017	08/01/2031
3128K8-FH-4	FHLMC PC GOLD COMB 30			4	1	225,194	106.1600	216,929	204,341	224,542	0	(661)	0	0	5.000	2.955	MON	851	10,226	06/26/2017	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30			4	1	77,802	105.7700	74,873	70,789	77,685	0	(156)	0	0	5.000	3.204	MON	295	3,542	06/26/2017	04/01/2038
3128M6-ED-6	FHLMC PC GOLD COMB 30			4	1	67,439	105.8650	64,941	61,343	67,310	0	(156)	0	0	5.000	3.134	MON	256	3,076	06/26/2017	03/01/2038
3128M7-UU-8	FHLMC PC GOLD COMB 30			4	1	113,394	109.4230	109,423	104,764	113,186	0	(217)	0	0	4.500	3.150	MON	393	4,744	06/26/2017	11/01/2039
3128MJ-2M-1	FHLMC PC GOLD COMB 30			4	1	937,824	100.0220	908,503	908,304	937,283	0	(447)	0	0	3.500	3.112	MON	2,649	31,847	08/04/2017	09/01/2047
3128MJ-SN-1	FHLMC PC GOLD COMB 30			4	1	288,924	98.2690	280,698	285,644	288,832	0	(81)	0	0	3.000	2.866	MON	714	8,605	06/26/2017	03/01/2043
3128MJ-X5-4	FHLMC PC GOLD COMB 30			4	1	507,009	102.0900	493,031	482,938	506,652	0	(337)	0	0	4.000	3.296	MON	1,610	19,386	12/01/2017	03/01/2046
3128MJ-XF-2	FHLMC PC GOLD COMB 30			4	1	397,518	102.1000	404,664	396,342	398,814	0	1,295	0	0	4.000	3.948	MON	1,321	11,321	10/18/2018	11/01/2045
3128MJ-Z4-5	FHLMC PC GOLD COMB 30			4	1	3,408,826	102.0440	3,299,106	3,233,030	3,414,770	0	(2,413)	0	0	4.000	3.220	MON	10,777	129,666	08/10/2017	05/01/2047
3128MJ-ZS-2	FHLMC PC GOLD COMB 30			4	1	908,935	102.0590	883,609	865,781	908,336	0	(570)	0	0	4.000	3.318	MON	2,886	34,731	12/01/2017	03/01/2047
312939-ZJ-3	FHLMC PC GOLD COMB 30			4	1	2,270,055	104.7050	2,184,995	2,086,807	2,266,499	0	(4,300)	0	0	4.500	3.071	MON	7,826	94,727	08/20/2015	02/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30			4	1	123,980	105.9190	119,619	112,934	123,824	0	(216)	0	0	5.000	3.313	MON	471	5,684	06/26/2017	08/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30			4	1	63,324	106.1450	69,894	65,848	63,617	0	69	0	0	5.000	0.000	MON	274	3,296	03/23/2007	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30			4	1	25,214	105.5980	27,531	26,072	25,298	0	19	0	0	5.500	0.000	MON	120	1,435	09/13/2004	09/01/2034
31335A-KS-6	FHLMC PC GOLD COMB 30			4	1	1,374,729	100.8970	1,329,595	1,317,776	1,373,696	0	(1,012)	0	0	3.500	2.935	MON	3,844	46,258	06/26/2017	07/01/2045
31326G-A4-7	FHLMC PC GOLD PC 30YR			4	1	3,022,184	104.5720	2,991,140	2,860,352	3,020,760	0	(3,217)	0	0	4.500	3.601	MON	10,726	129,278	06/26/2017	08/01/2041
3132GR-L6-6	FHLMC PC GOLD PC 30YR			4	1	830,685	100.7360	805,494	799,607	829,852	0	(763)	0	0	3.500	2.954	MON	2,332	28,102	06/26/2017	02/01/2042
31326S-5M-7	FHLMC PC GOLD PC 30YR			4	1	468,392	102.8940	450,714	438,038	467,800	0	(632)	0	0	4.000	2.965	MON	1,460	17,607	06/26/2017	04/01/2042
3132HM-KF-7	FHLMC PC GOLD PC 30YR			4	1	880,874	98.3630	856,185	870,430	879,845	0	(269)	0	0	3.000	2.879	MON	2,176	26,197	11/01/2013	09/01/2042
3132QM-YR-6	FHLMC PC GOLD PC 30YR			4	1	67,696	97.9380	65,436	66,814	67,677	0	(18)	0	0	3.000	2.849	MON	167	2,013	06/26/2017	02/01/2045
31320S-WK-0	FHLMC PC GOLD PC 30YR			4	1	1,666,947	100.3390	1,628,582	1,623,073	1,666,173	0	(750)	0	0	3.500	3.160	MON	4,734	56,943	06/26/2017	09/01/2045
31320U-WF-6	FHLMC PC GOLD PC 30YR			4	1	1,252,587	97.6910	1,212,523	1,241,183	1,252,318	0	(229)	0	0	3.000	2.904	MON	3,103	37,409	06/26/2017	12/01/2045
3128MB-2F-3	FHLMC PC GOLD COMB 15			4	1	149,707	103.0740	144,024	139,729	143,911	0	(971)	0	0	5.500	3.471	MON	640	7,788	11/13/2009	10/01/2023
312936-6H-5	FHLMC PC GOLD COMB 30			4	1	391,782	106.7510	402,146	376,713	390,865	0	(325)	0	0	5.000	4.323	MON	1,570	18,960	01/26/2010	11/01/2039
312936-SR-9	FHLMC PC GOLD COMB 30			4	1	14,641	106.2950	14,649	13,782	14,588	0	(17)	0	0	5.000	3.978	MON	57	694	07/16/2010	11/01/2039
312937-BL-8	FHLMC PC GOLD COMB 30			4	1	125,387	106.7230	128,670	120,564	125,104	0	(100)	0	0	5.000	4.331	MON	502	6,064	01/26/2010	11/01/2039
3128MF-CN-6	FHLMC PC GOLD COMB 15			4	1	251,737	95.6860	254,474	265,948	252,514	0	778	0	0	2.000	3.089	MON	443	2,226	06/28/2018	01/01/2032
3128MJ-2U-3	FHLMC PC GOLD COMB 30			4	1	924,255	103.9550	930,638	895,230	924,423	0	169	0	0	4.500	3.959	MON	3,357	0	12/17/2018	10/01/2047
3128MJ-XY-1	FHLMC PC GOLD COMB 30			4	1	1,249,741	102.0900	1,215,285	1,190,406	1,248,834	0	(846)	0	0	4.000	3.295	MON	3,968	47,799	12/01/2017	02/01/2046
3132XC-RX-5	FHLMC PC GOLD COMB 30			4	1	1,311,429	102.8040	1,321,468	1,285,419	1,311,447	0	18	0	0	4.000	3.723	MON	4,285	0	12/06/2018	01/01/2047
31335B-AU-0	FHLMC PC GOLD COMB 30			4	1	4,440,398	103.6450	4,472,598	4,315,321	4,455,047	0	14,649	0	0	4.500	3.994	MON	16,182	16,375	10/11/2018	09/01/2046
31335B-N6-7	FHLMC PC GOLD COMB 30			4	1	4,342,567	104.6900	4,302,221	4,109,482	4,352,139	0	9,573	0	0	4.500	3.346	MON	15,411	139,547	02/27/2018	12/01/2045
31335B-U3-8	FHLMC PC GOLD COMB 30			4	1	250,537	104.7420	251,588	240,197	251,477	0	940	0	0	5.000	4.285	MON	1,001	1,001	10/22/2018	02/01/2048
3132GU-KS-2	FHLMC PC GOLD PC 30YR			4	1	1,988,877	100.7420	2,037,860	2,022,855	1,988,967	0	90	0	0	3.500	3.801	MON	5,900	11,911	10/10/2018	06/01/2042
3132HN-C5-6	FHLMC PC GOLD PC 30YR			4	1	711,603	100.7420	673,492	668,533	708,304	0	(945)	0	0	3.500	2.660	MON	1,950	23,503	06/26/2017	10/01/2042
3132HR-FV-7	FHLMC PC GOLD PC 30YR			4	1	169,926	98.3620	164,786	167,531	169,857	0	(60)	0	0	3.000	2.824	MON	419	5,063	06/26/2017	01/01/2043
3132WG-YX-9	FHLMC PC GOLD PC 30YR			4	1	86,013	97.5820	83,264	85,327	85,999	0	(13)	0	0	3.000	2.921	MON	213	2,563	06/26/2017	10/01/2046
3132Y3-B3-7	FHLMC PC GOLD PC 30YR			4	1	5,544,906	101.9660	5,651,267	5,542,308	5,544,897	0	(10)	0	0	4.000	4.041	MON	18,474	0	12/01/2018	10/01/2048
3132Y3-WH-3	FHLMC PC GOLD PC 30YR			4	1	457,904	101.9660	466,687	457,689	457,903	0	(1)	0	0	4.000	4.041	MON	1,526	0	12/01/2018	11/01/2048
3137FH-PJ-6	FHLMC REMIC SERIES K-080			4	1	3,613,226	104.5060	3,666,082	3,508,000	3,607,435	0	(5,791)	0	0	3.926	3.260	MON	11,477	34,431	09/12/2018	07/25/2028
3137FK-KN-5	FHLMC REMIC SERIES K-1509			4	1	496,150	103.4200	503,655	487,000	496,110	0	(40)	0	0	3.950	3.562	MON	1,603	0	11/11/2018	11/25/2030
3137BY-PS-3	FHLMC REMIC SERIES K-726			4,6	1	392,156	3.7850	297,961	0	268,259	0	(79,508)	0	0	0.882	(20.776)	MON	5,787	74,029	06/22/2017	04/25/2024
3137FH-Q2-2	FHLMC REMIC SERIES K-C02			4	1	3,003,866	100.7720	3,073,540	3,050,000	3,006,478	0	2,613	0	0	3.370	3.834	MON	8,565	25,696	09/20/2018	07/25/2025
35563P-HF-9	FHLMC SCRIT SERIES 2018-4			4	1	4,129,084	100.0530	4,228,885	4,226,653	4,129,908	0	825	0	0	3.500	3.795	MON	12,328	24,869	11/08/2018	03/25/2058
3138A2-OY-8	FNMA PASS-THRU INT 15 YEAR			4	1	1,170,065	101.2220	1,133,448	1,119,764	1,162,515	0	(5,588)	0	0	3.500	2.159	MON	3,266	39,317	06/26/2017	12/01/2025
3138A2-VL-0	FNMA PASS-THRU INT 15 YEAR			4	1	112,134	101.2220	109,139	107,821	111,615	0	(487)	0	0	3.500	2.104	MON	314	3,793	12/01/2017	12/01/2025
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR			4	1	327,5															



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138EJ-KC-1	FNMA PASS-THRU	INT 15 YEAR		4	1	85,323		102,408	83,139	81,185	84,810	0	(415)	0	4.000	2.008	MON	271	3,247	06/26/2017	08/01/2026
3138W7-TX-2	FNMA PASS-THRU	INT 15 YEAR		4	1	452,777		98,660	430,515	436,362	447,714	0	(1,101)	0	2.500	1.756	MON	909	10,909	03/21/2013	03/01/2028
3138WA-VM-6	FNMA PASS-THRU	INT 15 YEAR		4	1	89,975		97,203	90,257	92,855	90,755	0	170	0	2.000	2.584	MON	155	1,861	02/01/2014	09/01/2028
3138WF-RS-7	FNMA PASS-THRU	INT 15 YEAR		4	1	475,685		97,917	459,849	469,631	474,603	0	(375)	0	2.500	2.245	MON	978	13,715	12/09/2015	10/01/2030
3138WH-RP-9	FNMA PASS-THRU	INT 15 YEAR		4	1	625,697		95,715	590,080	616,498	624,465	0	(538)	0	2.000	1.730	MON	1,028	12,338	08/09/2016	08/01/2031
3138WV-BT-7	FNMA PASS-THRU	INT 15 YEAR		4	1	463,517		97,697	451,747	462,398	463,335	0	(134)	0	2.000	1.930	MON	771	9,263	06/26/2017	08/01/2028
3138XJ-AU-1	FNMA PASS-THRU	INT 15 YEAR		4	1	862,605		101,572	826,813	814,016	856,188	0	(3,771)	0	3.500	2.201	MON	2,374	28,491	06/26/2017	12/01/2028
3138XY-T6-1	FNMA PASS-THRU	INT 15 YEAR		4	1	178,668		100,067	171,037	170,923	177,637	0	(507)	0	3.000	2.015	MON	427	5,131	12/01/2016	07/01/2029
3138YS-FB-7	FNMA PASS-THRU	INT 15 YEAR		4	1	373,236		101,252	355,784	351,384	371,350	0	(1,168)	0	3.500	1.943	MON	1,025	12,298	07/28/2016	06/01/2030
3140EB-V6-5	FNMA PASS-THRU	INT 15 YEAR		4	1	537,042		99,820	512,652	513,575	535,050	0	(1,339)	0	3.000	2.113	MON	1,284	15,407	06/26/2017	03/01/2031
3140EU-X3-8	FNMA PASS-THRU	INT 15 YEAR		4	1	500,576		99,820	478,016	478,876	498,029	0	(1,235)	0	3.000	2.149	MON	1,197	14,366	12/01/2016	02/01/2031
3140EV-PA-9	FNMA PASS-THRU	INT 15 YEAR		4	1	105,209		99,820	100,468	100,648	104,694	0	(254)	0	3.000	2.159	MON	252	3,021	12/01/2016	01/01/2031
3140EY-3T-6	FNMA PASS-THRU	INT 15 YEAR		4	1	69,613		99,820	66,475	66,595	69,286	0	(168)	0	3.000	2.060	MON	166	1,998	12/01/2016	03/01/2031
3140F3-7A-0	FNMA PASS-THRU	INT 15 YEAR		4	1	575,816		99,820	549,866	550,855	573,043	0	(1,413)	0	3.000	2.159	MON	1,377	16,526	12/01/2016	06/01/2031
3140J9-62-1	FNMA PASS-THRU	INT 15 YEAR		4	1	227,451		101,393	230,385	227,220	227,450	0	(1)	0	3.500	3.476	MON	663	6,633	11/14/2018	12/01/2030
31410K-6E-9	FNMA PASS-THRU	INT 15 YEAR		4	1	27,838		102,314	27,098	26,485	27,132	0	(130)	0	5.000	3.442	MON	110	1,324	09/28/2009	09/01/2024
31410K-66-4	FNMA PASS-THRU	INT 15 YEAR		4	1	6,645		102,015	6,440	6,313	6,425	0	(37)	0	5.000	3.298	MON	26	316	09/28/2009	09/01/2024
31416W-QS-4	FNMA PASS-THRU	INT 15 YEAR		4	1	78,626		101,222	76,526	75,602	78,235	0	(367)	0	3.500	1.944	MON	221	2,651	12/01/2017	08/01/2025
31416W-TS-1	FNMA PASS-THRU	INT 15 YEAR		4	1	23,464		102,409	22,763	22,227	23,004	0	(93)	0	4.000	2.454	MON	74	891	09/01/2011	09/01/2025
31417Q-KK-9	FNMA PASS-THRU	INT 15 YEAR		4	1	207,311		102,412	201,126	196,390	204,061	0	(1,163)	0	4.000	2.114	MON	655	7,867	06/26/2017	10/01/2024
31418A-EG-9	FNMA PASS-THRU	INT 15 YEAR		4	1	625,940		101,419	610,403	601,865	623,577	0	(2,216)	0	3.500	2.351	MON	1,755	21,102	12/01/2017	04/01/2027
31418B-Y8-3	FNMA PASS-THRU	INT 15 YEAR		4	1	208,796		101,390	202,476	199,700	208,080	0	(513)	0	3.500	2.610	MON	582	6,990	06/26/2017	02/01/2031
31418R-HJ-3	FNMA PASS-THRU	INT 15 YEAR		4	1	338,726		102,954	327,831	318,426	331,047	0	(1,526)	0	4.500	2.009	MON	1,194	14,329	06/08/2011	04/01/2025
31418W-OP-8	FNMA PASS-THRU	INT 15 YEAR		4	1	206,188		102,462	201,294	196,457	202,343	0	(756)	0	4.000	2.709	MON	655	7,875	08/16/2010	08/01/2025
31418X-LV-8	FNMA PASS-THRU	INT 15 YEAR		4	1	662,752		101,222	645,050	637,262	659,484	0	(3,052)	0	3.500	2.211	MON	1,859	22,335	12/01/2017	09/01/2025
31418X-X6-0	FNMA PASS-THRU	INT 15 YEAR		4	1	61,069		102,423	59,253	57,851	59,848	0	(238)	0	4.000	2.539	MON	193	2,317	10/01/2011	08/01/2025
31419A-MS-3	FNMA PASS-THRU	INT 15 YEAR		4	1	960,090		101,222	918,635	907,544	950,326	0	(5,203)	0	3.500	1.559	MON	2,647	31,819	06/26/2017	12/01/2025
31419J-T0-1	FNMA PASS-THRU	INT 15 YEAR		4	1	599,086		101,222	583,084	576,045	596,414	0	(2,495)	0	3.500	2.035	MON	1,680	20,201	12/01/2017	11/01/2025
31412N-Z6-4	FNMA PASS-THRU	INT 20 YR		4	1	1,734		103,813	1,669	1,608	1,723	0	(9)	0	4.500	2.554	MON	6	73	06/26/2017	02/01/2029
31368H-NQ-2	FNMA PASS-THRU	LNG 30 YEAR		4	1	704,214		106,609	676,261	634,338	703,272	0	(1,431)	0	5.500	3.318	MON	2,907	35,058	06/26/2017	11/01/2039
31371K-TC-5	FNMA PASS-THRU	LNG 30 YEAR		4	1	8,626		109,047	9,274	8,504	8,603	0	(4)	0	6.000	5.696	MON	43	512	03/23/2007	09/01/2032
31371K-UB-5	FNMA PASS-THRU	LNG 30 YEAR		4	1	10,084		109,062	10,842	9,941	10,057	0	(5)	0	6.000	5.697	MON	50	598	03/23/2007	10/01/2032
31371M-3W-5	FNMA PASS-THRU	LNG 30 YEAR		4	1	31,723		107,608	30,560	28,400	31,658	0	(84)	0	5.500	3.088	MON	130	1,568	06/26/2017	12/01/2036
31371P-SY-7	FNMA PASS-THRU	LNG 30 YEAR		4	1	1,668		104,753	1,815	1,732	1,677	0	2	0	5.000	0.000	MON	7	87	03/23/2007	06/01/2034
31374T-2X-6	FNMA PASS-THRU	LNG 30 YEAR		4	1	2,960		108,991	3,174	2,912	2,946	0	(3)	0	6.000	5.616	MON	15	175	03/23/2007	10/01/2029
31375K-T0-0	FNMA PASS-THRU	LNG 30 YEAR		4	1	1,022		107,386	1,069	996	1,012	0	(2)	0	6.500	5.549	MON	5	65	03/23/2007	02/01/2026
31383M-S5-3	FNMA PASS-THRU	LNG 30 YEAR		4	1	511		107,387	532	495	504	0	(1)	0	6.500	2.425	MON	3	32	03/23/2007	08/01/2029
31384W-KA-7	FNMA PASS-THRU	LNG 30 YEAR		4	1	16,549		111,761	17,938	16,050	16,430	0	(21)	0	6.500	5.872	MON	87	1,044	03/23/2007	04/01/2031
31385J-JD-1	FNMA PASS-THRU	LNG 30 YEAR		4	1	25,292		112,156	27,501	24,520	25,156	0	(26)	0	6.500	0.000	MON	133	1,597	08/10/2004	07/01/2032
31385J-RT-7	FNMA PASS-THRU	LNG 30 YEAR		4	1	10,868		109,084	11,681	10,708	10,836	0	(6)	0	6.000	5.679	MON	54	644	03/23/2007	11/01/2032
31385W-2D-0	FNMA PASS-THRU	LNG 30 YEAR		4	1	6,133		109,060	6,594	6,046	6,116	0	(3)	0	6.000	5.696	MON	30	364	03/23/2007	03/01/2033
31385X-D9-5	FNMA PASS-THRU	LNG 30 YEAR		4	1	23,963		109,063	25,793	23,649	23,904	0	(12)	0	6.000	1.257	MON	118	1,423	03/23/2007	04/01/2033
31385X-HR-1	FNMA PASS-THRU	LNG 30 YEAR		4	1	6,534		109,078	7,022	6,437	6,513	0	(4)	0	6.000	5.677	MON	32	387	03/23/2007	07/01/2033
31385X-M8-7	FNMA PASS-THRU	LNG 30 YEAR		4	1	61,130		104,097	63,436	60,940	61,070	0	(13)	0	4.500	4.477	MON	229	2,750	01/20/2009	10/01/2033
31387E-MM-6	FNMA PASS-THRU	LNG 30 YEAR		4	1	30,671		109,917	32,667	29,719	30,484	0	(35)	0	6.500	0.000	MON	161	1,934	02/08/2005	07/01/2031
31389J-VX-9	FNMA PASS-THRU	LNG 30 YEAR		4	1	51,702		113,132	56,657	50,080	51,426	0	(48)	0	6.500	1.126	MON	271	3,258	03/23/2007	03/01/2032
31389L-VB-2	FNMA PASS-THRU	LNG 30 YEAR		4	1	1,157		107,833	1,213	1,125	1,152	0	(1)	0	6.500	5.626	MON	6	73	03/23/2007	03/01/2032
31389S-HN-7	FNMA PASS-THRU	LNG 30 YEAR		4	1	157		109,607	167	153	156	0	0	0	6.500	5.759	MON	1	10	03/23/2007	03/01/2032
3138AN-JB-0	FNMA PASS-THRU	LNG 30 YEAR		4	1	223,504		104,467	213,382	204,259	222,302	0	(365)	0	4.500	3.085	MON	766	9,192	10/09/2012	08/01/2041
3138EO-RA-9	FNMA PASS-THRU	LNG 30 YEAR		4	1	2,841,420		100,781	2,785,433	2,763,855	2,836,175	0	(1,869)	0	3.500	3.124	MON	8,061	96,907	07/07/2014	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU	LNG 30 YEAR		4	1	6,584,713		102,826	6,307,408	6,134,065	6,582,590	0	(10,037)	0	4.000	2.892	MON	20,447	245,363	06/26/2017	01/01/2042
3138EG-26-8	FNMA PASS-THRU	LNG 30 YEAR		4	1	28,608		107,498	27,539	25,618	28,556	0	(69)	0	5.500	3.137	MON	117	1,416	06/26/2017	09/01/2041
3138EG-3S-1	FNMA PASS-THRU	LNG 30 YEAR		4	1	50,891		113,696	50,001	43,978	50,884	0	(97)	0	6.500	2.332	MON	238	2,859	06/26/2017	05/01/2040
3138EG-NK-6	FNMA PASS-THRU	LNG 30 YEAR		4	1	196,321		104,744	189,758	181,163	196,044	0	(327)	0	4.500	3.149	MON	679	8,152	06/26/2017	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU	LNG 30 YEAR		4	1	2,373		107,060	2,274	2,125	2,369	0	(5)	0	5.500	3.169	MON	10	117</		



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,726,020	100.8900	1,681,980	1,667,149	1,721,821	0	(1,279)	0	0	3.500	3.032	MON	4,863	58,462	11/03/2014	10/01/2042
3138EJ-XR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	950,653	102.8240	891,425	866,940	942,780	0	(1,882)	0	0	4.000	2.610	MON	2,890	34,678	10/01/2012	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR			4	1	484,426	100.7780	470,018	466,390	483,993	0	(410)	0	0	3.500	2.952	MON	1,360	16,419	06/26/2017	08/01/2042
3138EK-67-4	FNMA PASS-THRU LNG 30 YEAR			4	1	670,277	100.7760	639,724	634,797	668,515	0	(797)	0	0	3.500	2.738	MON	1,851	22,218	06/26/2017	08/01/2042
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR			4	1	195,838	100.7800	189,846	188,377	195,669	0	(163)	0	0	3.500	2.944	MON	549	6,593	06/26/2017	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR			4	1	264,088	109.0990	253,037	231,933	263,605	0	(695)	0	0	6.000	2.977	MON	1,160	13,916	06/26/2017	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU LNG 30 YEAR			4	1	609,915	104.7390	590,412	563,696	608,954	0	(1,008)	0	0	4.500	3.098	MON	2,114	25,366	06/26/2017	09/01/2042
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR			4	1	775,074	105.0200	741,089	705,665	774,461	0	(1,068)	0	0	5.000	3.406	MON	2,940	35,476	06/26/2017	11/01/2044
3138EN-HB-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,551,073	100.7800	1,489,622	1,478,092	1,546,091	0	(1,524)	0	0	3.500	2.822	MON	4,311	51,733	01/02/2015	03/01/2044
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR			4	1	707,091	106.1750	680,316	640,751	702,797	0	(2,847)	0	0	5.000	2.845	MON	2,670	32,038	06/26/2017	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR			4	1	225,599	102.1600	218,005	213,396	225,703	0	(201)	0	0	4.000	3.128	MON	711	8,544	11/06/2015	02/01/2045
3138EO-FH-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,192,280	104.7380	1,154,351	1,102,130	1,190,764	0	(1,846)	0	0	4.500	3.084	MON	4,133	49,596	06/26/2017	01/01/2042
3138EO-J8-6	FNMA PASS-THRU LNG 30 YEAR			4	1	277,444	100.3370	230,275	229,501	237,320	0	(138)	0	0	3.500	3.043	MON	669	8,057	06/26/2017	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR			4	1	3,495,587	104.7340	3,387,389	3,234,264	3,497,244	0	(4,995)	0	0	4.500	3.071	MON	12,128	145,542	06/26/2017	10/01/2045
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR			4	1	781,449	97.6520	754,701	772,845	781,273	0	(167)	0	0	3.000	2.872	MON	1,932	23,197	06/26/2017	12/01/2046
3138MS-L8-0	FNMA PASS-THRU LNG 30 YEAR			4	1	169,532	100.7810	168,733	167,427	169,335	0	(49)	0	0	3.500	3.347	MON	488	5,874	11/01/2013	08/01/2042
3138MG-AB-3	FNMA PASS-THRU LNG 30 YEAR			4	1	3,034,233	100.7800	2,964,753	2,941,796	3,033,632	0	(2,455)	0	0	3.500	3.033	MON	8,580	102,963	06/26/2017	09/01/2042
3138MB-XL-5	FNMA PASS-THRU LNG 30 YEAR			4	1	277,307	100.7740	2,597,305	2,577,354	2,759,222	0	(4,314)	0	0	3.500	2.988	MON	7,517	90,207	10/01/2012	10/01/2042
3138MC-V2-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,361,307	100.7810	1,295,689	1,285,653	1,355,365	0	(1,659)	0	0	3.500	2.726	MON	3,750	44,998	06/26/2017	10/01/2042
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR			4	1	562,499	98.3810	545,950	554,934	562,261	0	(205)	0	0	3.000	2.822	MON	1,387	16,648	06/26/2017	11/01/2042
3138MK-30-7	FNMA PASS-THRU LNG 30 YEAR			4	1	39,001	100.7810	39,017	38,715	38,975	0	(8)	0	0	3.500	3.818	MON	113	1,355	06/26/2013	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	57,262	100.3010	56,721	56,551	57,196	0	(17)	0	0	3.500	3.348	MON	165	1,997	11/01/2013	12/01/2042
3138MQ-DR-1	FNMA PASS-THRU LNG 30 YEAR			4	1	54,197	100.7800	53,838	53,421	54,123	0	(18)	0	0	3.500	3.314	MON	156	1,881	11/01/2013	02/01/2043
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR			4	1	144,426	94.8520	139,708	147,291	144,798	0	54	0	0	2.500	2.741	MON	307	3,685	09/19/2017	02/01/2043
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR			4	1	2,088,674	98.2650	2,022,275	2,057,986	2,085,164	0	(731)	0	0	3.000	2.839	MON	5,145	62,120	11/01/2013	03/01/2043
3138W7-G6-3	FNMA PASS-THRU LNG 30 YEAR			4	1	383,082	98.2920	371,934	378,397	382,945	0	(121)	0	0	3.000	2.843	MON	946	11,374	06/26/2017	03/01/2043
3138W9-KQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	121,549	98.2650	118,015	120,099	121,508	0	(36)	0	0	3.000	2.849	MON	300	3,612	06/26/2017	08/01/2043
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,908,256	98.2670	1,852,827	1,885,498	1,907,616	0	(566)	0	0	3.000	2.850	MON	4,714	56,689	06/26/2017	08/01/2043
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR			4	1	91,725	98.2670	89,061	90,631	91,694	0	(27)	0	0	3.000	2.850	MON	227	2,726	06/26/2017	11/01/2043
3138WC-50-2	FNMA PASS-THRU LNG 30 YEAR			4	1	284,719	102.1290	275,053	269,318	284,885	0	(250)	0	0	4.000	3.141	MON	898	10,792	11/06/2015	10/01/2044
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR			4	1	328,103	104.9930	313,636	298,721	327,868	0	(434)	0	0	5.000	3.417	MON	1,245	15,004	06/26/2017	06/01/2044
3138WC-F2-4	FNMA PASS-THRU LNG 30 YEAR			4	1	843,182	100.7490	826,316	820,170	844,392	0	(466)	0	0	3.500	3.087	MON	2,392	28,706	06/26/2017	07/01/2044
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR			4	1	1,789,604	102.1760	1,729,626	1,692,798	1,789,283	0	(1,607)	0	0	4.000	3.145	MON	5,643	67,882	06/26/2017	07/01/2044
3138WC-LM-3	FNMA PASS-THRU LNG 30 YEAR			4	1	2,851,437	100.7490	2,794,848	2,774,059	2,855,523	0	(1,578)	0	0	3.500	3.089	MON	8,091	97,092	06/26/2017	08/01/2044
3138WD-B6-5	FNMA PASS-THRU LNG 30 YEAR			4	1	2,140,727	102.1450	2,074,489	2,030,930	2,138,309	0	(1,740)	0	0	4.000	3.211	MON	6,770	81,436	01/11/2017	10/01/2044
3138WD-JP-7	FNMA PASS-THRU LNG 30 YEAR			4	1	109,792	102.1450	105,214	103,005	110,111	0	(116)	0	0	4.000	2.976	MON	343	4,133	10/27/2015	11/01/2044
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR			4	1	231,817	100.3780	224,706	223,860	231,699	0	(143)	0	0	3.500	3.016	MON	653	7,856	06/26/2017	01/01/2045
3138WE-6S-3	FNMA PASS-THRU LNG 30 YEAR			4	1	156,025	102.0930	149,443	146,379	156,483	0	(157)	0	0	4.000	2.976	MON	488	5,868	10/27/2015	07/01/2045
3138WE-62-9	FNMA PASS-THRU LNG 30 YEAR			4	1	805,835	102.1030	771,915	756,014	808,173	0	(815)	0	0	4.000	2.974	MON	1,560	30,350	10/27/2015	04/01/2045
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR			4	1	1,992,211	100.3630	1,932,454	1,925,472	1,990,563	0	(1,187)	0	0	3.500	3.043	MON	5,616	67,588	06/26/2017	05/01/2045
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR			4	1	195,209	100.3520	189,059	188,395	195,100	0	(121)	0	0	3.500	3.020	MON	549	6,610	06/26/2017	08/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR			4	1	606,451	97.6110	586,533	600,889	606,330	0	(119)	0	0	3.000	2.893	MON	1,502	18,044	06/26/2017	12/01/2045
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR			4	1	273,337	100.3210	265,242	264,393	273,200	0	(153)	0	0	3.500	3.056	MON	771	9,267	06/26/2017	12/01/2045
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	245,393	100.3110	238,102	237,363	245,268	0	(136)	0	0	3.500	3.054	MON	692	8,319	06/26/2017	02/01/2046
3138WG-TD-6	FNMA PASS-THRU LNG 30 YEAR			4	1	690,351	102.0370	657,849	644,718	689,143	0	(654)	0	0	4.000	2.998	MON	2,149	25,880	12/01/2016	03/01/2046
3138WG-Y5-0	FNMA PASS-THRU LNG 30 YEAR			4	1	7,347,025	100.3780	7,111,458	7,084,671	7,360,800	0	(4,689)	0	0	3.500	2.978	MON	20,664	250,228	10/17/2017	04/01/2046
3138WG-YR-2	FNMA PASS-THRU LNG 30 YEAR			4	1	152,613	100.2960	149,115	148,675	152,489	0	(65)	0	0	3.500	3.161	MON	434	5,217	12/01/2016	04/01/2046
3138WG-WH-3	FNMA PASS-THRU LNG 30 YEAR			4	1	1,791,478	100.2960	1,747,620	1,742,471	1,790,608	0	(818)	0	0	3.500	3.134	MON	5,082	61,056	12/01/2017	04/01/2046
3138WG-X9-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,654,078	97.5280	1,638,384	1,679,907	1,654,675	0	373	0	0	3.000	3.219	MON	4,200	50,397	12/23/2016	04/01/2046
3138WG-XQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	30,930	100.2900	29,560	29,475	30,885	0	(24)	0	0	3.500	2.862	MON	86	1,033	12/01/2016	04/01/2046
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR			4	1	640,217	100.6070	627,485	623,699	639,704	0	(272)	0	0	3.500	3.181	MON	1,819	21,858	12/01/2016	04/01/2046
3138WG-YR-9	FNMA PASS-THRU LNG 30 YEAR			4	1	450,107	100.3320	439,246	437,794	449,881	0	(214)	0	0	3.500	3.130	MON	1,277	15,341	12/01/2017	12/01/2045
3138WH-LT-7	FNMA PASS-THRU LNG 30 YEAR			4	1	5,127,638	97.9780	4,984,308	5,087,183	5,138,711</											



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138WT-RW-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	472,404	98.2690	458,688	466,770	472,240	0	(144)	0	0	3.000	2.848	MON	1,167	14,012	06/26/2017	06/01/2043
3138X0-ZA-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	3,682,727	100.6800	3,672,181	3,647,393	3,681,962	0	(765)	0	0	3.500	3.378	MON	10,638	106,382	02/02/2018	07/01/2043
3138X1-V2-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	66,150	98.2000	64,264	65,442	66,133	0	(16)	0	0	3.000	2.868	MON	164	1,964	06/26/2017	04/01/2045
3138X3-N4-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	12,763	94.4560	12,291	13,012	12,769	0	5	0	0	2.500	2.760	MON	27	325	06/26/2017	08/01/2043
3138X3-XL-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	668,419	100.7800	653,668	648,606	668,525	0	(436)	0	0	3.500	3.063	MON	1,892	22,701	06/26/2017	09/01/2043
3138X3-XS-6.	FNMA PASS-THRU LNG 30 YEAR			4	1	352,182	102.8030	345,174	335,761	351,398	0	(291)	0	0	4.000	3.290	MON	1,119	13,430	03/14/2014	09/01/2043
3138X5-A3-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	131,862	98.2700	128,035	130,290	131,818	0	(39)	0	0	3.000	2.850	MON	326	3,924	06/26/2017	08/01/2043
3138X5-Q4-2.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,135,729	102.8040	1,104,087	1,073,976	1,132,807	0	(1,063)	0	0	4.000	3.173	MON	3,580	42,959	05/07/2014	09/01/2043
3138X5-QA-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,220,567	100.4790	1,214,643	1,208,857	1,220,322	0	(245)	0	0	3.500	3.380	MON	3,526	35,258	02/02/2018	09/01/2043
3138X6-V9-3.	FNMA PASS-THRU LNG 30 YEAR			4	1	112,009	104.1110	108,077	103,810	111,915	0	(139)	0	0	4.500	3.261	MON	389	4,671	06/26/2017	10/01/2043
3138X6-S9-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	125,490	102.3530	120,501	117,731	125,833	0	(142)	0	0	4.000	2.961	MON	392	4,720	10/27/2015	02/01/2044
3138XW-NA-2.	FNMA PASS-THRU LNG 30 YEAR			4	1	116,727	102.1830	111,901	109,510	117,055	0	(128)	0	0	4.000	2.969	MON	365	4,388	10/27/2015	06/01/2044
3138Y4-PB-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	512,708	100.1180	491,814	491,235	511,990	0	(392)	0	0	3.500	2.909	MON	1,433	17,196	03/10/2016	10/01/2044
3138Y8-HE-3.	FNMA PASS-THRU LNG 30 YEAR			4	1	463,837	100.3780	452,166	450,464	464,122	0	(254)	0	0	3.500	3.081	MON	1,314	15,790	11/03/2014	12/01/2044
3138YA-H2-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	866,772	97.9340	836,930	854,588	866,511	0	(252)	0	0	3.000	2.827	MON	2,136	25,642	06/26/2017	03/01/2045
3138YA-JJ-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	961,514	98.0240	929,270	947,999	961,220	0	(287)	0	0	3.000	2.825	MON	2,370	28,453	06/26/2017	05/01/2045
3138YA-RR-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	102,395	102.1140	98,096	96,065	102,698	0	(106)	0	0	4.000	2.981	MON	320	3,848	10/27/2015	12/01/2044
3138YB-DW-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	574,276	102.1370	555,027	543,413	573,966	0	(490)	0	0	4.000	3.163	MON	1,811	21,742	06/26/2017	12/01/2044
3138YC-AN-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	81,536	102.0990	78,773	77,154	81,494	0	(68)	0	0	4.000	3.170	MON	257	3,087	06/26/2017	12/01/2044
3138YC-CV-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	111,255	102.0210	106,487	104,377	111,576	0	(118)	0	0	4.000	2.975	MON	348	4,194	10/27/2015	01/01/2045
3138YF-JN-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,149,189	100.3680	1,113,824	1,109,742	1,148,540	0	(708)	0	0	3.500	3.026	MON	3,237	38,847	06/26/2017	11/01/2045
3138YH-CH-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,115,501	100.7500	1,093,410	1,085,272	1,117,082	0	(611)	0	0	3.500	3.100	MON	3,165	37,985	06/26/2017	02/01/2045
3138YY-DL-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	59,372	97.6110	57,422	58,828	59,360	0	(12)	0	0	3.000	2.893	MON	147	1,765	03/23/2017	11/01/2045
31391G-PW-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	2,907	107.3020	3,075	2,866	2,899	0	(2)	0	0	6.000	5.685	MON	14	172	03/23/2007	11/01/2032
31391H-CR-3.	FNMA PASS-THRU LNG 30 YEAR			4	1	562	108.1520	591	546	559	0	0	0	0	6.500	5.787	MON	3	36	03/23/2007	07/01/2032
31400R-R9-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	93,297	106.2090	94,781	89,240	92,621	0	(159)	0	0	5.000	4.110	MON	372	4,462	03/04/2010	06/01/2033
31401N-3N-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	3,600	106.4130	3,451	3,243	3,580	0	(17)	0	0	5.500	2.954	MON	15	178	06/26/2017	08/01/2033
31401Y-DB-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	4,899	107.3860	5,120	4,768	4,887	0	(1)	0	0	6.500	4.432	MON	26	310	03/23/2007	06/01/2033
31402C-4B-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	2,184	112.5240	2,384	2,119	2,172	0	(2)	0	0	6.500	5.811	MON	11	138	03/23/2007	05/01/2034
31402C-4H-2.	FNMA PASS-THRU LNG 30 YEAR			4	1	138,809	107.6910	136,031	126,315	137,652	0	(455)	0	0	5.500	3.411	MON	579	6,947	05/20/2013	04/01/2034
31402C-PL-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	66,113	106.5090	65,783	61,763	65,739	0	(174)	0	0	5.000	3.161	MON	257	3,088	06/26/2017	11/01/2033
31402C-U6-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	139,444	106.3710	141,877	133,379	138,547	0	(217)	0	0	5.000	4.123	MON	556	6,669	03/04/2010	03/01/2034
31402C-VZ-2.	FNMA PASS-THRU LNG 30 YEAR			4	1	15,808	106.1780	16,055	15,120	15,706	0	(24)	0	0	5.000	4.120	MON	63	756	03/04/2010	03/01/2034
31402D-JS-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	189,128	107.5880	191,792	178,265	187,689	0	(349)	0	0	5.500	4.289	MON	817	9,805	03/04/2010	09/01/2034
31402D-M5-6.	FNMA PASS-THRU LNG 30 YEAR			4	1	960	113.6120	1,064	936	957	0	(1)	0	0	6.500	5.862	MON	5	61	03/23/2007	09/01/2034
31402K-7E-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	526	107.3860	550	512	524	0	0	0	0	6.500	1.598	MON	3	33	03/23/2007	09/01/2033
31402N-V2-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	830	107.3860	867	807	828	0	0	0	0	6.500	4.681	MON	4	53	03/23/2007	06/01/2033
31402R-JL-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,746,907	106.1790	1,738,598	1,637,416	1,735,469	0	(3,787)	0	0	5.000	3.670	MON	6,823	81,871	06/26/2017	07/01/2035
31402Y-6U-6.	FNMA PASS-THRU LNG 30 YEAR			4	1	2,314	109.1860	2,459	2,252	2,304	0	(2)	0	0	6.500	5.734	MON	12	148	03/23/2007	09/01/2033
31403D-DX-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	264,657	107.6660	258,307	239,915	263,445	0	(662)	0	0	5.500	3.373	MON	1,100	13,195	06/26/2017	04/01/2036
31403F-NA-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	18,639	107.8740	19,571	18,142	18,577	0	(11)	0	0	6.500	5.737	MON	98	1,180	03/23/2007	10/01/2033
31403K-J7-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	14,094	108.1680	15,062	13,925	14,067	0	(6)	0	0	6.000	0.000	MON	70	836	12/09/2003	11/01/2033
31403M-E9-6.	FNMA PASS-THRU LNG 30 YEAR			4	1	14,250	107.4240	13,763	12,811	14,186	0	(58)	0	0	5.500	3.010	MON	59	706	06/26/2017	02/01/2034
31403Y-S8-3.	FNMA PASS-THRU LNG 30 YEAR			4	1	2,332	110.6610	2,512	2,270	2,323	0	(2)	0	0	6.500	5.839	MON	12	148	03/23/2007	01/01/2034
31404B-HC-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	3,252	107.3860	3,405	3,171	3,246	0	0	0	0	6.500	0.860	MON	17	206	03/23/2007	02/01/2034
31404E-C7-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	10,377	110.8750	11,219	10,119	10,340	0	(6)	0	0	6.500	5.386	MON	55	658	03/23/2007	02/01/2034
31404E-K4-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	5,999	107.7470	6,291	5,839	5,976	0	(5)	0	0	6.500	5.605	MON	32	391	03/23/2007	02/01/2034
31404L-X5-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	50,259	104.0510	52,133	50,103	50,211	0	(10)	0	0	4.500	4.478	MON	188	2,258	02/01/2009	10/01/2033
31405D-CD-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	16,731	107.3860	17,520	16,315	16,673	0	(6)	0	0	6.500	5.244	MON	88	1,061	03/23/2007	07/01/2034
31405E-7D-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	926	108.9940	984	903	923	0	0	0	0	6.500	5.741	MON	5	59	03/23/2007	08/01/2034
31405H-GX-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,095	109.6850	1,171	1,067	1,091	0	0	0	0	6.500	5.621	MON	6	70	03/23/2007	08/01/2034
31405L-SY-6.	FNMA PASS-THRU LNG 30 YEAR			4	1	32,477	111.0220	35,051	31,571	32,361	0	(20)	0	0	6.500	0.000	MON	171	2,074	02/08/2005	08/01/2034
31405O-S7-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	24,569	107.3860	25,728	23,958	24,522	0	(4)	0	0	6.500	0.000	MON	130	1,558	02/08/2005	11/01/2034
31405S-L4-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	29,509	104.1070	30,649	29,440	29,468	0	(5)	0	0	4.500	4.494	MON	110	1,325	05/06/2009	02/01/2035
31406N-4K-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	9,593	104.0910	10,749	10,327	9,678											



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR			4	1	33,241	106.1150	36,695	34,581	33,362	0	31	0	0	5.000	0.000	MON	144	1,730	03/23/2007	07/01/2035
31407E-VQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	66,706	107.3140	71,040	66,199	66,635	0	(15)	0	0	5.000	0.000	MON	331	3,973	07/07/2005	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	36,895	106.1250	40,887	40,887	37,049	0	40	0	0	5.000	0.000	MON	161	1,927	08/09/2005	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR			4	1	251,812	100.0060	243,588	243,572	251,685	0	(142)	0	0	3.500	3.055	MON	710	8,528	06/26/2017	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR			4	1	3,149,174	100.3270	3,056,077	3,046,130	3,147,577	0	(1,781)	0	0	3.500	3.055	MON	8,885	106,738	06/26/2017	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR			4	1	83,969	100.3210	81,482	81,221	83,927	0	(47)	0	0	3.500	3.056	MON	237	2,851	06/26/2017	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	159,112	97.6520	153,952	157,653	159,079	0	(32)	0	0	3.000	2.893	MON	394	4,735	06/26/2017	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,457,885	97.6110	1,410,005	1,444,513	1,457,577	0	(288)	0	0	3.000	2.893	MON	3,611	43,386	06/26/2017	01/01/2046
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR			4	1	513,171	97.6940	496,737	508,464	513,065	0	(103)	0	0	3.000	2.893	MON	1,271	15,254	06/26/2017	01/01/2046
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,201,177	102.5940	1,156,083	1,126,850	1,200,117	0	(1,107)	0	0	4.000	3.045	MON	3,756	45,266	06/26/2017	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR			4	1	171,785	100.3110	166,681	166,164	171,700	0	(95)	0	0	3.500	3.057	MON	485	5,827	06/26/2017	12/01/2045
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR			4	1	359,434	100.3370	347,531	346,364	359,223	0	(225)	0	0	3.500	2.998	MON	1,010	12,123	06/26/2017	01/01/2046
3140EV-GP-6	FNMA PASS-THRU LNG 30 YEAR			4	1	34,067	100.3160	32,567	32,464	34,017	0	(27)	0	0	3.500	2.857	MON	95	1,137	12/01/2016	02/01/2046
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR			4	1	2,210,983	102.2960	2,121,257	2,073,643	2,210,297	0	(1,946)	0	0	4.000	3.049	MON	6,912	82,946	06/26/2017	07/01/2046
3140EW-SQ-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,629,597	100.3010	1,592,324	1,587,552	1,628,278	0	(698)	0	0	3.500	3.160	MON	4,630	55,602	12/01/2016	03/01/2046
3140EX-F7-3	FNMA PASS-THRU LNG 30 YEAR			4	1	4,397,425	102.0210	4,196,490	4,113,347	4,401,922	0	(4,213)	0	0	4.000	2.984	MON	13,711	164,534	04/28/2016	02/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR			4	1	304,212	100.2800	295,082	294,258	304,054	0	(173)	0	0	3.500	3.058	MON	858	10,299	06/26/2017	04/01/2046
3140F3-VR-6	FNMA PASS-THRU LNG 30 YEAR			4	1	747,933	100.2900	714,811	712,742	746,855	0	(571)	0	0	3.500	2.861	MON	2,079	24,985	12/01/2016	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR			4	1	882,055	97.5280	852,891	874,506	881,894	0	(154)	0	0	3.000	2.904	MON	2,186	26,235	06/26/2017	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR			4	1	4,222,271	97.5280	4,082,667	4,186,137	4,221,486	0	(747)	0	0	3.000	2.903	MON	10,465	125,729	06/26/2017	10/01/2046
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,893,705	100.1100	2,817,423	2,814,332	2,892,370	0	(1,260)	0	0	3.500	3.153	MON	8,208	98,585	12/01/2017	07/01/2047
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR			4	1	6,744,137	102.1980	6,831,032	6,684,084	6,765,791	0	21,655	0	0	4.000	3.811	MON	22,280	22,280	10/31/2018	01/01/2045
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	220,299	101.9660	214,058	209,930	220,153	0	(139)	0	0	4.000	3.311	MON	700	8,403	12/01/2017	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR			4	1	7,105,194	100.0680	6,915,560	6,910,827	7,101,957	0	(3,053)	0	0	3.500	3.155	MON	20,157	241,938	12/01/2017	08/01/2047
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,956,636	104.5050	1,970,575	1,885,630	1,962,383	0	5,747	0	0	4.500	3.762	MON	7,071	7,071	10/11/2018	06/01/2044
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR			4	1	461,267	102.0190	448,431	439,555	460,963	0	(289)	0	0	4.000	3.312	MON	1,465	17,609	12/01/2017	10/01/2047
31410C-UF-7	FNMA PASS-THRU LNG 30 YEAR			4	1	4,533	107.3020	4,820	4,492	4,528	0	(1)	0	0	6.000	5.832	MON	22	270	03/23/2007	06/01/2036
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	150,752	106.1830	146,719	138,176	149,298	0	(452)	0	0	5.000	5.183	MON	576	6,909	05/08/2012	10/01/2035
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR			4	1	365,000	107.0540	358,859	335,213	364,084	0	(637)	0	0	5.500	3.716	MON	1,536	18,465	11/01/2013	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	10,499	107.6430	10,180	9,457	10,477	0	(27)	0	0	5.500	3.211	MON	43	522	06/26/2017	09/01/2041
31410R-JQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	736	107.3020	736	730	736	0	0	0	0	6.000	5.852	MON	4	44	03/23/2007	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR			4	1	4,130	108.8680	4,455	4,092	4,126	0	(1)	0	0	6.000	5.847	MON	20	246	03/23/2007	08/01/2036
31410X-H6-4	FNMA PASS-THRU LNG 30 YEAR			4	1	3,117	108.8340	3,362	3,089	3,114	0	(1)	0	0	6.000	5.844	MON	15	187	03/23/2007	09/01/2036
31410X-HT-6	FNMA PASS-THRU LNG 30 YEAR			4	1	2,728	107.3020	2,900	2,703	2,724	0	(1)	0	0	6.000	5.842	MON	14	162	03/23/2007	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR			4	1	16,425	107.3300	19,597	18,259	18,406	0	(4)	0	0	6.000	5.850	MON	91	1,096	03/23/2007	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR			4	1	881	108.1730	967	894	882	0	0	0	0	6.000	6.422	MON	4	54	06/08/2007	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR			4	1	294	106.8200	318	298	294	0	0	0	0	5.500	0.000	MON	1	16	03/23/2007	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR			4	1	7,871	107.4620	8,624	8,025	7,882	0	3	0	0	5.500	0.000	MON	37	442	12/08/2006	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR			4	1	598	108.1630	656	607	599	0	0	0	0	6.000	6.417	MON	3	36	06/08/2007	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR			4	1	13,433	108.3430	14,513	13,396	13,428	0	(1)	0	0	6.000	6.008	MON	67	804	11/03/2008	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR			4	1	721	106.5980	706	662	719	0	(1)	0	0	5.500	3.725	MON	3	36	11/01/2013	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR			4	1	12,058	105.8000	11,686	11,045	11,995	0	(18)	0	0	5.500	3.785	MON	51	608	10/01/2011	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR			4	1	965	106.5350	926	869	963	0	(2)	0	0	5.500	3.304	MON	4	48	06/26/2017	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	44,651	106.7840	42,696	39,984	44,557	0	(118)	0	0	5.500	3.101	MON	183	2,200	06/26/2017	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	283,535	110.1200	312,032	283,358	283,456	0	(22)	0	0	6.000	6.057	MON	1,417	17,001	10/31/2008	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR			4	1	19,742	106.7840	18,881	17,681	19,709	0	(46)	0	0	5.500	3.157	MON	81	976	06/26/2017	12/01/2037
31414A-PM-8	FNMA PASS-THRU LNG 30 YEAR			4	1	3,461	107.3860	3,666	3,414	3,458	0	0	0	0	6.500	5.537	MON	18	222	11/03/2008	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR			4	1	148,809	106.4880	145,531	136,665	148,224	0	(236)	0	0	5.500	3.778	MON	626	7,520	11/01/2013	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR			4	1	4,019	106.3550	3,830	3,601	4,012	0	(10)	0	0	5.500	3.104	MON	17	198	06/26/2017	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,631	106.5910	1,566	1,469	1,628	0	(3)	0	0	5.500	3.295	MON	7	81	06/26/2017	12/01/2037
31414K-GM-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,425	106.8920	2,321	2,172	2,421	0	(6)	0	0	5.500	3.165	MON	10	119	06/26/2017	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR			4	1	9,756	105.8000	9,208	8,703	9,739	0	(24)	0	0	5.500	3.136	MON	40	495	06/26/2017	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR			4	1	107,871	106.6250	105,631	99,068	107,464	0	(180)	0	0	5.500	3.754	MON	454	5,449	11/01/2013	02/01/2038
31414S-WT-9	FNMA PASS-THRU LNG 30 YEAR			4	1	66,407	107.6290	65,469	60,828	65,962	0	(127)	0	0	5.500	3.700	MON	279	3,346	10/01/2011	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR			4	1	6,685															



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			16	Interest			Dates			
		3	4	5			8	9			12	13	14		15	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR			4	1	335,577		107,5280	305,504	333,776	0	(610)	0	0	5.500	3.605	MON	1,400	16,803	04/10/2012	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNG 30 YEAR			4	1	664,961		107,5390	622,368	662,726	0	(692)	0	0	5.000	4.557	MON	3,112	37,342	05/10/2010	09/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	301,012		106,1810	292,386	275,366	0	(936)	0	0	5.000	3.059	MON	1,147	13,768	06/26/2017	07/01/2035
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR			4	1	23,190		106,1220	22,298	23,094	0	(45)	0	0	5.500	3.487	MON	96	1,156	06/26/2017	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR			4	1	514,642		104,7440	489,407	512,743	0	(538)	0	0	4.500	3.699	MON	1,835	22,023	08/11/2010	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR			4	1	6,865		105,8110	6,156	6,855	0	(14)	0	0	5.500	3.221	MON	28	339	06/26/2017	09/01/2040
31416Y-RN-0	FNMA PASS-THRU LNG 30 YEAR			4	1	138,634		104,7440	139,333	133,022	0	(110)	0	0	4.500	3.853	MON	499	5,986	06/22/2011	06/01/2041
31417E-TX-9	FNMA PASS-THRU LNG 30 YEAR			4	1	167,920		98,3380	162,708	167,856	0	(64)	0	0	3.000	2.807	MON	414	4,964	06/26/2017	02/01/2043
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,014,097		100,7790	1,009,977	1,013,552	0	(278)	0	0	3.500	3.352	MON	2,923	35,076	06/26/2017	07/01/2043
31417G-H5-8	FNMA PASS-THRU LNG 30 YEAR			4	1	145,245		98,2690	136,550	138,956	0	(138)	0	0	3.000	2.453	MON	347	4,169	06/26/2017	05/01/2043
31417G-LV-6	FNMA PASS-THRU LNG 30 YEAR			4	1	193,489		98,2920	187,338	190,593	0	(73)	0	0	3.000	2.804	MON	476	5,722	06/26/2017	05/01/2043
31417L-M3-6	FNMA PASS-THRU LNG 30 YEAR			4	1	377,257		103,5720	376,213	363,238	0	(496)	0	0	4.500	3.786	MON	1,362	16,357	07/02/2010	07/01/2039
31417V-QF-3	FNMA PASS-THRU LNG 30 YEAR			4	1	13,810		106,1510	13,312	13,789	0	(27)	0	0	5.000	3.213	MON	52	628	06/26/2017	01/01/2040
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR			4	1	64,722		100,7810	63,987	64,601	0	(29)	0	0	3.500	3.256	MON	185	2,223	11/01/2013	10/01/2041
31417Y-ZA-8	FNMA PASS-THRU LNG 30 YEAR			4	1	953,480		106,1560	951,374	896,207	0	(1,070)	0	0	5.000	3.950	MON	3,734	44,810	05/13/2011	05/01/2041
31418A-3Q-9	FNMA PASS-THRU LNG 30 YEAR			4	1	66,432		98,2750	66,470	67,637	0	(19)	0	0	3.000	2.855	MON	169	2,032	06/26/2017	05/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR			4	1	195,728		100,3270	189,970	189,352	0	(110)	0	0	3.500	3.057	MON	552	6,627	06/26/2017	12/01/2045
31418B-WF-9	FNMA PASS-THRU LNG 30 YEAR			4	1	39,505		100,3270	37,975	39,447	0	(28)	0	0	3.500	2.935	MON	110	1,326	06/26/2017	11/01/2045
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR			4	1	288,527		100,3210	279,983	279,086	0	(162)	0	0	3.500	3.056	MON	814	9,776	06/26/2017	01/01/2046
31418B-Z6-4	FNMA PASS-THRU LNG 30 YEAR			4	1	116,158		97,5280	112,247	115,092	0	(23)	0	0	3.000	2.893	MON	288	3,454	06/26/2017	02/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR			4	1	527,786		100,0070	513,385	527,549	0	(223)	0	0	3.500	3.156	MON	1,497	17,986	12/01/2017	12/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,850,060		100,0080	1,873,100	1,872,960	0	5,590	0	0	3.500	3.652	MON	5,463	38,273	04/25/2018	01/01/2048
31418N-B9-0	FNMA PASS-THRU LNG 30 YEAR			4	1	303,730		107,0270	297,787	302,260	0	(516)	0	0	5.500	3.725	MON	1,275	15,308	06/26/2017	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR			4	1	14,518		106,1510	14,019	14,498	0	(27)	0	0	5.000	3.253	MON	55	661	06/26/2017	04/01/2040
31419A-E4-5	FNMA PASS-THRU LNG 30 YEAR			4	1	308,221		106,6160	294,595	276,315	0	(640)	0	0	5.500	3.218	MON	1,266	15,235	10/27/2014	07/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7			4	1	645,022		99,7250	627,071	628,800	0	(3,405)	0	0	2.759	1.513	MON	1,446	17,598	06/26/2017	04/01/2022
31417Y-3Z-8	FNMA PASS-THRU SHRT 10 YEAR			4	1	59,172		101,2220	57,591	56,896	0	(626)	0	0	3.500	0.824	MON	166	1,999	12/01/2017	08/01/2021
31417Y-R2-5	FNMA PASS-THRU SHRT 10 YEAR			4	1	24,549		101,2220	23,893	23,605	0	(359)	0	0	3.500	0.173	MON	69	830	12/01/2017	08/01/2020
31418A-4S-4	FNMA PASS-THRU SHRT 10 YEAR			4	1	362,655		101,2220	352,969	348,707	0	(2,144)	0	0	3.500	1.724	MON	1,017	12,226	12/01/2017	01/01/2024
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR			4	1	123,030		101,2760	119,808	118,298	0	(410)	0	0	3.500	2.205	MON	345	4,155	12/01/2017	03/01/2027
31416X-LL-2	FNMA PASS-THRU INT 15 YEAR			4	1	85,124		101,2220	82,851	81,850	0	(340)	0	0	3.500	2.053	MON	239	2,870	12/01/2017	01/01/2026
31418C-W2-6	FNMA PASS-THRU INT 15 YEAR			4	1	431,102		101,2220	437,686	432,402	0	2	0	0	3.500	3.571	MON	1,261	1,261	11/06/2018	05/01/2033
31418C-ZC-1	FNMA PASS-THRU INT 15 YEAR			4	1	2,997,187		101,2220	3,036,661	2,999,999	0	(14)	0	0	3.500	3.527	MON	8,750	0	12/01/2018	08/01/2033
3138WQ-R2-0	FNMA PASS-THRU LNG 30 YEAR			4	1	4,614,242		100,7800	4,594,962	4,559,386	0	(1,377)	0	0	3.500	3.332	MON	13,298	132,982	02/02/2018	05/01/2042
3140GU-MS-3	FNMA PASS-THRU LNG 30 YEAR			4	1	648,974		103,6270	651,147	628,356	0	125	0	0	4.500	3.933	MON	2,356	0	12/17/2018	11/01/2047
31418C-M6-6	FNMA PASS-THRU LNG 30 YEAR			4	1	232,373		101,9730	225,803	221,435	0	(143)	0	0	4.000	3.313	MON	738	8,870	12/01/2017	07/01/2047
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR			4	1	3,806,927		100,0080	3,841,604	3,841,288	0	166	0	0	3.500	3.644	MON	11,204	78,476	05/14/2018	03/01/2048
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR			4	1	968,715		100,0070	978,147	968,756	0	41	0	0	3.500	3.652	MON	2,853	17,128	06/12/2018	05/01/2048
3136AV-KR-9	FNMA REMIC TRUST 2017-M2			4	1	2,587,570		96,4970	2,605,421	2,700,000	0	3,848	0	0	2.785	3.387	MON	6,266	19,007	08/29/2018	02/25/2027
3136AY-7L-1	FNMA REMIC TRUST 2018-M1			4	1	1,708,396		97,8080	1,731,195	1,770,000	0	1,867	0	0	2.986	3.461	MON	4,404	13,361	08/29/2018	12/25/2027
3136B3-DE-7	FNMA REMIC TRUST 2018-M13			4	1	1,789,792		101,1860	1,838,553	1,817,000	0	1,980	0	0	3.697	4.034	MON	5,598	11,381	10/10/2018	09/25/2030
3136B2-7L-0	FNMA REMIC TRUST 2018-M14			4	1	2,725,652		101,9450	2,840,197	2,786,000	0	883	0	0	3.577	4.127	MON	8,305	8,307	11/07/2018	08/25/2028
3137FK-4M-5	FREDDIE MAC MULTIFAMILY STRUCTURED			4	1	903,871		105,3130	928,864	882,000	0	10	0	0	4.060	3.455	MON	2,984	0	11/28/2018	10/25/2028
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					235,667,678	XXX	231,498,234	228,295,458	235,386,596	0	(191,561)	0	0	XXX	XXX	XXX	710,301	6,681,429	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					509,589,497	XXX	508,653,396	498,930,458	508,200,456	(35,874)	(576,257)	0	0	XXX	XXX	XXX	2,791,044	14,044,251	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003#-AB-9	A & E TELEVISION NETWORKS LLC					3,000,000		98,9970	2,969,900	3,000,000	0	0	0	0	3.630	3.663	FA	39,023	108,900	08/08/2012	08/22/2022
002624-BM-1	ABBOTT LABS				2FE	1,197,948		101,2590	1,215,103	1,200,000	0	41	0	0	3.875	3.942	MS	13,692	0	11/05/2018	09/15/2025
00287Y-AP-4	ABBVIE INC			1,2	2FE	1,275,241		98,5070	1,221,487	1,240,000	0	(6,492)	0	0	3.200	2.630	MN	6,062	39,680	06/22/2017	11/06/2022

E10.10



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eig n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00287Y-AQ-2	ABBVIE INC.			1,2	2FE	143,613		95,9190	150,000	143,782	0	169	0	0	3.600	4.399	MN	705	2,700	10/19/2018	05/14/2025
00287Y-AY-5	ABBVIE INC.			1,2	2FE	1,174,517		92,6780	1,250,000	1,178,338	0	3,821	0	0	3.200	4.153	MN	5,222	31,200	10/03/2018	05/14/2026
00287Y-BC-2	ABBVIE INC.				2FE	339,565		99,4950	340,000	339,588	0	23	0	0	3.750	3.813	MN	3,648	0	09/13/2018	11/14/2023
00404A-AG-4	ACADIA HEALTHCARE COMPANY INC.			1,2	4FE	301,250		95,5000	300,000	286,500	(13,865)	(260)	0	0	5.125	5.091	JJ	7,688	15,375	08/05/2015	07/01/2022
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC.			1	4FE	670,900		94,7500	660,000	625,350	(41,149)	(1,716)	0	0	5.625	5.368	FA	14,025	31,781	10/18/2018	02/15/2023
004498-AB-7	ACT WORLDWIDE INC 144A			1,2	4FE	280,000		96,2500	280,000	275,100	(4,900)	0	0	0	5.750	5.633	FA	5,814	0	08/07/2018	08/15/2026
00489L-AA-1	ACRISURE LLC / ACRISURE FIN 144A			1,2	5FE	255,000		85,2500	255,000	217,388	(28,371)	0	0	0	7.000	7.123	MN	2,281	17,751	11/03/2017	11/15/2025
00790X-AA-9	ADVANCED DISP SVCS INC DEL 144A			1,2	4FE	601,245		97,7500	610,000	596,275	(5,160)	190	0	0	5.625	5.999	MN	4,384	12,938	12/12/2018	11/15/2024
007903-BC-0	ADVANCED MICRO DEVICES INC.			1,2	4FE	582,711		102,7500	555,000	570,263	(10,460)	(1,989)	0	0	7.000	4.573	JJ	19,425	0	11/19/2018	07/01/2024
00774C-AB-3	AECOM SR GLBL			1,2	3FE	207,744		85,5000	215,000	183,825	(24,404)	485	0	0	5.125	5.688	MS	3,244	5,509	03/27/2018	03/15/2027
00766T-AD-2	AECOM TECHNOLOGY CORP DE.			1	3FE	161,975		98,5000	155,000	152,675	(7,444)	(740)	0	0	5.875	5.275	AO	1,922	9,106	05/20/2016	10/15/2024
00130H-BZ-7	AES CORP.			1	3FE	135,000		98,2500	135,000	132,638	(2,363)	0	0	0	4.000	4.040	MS	1,590	2,700	03/01/2018	03/15/2021
00130H-CA-1	AES CORP.			1,2	3FE	135,000		97,5000	135,000	131,625	(3,375)	0	0	0	4.500	4.551	MS	1,789	3,038	03/01/2018	03/15/2023
001110-AA-2	AES HAWAII INC.				5	590,261		94,5000	670,685	709,719	2,774	10,952	0	0	6.870	0.000	MJSD	12,325	48,758	12/31/2012	06/30/2022
008117-AP-8	AETNA INC.			1	2FE	428,793		95,9370	445,000	436,761	0	1,965	0	0	2.750	3.289	MN	1,564	12,238	09/23/2014	11/15/2022
00817Y-AV-0	AETNA INC NEW				2FE	236,785		95,1010	250,000	236,940	0	155	0	0	2.800	4.136	JD	311	3,500	12/10/2018	06/15/2023
M0208J-AH-7	AFRICAN EXPORT IMPORT BANK FR.				2FE	1,605,197		98,4120	1,606,000	1,605,377	0	180	0	0	4.000	4.057	MN	6,602	64,240	04/06/2018	05/24/2021
00912X-AN-4	AIR LEASE CORP.			1,2	2FE	1,415,401		97,7480	1,380,000	1,409,091	0	(5,170)	0	0	4.250	3.863	MS	17,269	25,500	09/14/2018	09/15/2024
00912X-BC-7	AIR LEASE CORP.			1,2	2FE	585,604		98,4210	595,000	590,609	0	488	0	0	3.875	4.097	JJ	12,361	0	06/11/2018	07/03/2023
00913C-AA-7	AIR MEDICAL MERGER SUB 144A			1,2	5FE	542,239		84,5000	566,000	478,111	(66,718)	2,590	0	0	6.375	7.555	MN	4,611	32,831	12/18/2018	05/15/2023
001546-AV-2	AK STL CORP.			1,2	4FE	260,993		77,0000	273,000	210,210	(51,454)	942	0	0	6.375	7.270	AO	3,674	20,013	04/11/2018	10/15/2025
013093-AB-5	ALBERTSONS COS LLC/SAFEWAY				4FE	1,456,226		92,7500	1,485,000	1,377,338	(37,252)	2,202	0	0	6.625	7.155	JD	4,373	85,463	10/31/2018	06/15/2024
013817-AV-3	ALCOA INC.			2	3FE	591,188		101,0000	580,000	585,800	(4,430)	(958)	0	0	5.400	4.537	AO	6,612	3,915	12/18/2018	04/15/2021
015271-AD-1	ALEXANDRIA REAL ESTATE EQ INC.			1,2	2FE	250,323		100,6050	250,000	251,513	0	(43)	0	0	3.900	3.917	JD	433	9,750	02/02/2016	06/15/2023
018581-AG-3	ALLIANCE DATA SYSTEMS CORP 144A			1,2	3	852,806		97,5000	845,000	823,875	(23,535)	(1,459)	0	0	5.375	5.214	FA	18,924	24,188	11/28/2018	08/01/2022
018581-AJ-7	ALLIANCE DATA SYSTEMS CORP 144A			1,2	3	81,700		99,8600	80,000	79,888	(1,596)	(216)	0	0	5.875	4.864	MN	783	2,350	09/20/2018	11/01/2021
01879N-AA-3	ALLIANCE RES OP PART LP 144A			1,2	3FE	300,000		100,2500	300,000	300,000	0	0	0	0	7.500	7.641	MN	3,750	22,500	04/07/2017	05/01/2025
019736-AD-9	ALLISON TRANSMISSION INC 144A			1,2	3FE	356,400		96,0000	360,000	345,600	(11,121)	321	0	0	5.000	5.252	AO	4,500	9,000	05/01/2018	10/01/2024
02005N-AE-0	ALLY FINL INC.				3FE	166,523		103,5000	151,000	156,285	(3,439)	(6,799)	0	0	8.000	3.109	MS	3,557	12,080	01/11/2018	03/15/2020
02005N-BA-7	ALLY FINL INC.				3FE	345,525		96,8750	340,000	329,375	(15,050)	(603)	0	0	4.625	4.433	MS	3,975	15,725	02/22/2017	03/30/2025
02005N-BC-3	ALLY FINL INC.				3FE	753,094		98,3750	730,000	718,138	(26,435)	(4,471)	0	0	4.625	3.911	MN	3,939	26,247	05/31/2018	05/19/2022
02005N-BF-6	ALLY FINL INC.			2	3FE	128,596		99,5000	118,000	117,410	(10,046)	(1,141)	0	0	5.750	4.424	MN	773	6,785	01/10/2018	11/20/2025
02005N-AJ-9	ALLY FINL INC GTD SR. NT 7.5%				3FE	1,003,061		103,7500	933,000	967,988	(23,864)	(11,210)	0	0	7.500	3.688	MS	20,604	6,975	09/28/2018	09/15/2020
021332-AF-8	ALTA MESA HOLDINGS LP			1,2	5FE	176,700		62,0000	285,000	176,700	0	(3,178)	123,686	0	7.875	19.603	JD	998	16,538	08/09/2018	12/15/2024
00165C-AB-0	AMC ENTMT HLDGS INC.			1,2	4FE	261,038		85,7500	270,000	231,525	(30,462)	760	0	0	5.875	6.463	MN	2,027	15,863	10/20/2017	11/15/2026
00165A-AH-1	AMC ENTMT INC.			1,2	4FE	551,301		88,0000	558,000	491,040	(60,998)	662	0	0	5.750	6.041	JD	1,426	32,085	03/22/2018	06/15/2025
00164V-AE-3	AMC NETWORKS INC.			1,2	3FE	898,750		90,7500	950,000	862,125	(36,531)	1,044	0	0	4.750	5.812	FA	18,802	6,226	11/01/2018	08/01/2025
00164V-AC-7	AMC NETWORKS INC SR NT 4.75%22			2	3FE	128,594		97,7500	125,000	122,188	(4,479)	(990)	0	0	4.750	3.874	JD	264	5,938	09/13/2017	12/15/2022
02378A-9A-7	AMERICAN AIRLINES PASS THROUGH TRU				1FE	1,000,000		100,7780	1,000,000	1,000,000	0	0	0	0	4.140	4.183	JD	22,885	0	06/08/2018	06/15/2027
02376R-AB-8	AMERICAN AIRLINES GROUP INC 144A			1	3FE	498,825		99,5000	490,000	487,550	(7,624)	(3,651)	0	0	4.625	3.727	MS	7,554	20,003	08/09/2018	03/01/2020
02406P-AL-4	AMERICAN AXLE & MFG INC.			1,2	4FE	334,013		99,0000	313,000	309,870	(9,455)	(3,458)	0	0	6.625	5.438	AO	4,378	21,193	06/18/2015	10/15/2022
02406P-AR-1	AMERICAN AXLE & MFG INC.			1,2	4FE	135,000		91,0000	135,000	122,850	(12,150)	0	0	0	6.250	6.348	AO	2,109	8,438	03/09/2017	04/01/2025
02406P-AU-4	AMERICAN AXLE & MFG INC.			1,2	4FE	201,400		89,5000	190,000	170,050	(30,101)	(1,249)	0	0	6.500	5.554	AO	3,088	12,350	01/23/2018	04/01/2027
024747-AD-9	AMERICAN BLDGS & CONTRACTORS 144A			1,2	4FE	154,375		99,0000	150,000	148,500	(4,009)	(769)	0	0	5.750	5.200	JD	383	8,625	06/24/2016	12/15/2023
025816-BS-7	AMERICAN EXPRESS CO.			1,2	1FE	804,267		99,0690	805,000	804,384	0	117	0	0	3.400	3.449	FA	9,427	13,685	02/22/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO.			2	1FE	998,960		100,2890	1,002,892	999,039	0	79	0	0	3.700	3.758	FA	15,211	0	07/31/2018	08/03/2023
025816-BY-4	AMERICAN EXPRESS CO.				1FE	429,905		100,8960	430,000	429,910	0	5	0	0	3.700	3.742	MN	2,431	0	11/01/2018	11/05/2021
0258MO-DX-4	AMERICAN EXPRESS CR CORP MTNBE			2	1FE	1,005,347		98,9770	1,016,000	1,008,528	0	3,181	0	0	2.600	3.069	MS	7,851	13,208	04/02/2018	09/14/2020
026874-CY-1	AMERICAN INTL GROUP INC.				2FE	1,064,448		100,4090	1,000,000	1,050,863	0	(9,043)	0	0	4.125	3.068	FA	15,583	41,250	06/26/2017	02/15/2024

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03027X-AB-6	AMERICAN TOWER CORP NEW			1	2FE	257,405	98.2770	245,693	250,000	255,518	0	(1,255)	0	0	3.500	2.944	JJ	3,670	8,750	06/26/2017	01/31/2023
03027X-AH-3	AMERICAN TOWER CORP NEW			1,2	2FE	1,461,168	99.4260	1,451,625	1,460,000	1,460,865	0	(303)	0	0	3.300	3.296	FA	18,201	24,090	04/02/2018	02/15/2021
03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC				1	1,000,000	99.5620	995,617	1,000,000	1,000,000	0	0	0	0	3.950	3.989	JJ	37,635	0	04/27/2018	07/18/2033
030981-AH-7	AMERIGAS PARTNERS L P			1,2	3FE	403,455	94.5000	395,010	418,000	395,010	(8,596)	151	0	0	5.625	6.499	MN	2,678	6,638	12/11/2018	05/20/2024
030981-AK-0	AMERIGAS PARTNERS L P			1,2	3FE	295,850	91.5000	269,925	295,000	269,925	(25,788)	(96)	0	0	5.500	5.528	MN	1,848	16,225	07/20/2017	05/20/2025
030981-AL-8	AMERIGAS PARTNERS L P			1,2	3FE	300,000	88.5000	265,500	300,000	265,500	(34,500)	0	0	0	5.750	5.833	MN	1,965	17,250	02/06/2017	05/20/2027
031100-NH-3	AMETEK, INC.				2FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	0	12/11/2018	12/13/2027
031162-BY-5	AMGEN INC.				2FE	952,970	95.6800	956,798	1,000,000	954,507	0	1,537	0	0	3.125	3.983	MN	5,208	15,625	10/03/2018	05/01/2025
00175P-AA-1	AMN HEALTHCARE INC 144A				3FE	101,719	95.7500	100,538	105,000	100,538	(1,286)	105	0	0	5.125	5.833	AO	1,345	0	10/09/2018	10/01/2024
032511-BM-8	ANADARKO PETE CORP			1,2	2FE	247,755	102.3880	244,707	239,000	245,689	0	(2,066)	0	0	4.850	3.502	MS	3,413	5,796	04/23/2018	03/15/2021
032511-BN-6	ANADARKO PETE CORP			1,2	2FE	619,750	104.7340	569,752	544,000	604,376	0	(7,476)	0	0	5.550	3.760	MS	8,890	30,192	06/26/2017	03/15/2026
03350W-AC-3	ANDEAVOR LOG LP & TESORO LOG			1,2	2FE	905,454	94.4010	849,605	900,000	904,974	0	(467)	0	0	4.250	4.217	JD	3,188	38,569	12/21/2017	12/01/2027
03522A-AD-2	ANHEUSER BUSCH INBEV FIN INC 144A			1,2	2FE	1,289,074	94.5550	1,148,841	1,215,000	1,273,203	0	(7,616)	0	0	3.650	2.895	FA	18,478	45,563	06/26/2017	02/01/2026
03524B-AE-6	ANHEUSER-BUSCH INBEV S.A.			1	2FE	2,351,414	97.9960	2,185,317	2,230,000	2,329,567	0	(18,008)	0	0	3.700	2.772	FA	34,379	82,510	10/17/2017	02/01/2024
035287-AE-1	ANIXTER INC.			1	3FE	515,000	99.7500	513,713	515,000	513,713	(1,288)	0	0	0	5.125	5.191	AO	6,598	26,394	09/18/2014	10/01/2021
035287-AH-4	ANIXTER INC 144A				3FE	285,000	99.2500	282,863	285,000	282,863	(2,138)	0	0	0	6.000	6.090	JD	2,280	0	10/29/2018	12/01/2025
036752-AB-9	ANTHEM INC.			1,2	2FE	778,432	95.5430	745,233	780,000	778,581	0	132	0	0	3.650	3.708	JD	2,373	29,261	11/14/2017	12/01/2027
037411-BE-4	APACHE CORP			1,2	2FE	314,512	93.4010	294,212	315,000	314,526	0	15	0	0	4.375	4.442	AO	4,900	0	08/14/2018	10/15/2028
037833-CJ-7	APPLE INC.			1	1FE	1,199,340	97.4390	1,149,781	1,180,000	1,197,516	0	(1,824)	0	0	3.350	3.166	FA	15,592	56,615	01/10/2018	02/09/2027
038336-CH-8	APTAR GROUP INC.			2	1,000,000	99.9270	999,268	1,000,000	1,000,000	1,000,000	0	0	0	0	3.250	3.276	MS	10,472	32,500	09/01/2012	09/05/2022
038336-DI-1	APTAR GROUP INC.			2	2,000,000	99.3320	1,986,650	2,000,000	2,000,000	2,000,000	0	0	0	0	3.400	3.429	MS	21,911	68,000	09/01/2012	09/05/2024
03836W-DJ-9	AQUA AMERICA INC.			1	3,000,000	98.9280	2,967,845	3,000,000	3,000,000	3,000,000	0	0	0	0	3.570	3.602	JD	5,058	107,100	06/01/2012	06/14/2027
03836W-DK-7	AQUA AMERICA, INC.			1	1,000,000	97.4330	974,329	1,000,000	1,000,000	1,000,000	0	0	0	0	3.590	3.622	MN	4,089	35,900	05/08/2015	05/20/2030
03939C-AA-1	ARCH CAPITAL FINANCE LLC.			1,2	2FE	166,368	99.8550	159,768	160,000	165,711	0	(636)	0	0	4.011	3.509	JD	285	6,418	12/19/2017	12/15/2026
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC.			1,2	4FE	477,850	95.7500	445,238	465,000	445,238	(29,279)	(1,993)	0	0	6.000	5.493	JD	1,240	26,755	04/12/2018	12/15/2024
04364V-AA-1	ASCENT RES - UTICA LLC / ARU F 144				4FE	89,356	102.2800	86,938	85,000	86,938	(2,364)	(54)	0	0	10.000	8.074	AO	2,125	0	12/17/2018	04/01/2022
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144				4FE	89,312	90.5000	81,450	90,000	81,450	(7,879)	17	0	0	7.000	7.253	MN	1,400	0	09/26/2018	11/01/2026
045054-AH-6	ASHTON CAPITAL INC 144A			1,2	2FE	203,746	96.5000	193,000	200,000	203,530	0	(216)	0	0	5.250	4.945	FA	4,521	0	08/08/2018	08/01/2026
045086-AD-7	ASHTON WOODS USA LLC / ASHTON 144A			1,2	5FE	403,766	96.0000	384,000	400,000	384,000	(16,955)	(2,811)	0	0	6.875	4.970	FA	10,389	8,594	09/04/2018	02/15/2021
045086-AF-2	ASHTON WOODS USA LLC 144A			1,2	5FE	235,777	87.0000	203,580	234,000	203,580	(32,018)	(180)	0	0	6.750	6.730	FA	6,581	14,190	01/30/2018	08/01/2025
00209T-AB-1	AT&T BROADBAND CORP				1FE	505,283	121.4940	455,604	375,000	470,424	0	(23,174)	0	0	9.455	2.534	MN	4,531	35,456	06/26/2017	11/15/2022
00206R-CM-2	AT&T INC.			1,2	2FE	221,777	97.5250	209,679	215,000	219,066	0	(1,159)	0	0	3.000	2.420	JD	18	9,675	08/15/2016	06/30/2022
00206R-CN-0	AT&T INC.			1,2	2FE	1,448,423	94.1650	1,431,313	1,520,000	1,451,208	0	2,785	0	0	3.400	4.262	MN	6,604	25,840	09/14/2018	05/15/2025
00206R-DN-9	AT&T INC.				2FE	2,470,250	98.6460	2,466,140	2,500,000	2,472,960	0	2,710	0	0	3.200	3.596	MS	26,667	40,000	08/29/2018	03/01/2022
00206R-DP-4	AT&T INC.				2FE	519,044	98.9910	519,704	525,000	516,327	0	6,500	0	0	3.800	4.202	MS	6,650	0	10/23/2018	03/01/2024
04650N-AB-0	AT&T INC.			1	2FE	31,941	97.1470	29,144	30,000	31,797	0	(46)	0	0	5.350	4.959	MS	535	1,605	06/26/2017	09/01/2040
00206R-DD-1	AT&T INC CALLABLE NOTES FIXED			1	2FE	2,293,894	97.7860	2,200,176	2,250,000	2,286,463	0	(5,324)	0	0	3.950	3.683	JJ	40,981	88,875	06/26/2017	01/15/2025
00697#-AB-2	AUSGRID FINANCE PTY LTD.				2FE	3,000,000	92.0000	2,760,004	3,000,000	3,000,000	0	0	0	0	3.600	3.632	AO	27,000	108,000	09/06/2017	10/01/2029
00832*-AB-2	AUSTRALIA PACIFIC AIRPORTS PTY LIM.				1FE	2,000,000	102.5730	2,051,467	2,000,000	2,000,000	0	0	0	0	4.470	4.520	MS	26,323	89,400	09/01/2011	09/15/2021
052769-AE-6	AUTODESK INC.			1,2	2FE	1,031,603	93.4700	967,412	1,035,000	1,032,080	0	287	0	0	3.500	3.570	JD	1,610	36,225	10/17/2017	06/15/2027
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE			1,2	1FE	174,298	94.8430	165,975	175,000	174,366	0	59	0	0	3.200	3.273	JJ	2,582	3,733	11/08/2017	01/15/2028
05352A-AA-8	AVANTOR INC 144A			1,2	4FE	345,431	98.2500	338,963	345,000	338,963	(6,412)	(57)	0	0	6.000	6.063	AO	5,175	20,643	02/23/2018	10/01/2024
05369A-AC-5	AVIATION CAP GROUP LLC 144A			1,2	1FE	1,494,135	97.9730	1,469,591	1,500,000	1,494,869	0	734	0	0	3.875	4.001	MN	9,688	29,063	04/24/2018	05/01/2023
053773-AV-9	AVIS BUDGET CAR RENT.			1	3FE	456,270	96.5000	434,250	450,000	434,250	(19,929)	(860)	0	0	5.500	5.323	AO	6,188	24,750	02/12/2018	04/01/2023
053773-BB-2	AVIS BUDGET CAR RENT LLC 144A			1	4FE	453,535	95.5000	424,975	445,000	424,975	(27,505)	(1,055)	0	0	6.375	6.091	AO	7,092	20,878	08/07/2018	04/01/2024
05508W-AA-3	B & G FOODS INC.			1,2	4FE	485,831	97.5000	468,000	480,000	468,000	(13,782)	(4,049)	0	0	4.625	3.755	JD	1,850	22,200	02/07/2018	06/01/2021
05508R-AE-6	B & G FOODS INC NEW			1,2	4FE	404,400	93.0000	455,700	490,000	455,700	(28,144)	(481)	0	0	5.250	5.535	AO	6,431	16,538	12/17/2018	04/01/2025
059165-EF-3	BALTIMORE GAS & ELEC CO.			1	1FE	277,432	100.1070	280,298	280,000	278,697	0	263	0								



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G-HC-6	BANK AMER CORP			1,2	1FE	560,076	97.2010	545,296	561,000	560,223	0	143	0	0	3.004	3.057	JD	515	16,852	12/20/2017	12/20/2023
06051G-HF-9	BANK AMER CORP			1	1FE	3,624,870	98.7910	3,600,917	3,645,000	3,625,887	0	1,017	0	0	3.550	3.696	MS	41,695	48,724	10/19/2018	03/05/2024
06051G-HH-5	BANK AMER CORP			1,2	1FE	880,000	100.0150	880,132	880,000	880,000	0	0	0	0	3.499	3.530	MN	3,763	15,396	05/14/2018	05/17/2022
06051G-HL-6	BANK AMER CORP			1,2	1FE	1,000,000	99.7620	997,618	1,000,000	1,000,000	0	0	0	0	3.864	3.901	JJ	16,959	0	07/18/2018	07/23/2024
06406F-AD-5	BANK NEW YORK MELLON CORP			2	1FE	328,958	94.9540	332,338	350,000	329,686	0	728	0	0	2.200	3.604	FA	2,888	0	10/26/2018	08/16/2023
06406R-AG-2	BANK NEW YORK MELLON CORP			1	1FE	1,853,533	100.3000	1,865,582	1,860,000	1,853,898	0	365	0	0	3.500	3.615	AO	11,393	32,188	10/12/2018	04/28/2023
067690-AA-8	BARNABAS HEALTH SYSTEM			4	1FE	850,455	100.7050	906,346	900,000	864,092	0	2,869	0	0	4.000	4.588	JJ	18,000	36,000	06/26/2017	07/01/2028
06846N-AF-1	BARRETT BILL CORP			1,2	5FE	209,668	95.0000	184,300	194,000	184,300	(23,900)	(1,467)	0	0	8.750	7.012	JD	754	10,456	08/23/2018	06/15/2025
07177M-AB-9	BAXALTA INC			1,2	2FE	859,175	97.7660	829,057	848,000	855,947	0	(2,492)	0	0	4.000	3.872	JD	754	25,920	11/05/2018	06/23/2025
07274N-AA-1	BAYER US FIN II LLC 144A			1,2	2FE	199,882	99.2920	198,584	200,000	199,902	0	20	0	0	3.500	3.552	JD	117	3,500	06/18/2018	06/25/2021
05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS			1	1FE	961,520	96.0770	960,766	1,000,000	963,427	0	1,907	0	0	2.850	3.583	AO	5,146	14,250	08/29/2018	10/26/2024
075560-BM-6	BEAZER HOMES USA INC			1,2	4FE	184,625	86.0000	150,500	175,000	150,500	(32,749)	(1,376)	0	0	6.750	5.690	MS	3,478	11,813	01/24/2018	03/15/2025
075560-BP-9	BEAZER HOMES USA INC			1,2	4FE	249,995	100.0000	232,000	232,000	232,000	(11,980)	(6,015)	0	0	8.750	4.726	MS	5,977	15,925	08/20/2018	03/15/2022
075560-BR-5	BEAZER HOMES USA INC			1,2	4FE	285,748	79.0000	246,480	312,000	246,480	(39,916)	648	0	0	5.875	7.338	AO	3,870	12,546	08/17/2018	10/15/2027
075887-BF-5	BECTON DICKINSON & CO			1	2FE	132,000	96.6000	127,511	132,000	132,000	0	0	0	0	3.734	3.769	JD	219	4,929	12/04/2014	12/15/2024
075887-BV-0	BECTON DICKINSON & CO			1,2	2FE	767,650	96.0480	734,765	765,000	767,108	0	(361)	0	0	3.363	3.333	JD	1,787	25,727	06/26/2017	06/06/2024
08580B-AA-4	BERRY PETE CO LLC 144A			2	4FE	140,000	90.0000	126,000	140,000	126,000	(14,000)	0	0	0	7.000	7.123	FA	3,702	5,091	02/02/2018	02/15/2026
085790-AY-9	BERRY PLASTICS CORP			1,2	4FE	316,438	98.9050	321,441	325,000	319,429	0	1,052	0	0	5.125	5.635	JJ	7,680	16,656	02/16/2016	07/15/2023
085790-BA-0	BERRY PLASTICS CORP			1,2	4FE	727,725	101.0000	707,000	700,000	707,000	(11,427)	(8,323)	0	0	6.000	4.374	AO	8,867	24,900	05/30/2018	10/15/2022
088888-AA-6	BIF II SAFE HARBOR HOLDINGS LLC				2FE	1,000,000	96.5160	965,158	1,000,000	1,000,000	0	0	0	0	4.610	4.690	MJSD	128	57,625	12/16/2016	12/31/2026
093645-AH-2	BLOCK COMMUNICATIONS INC 144A			1,2	3FE	709,838	100.2500	691,725	690,000	691,725	(16,814)	(1,299)	0	0	6.875	6.008	FA	17,921	0	10/04/2018	02/15/2025
095370-AB-8	BLUE CUBE SPINCO INC			2	3FE	570,050	110.0000	544,500	495,000	544,500	(9,612)	(15,939)	0	0	9.750	4.135	AO	10,189	26,569	11/02/2018	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC				3FE	221,048	113.0000	219,220	194,000	219,220	(174)	(1,654)	0	0	10.000	5.035	AO	4,096	0	10/24/2018	10/15/2025
095796-AA-6	BLUE RACER MIDSTREAM LLC 144A			1,2	4FE	629,031	96.5000	593,475	615,000	593,475	(29,748)	(3,312)	0	0	6.125	5.438	MN	4,813	35,219	10/30/2018	11/15/2022
05565E-AU-9	BMW US CAP LLC 144A			1	1FE	134,919	99.0390	133,702	135,000	134,938	0	19	0	0	3.100	3.145	AO	918	2,093	04/05/2018	04/12/2021
05565E-AV-7	BMW US CAP LLC 144A				1FE	105,000	99.0270	103,978	105,000	105,000	0	0	0	0	2.835	2.906	JAJO	670	1,467	04/05/2018	04/12/2021
05565E-AY-1	BMW US CAP LLC 144A			1,2	1FE	1,998,340	96.9470	1,938,940	2,000,000	1,998,442	0	102	0	0	3.750	3.795	AO	16,458	37,500	04/05/2018	04/12/2028
90357#-AW-6	BNSF RAILWAY CORPORATION - SER A				1	175,695	104.1120	182,919	175,695	175,695	0	0	0	0	5.510	0.000	AO	1,640	10,470	11/13/2006	11/30/2024
90357#-AX-4	BNSF RAILWAY CORPORATION - SER B				1	300,834	105.0040	315,888	300,834	300,834	0	0	0	0	5.510	0.000	AO	2,809	17,710	11/13/2006	11/30/2024
90357#-AY-2	BNSF RAILWAY CORPORATION - SER C				1	193,701	105.0270	203,439	193,701	193,701	0	0	0	0	5.510	0.000	AO	1,808	11,437	11/13/2006	11/30/2024
90357#-AZ-9	BNSF RAILWAY CORPORATION - SER D				1	36,896	107.9730	39,828	36,887	36,891	0	(1)	0	0	5.510	0.000	AO	344	2,172	11/13/2006	11/30/2024
90357#-BA-3	BNSF RAILWAY CORPORATION - SER E				1	10,601	105.0040	11,131	10,601	10,601	0	0	0	0	5.510	0.000	AO	99	624	11/13/2006	11/30/2024
90357#-BB-1	BNSF RAILWAY CORPORATION - SER F				1	23,169	105.0610	24,341	23,169	23,169	0	0	0	0	5.510	0.000	AO	216	1,374	11/13/2006	11/30/2024
09739D-AC-4	BOISE CASCADE CO DEL 144A			1,2	3FE	148,942	93.7500	135,938	145,000	135,938	(12,364)	(640)	0	0	5.625	5.006	MS	2,719	5,625	08/15/2018	09/01/2024
103304-BK-6	BOYD GAMING CORP			1,2	4FE	953,339	101.0000	914,050	905,000	914,050	(28,156)	(11,133)	0	0	6.875	4.770	MN	7,950	46,063	10/30/2018	05/15/2023
103304-BM-2	BOYD GAMING CORP				4FE	521,822	96.7500	483,750	500,000	483,750	(36,413)	(1,659)	0	0	6.375	5.772	AO	7,969	27,572	08/06/2018	04/01/2026
103304-BQ-3	BOYD GAMING CORP			1,2	4FE	244,187	93.5000	230,945	247,000	230,945	(13,244)	3	0	0	6.000	6.284	FA	5,599	1,017	12/14/2018	08/15/2026
103557-AA-2	BOYNE USA INC 144A			1,2	4FE	354,280	103.2500	351,050	340,000	349,380	(3,751)	(1,149)	0	0	7.250	6.321	MN	4,108	13,694	08/20/2018	05/01/2025
103730-AD-2	BP CAP MKTS AMER INC				1FE	235,000	101.0790	237,535	235,000	235,000	0	0	0	0	3.790	3.826	FA	1,361	0	11/01/2018	02/06/2024
109641-AH-3	BRINKER INTL INC 144A			1,2	3FE	278,350	94.0000	275,420	293,000	275,420	(3,274)	344	0	0	5.000	6.107	AO	3,663	0	10/31/2018	10/01/2024
109696-AA-2	BRINKS CO 144A			1,2	3FE	749,000	91.0000	696,150	765,000	696,150	(41,973)	322	0	0	4.625	4.986	AO	7,469	29,865	10/11/2018	10/15/2027
01629#-AN-7	BRISBANE AIRPORT CORP PTY LTD				2	1,000,000	92.9110	929,113	1,000,000	1,000,000	0	0	0	0	3.820	3.856	JD	1,698	38,200	06/15/2017	06/15/2027
11120V-AA-1	BRIXMOR OPERATING PARTSH LP				2FE	190,798	96.6610	193,321	200,000	190,990	0	192	0	0	3.850	4.766	FA	3,208	0	11/07/2018	02/01/2025
11134L-AD-1	BROADCOM CORP			1,2	2FE	976,020	96.1700	961,703	1,000,000	978,295	0	2,275	0	0	3.000	3.798	JJ	13,833	0	08/29/2018	01/15/2022
11134L-AH-2	BROADCOM CORP			1,2	2FE	497,790	89.7110	448,553	500,000	498,160	0	191	0	0	3.875	3.967	JJ	8,934	19,375	01/11/2017	01/15/2027
11134L-AF-6	BROADCOM CORP/BROADCOM CAYMAN			1,2	2FE	728,978	94.6100	709,576	750,000	730,940	0	1,962	0	0	3.625	4.234	JJ	12,536	13,594	06/01/2018	01/15/2024
11134L-AP-4	BROADCOM CORP/BROADCOM CAYMAN				2FE	713,274	90.2760	695,126	770,000	715,539	0	2,265	0	0	3.125	4.525	JJ	11,095	0	09/17/2018	01/15/2025
11283V-AA-3	BROOKFIELD WHITE PINE HYDRO				2PL	1,000,000	90.1320	901,324	1,000,000	1,000,000	0	0	0	0	4.398	4.471					



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124297-AD-6	BWAY HOLDING COMPANY 144A			1,2	4FE	1,645,940	94.0000	1,527,500	1,625,000	1,527,500	(114,076)	(4,364)	0	0	5.500	5.212	AO	18,868	83,875	08/08/2018	04/15/2024
12685J-AA-3	CABLE ONE INC 144A			1,2	4FE	585,633	100.5000	582,900	580,000	581,000	(2,969)	(1,664)	0	0	5.750	5.330	JD	1,482	33,350	05/24/2018	06/15/2022
12686C-BA-6	CABLEVISION SYS CORP				4FE	211,000		202,500	200,000	202,500	(6,307)	(2,193)	0	0	8.000	4.500	AO	3,378	8,000	08/31/2018	04/15/2020
12686C-BB-4	CABLEVISION SYS CORP			1	4FE	358,663	98.2500	378,263	385,000	365,561	127	3,866	0	0	5.875	7.423	MS	6,660	22,619	06/06/2016	09/15/2022
127097-E#-6	CABOT OIL & GAS CORPORATION				2	1,000,000		923,316	1,000,000	1,000,000	0	0	0	0	3.770	3.806	MS	10,786	37,700	09/18/2014	09/18/2026
127097-E#-6	CABOT OIL & GAS CORPORATION				2	1,000,000		947,321	1,000,000	1,000,000	0	0	0	0	3.670	3.704	MS	10,500	36,700	09/18/2014	09/18/2024
13123X-AT-9	CALLON PETE CO DEL			1,2	4FE	647,100	93.0000	585,900	630,000	585,900	(59,262)	(1,938)	0	0	6.125	5.639	AO	9,647	25,113	08/06/2018	10/01/2024
13123X-AZ-5	CALLON PETE CO DEL			1,2	4FE	512,750	93.0000	472,440	508,000	472,440	(40,128)	(182)	0	0	6.375	6.277	JJ	18,352	0	09/28/2018	07/01/2026
131347-CF-1	CALPINE CORP			1	4FE	84,257	91.5000	81,435	89,000	81,435	(3,325)	504	0	0	5.750	6.836	AO	1,080	5,118	02/06/2018	01/15/2025
131347-CJ-3	CALPINE CORP			1,2	4FE	841,806	91.5000	793,305	867,000	793,173	(25,870)	1,843	0	0	5.500	6.236	FA	19,869	31,323	08/09/2018	02/01/2024
131347-CA-2	CALPINE CORP 144A			1	3FE	357,438	99.2500	347,375	350,000	347,375	(9,308)	(754)	0	0	6.000	5.382	JJ	9,683	0	08/16/2018	01/15/2022
131347-CC-8	CALPINE CORP 144A			1,2	3FE	513,750	98.0000	490,000	500,000	490,000	(20,582)	(3,168)	0	0	5.875	5.128	JJ	13,545	14,688	01/25/2018	01/15/2024
14040H-BZ-7	CAPITAL ONE FINL CORP			2	2FE	869,948	99.2500	863,552	870,000	869,952	0	4	0	0	4.250	4.296	AO	6,265	18,488	04/26/2018	04/30/2025
14042E-3Y-4	CAPITAL ONE NATL ASSN VA			2	2FE	491,608	98.3500	491,776	500,000	492,165	0	558	0	0	2.950	3.628	JJ	6,474	0	10/26/2018	07/23/2021
14042R-BT-7	CAPITAL ONE NATL ASSN VA			2	2FE	485,053	96.4640	485,213	503,000	488,767	0	3,714	0	0	2.250	3.383	MS	3,395	5,659	04/02/2018	09/13/2021
14149Y-BF-4	CARDINAL HEALTH INC			1,2	2FE	455,658	96.3340	457,584	475,000	456,520	0	862	0	0	2.616	3.865	JD	552	6,213	10/29/2018	06/15/2022
144577-AH-6	CARRIZO OIL & GAS INC			1,2	4FE	208,483	92.5000	186,850	202,000	186,850	(20,235)	(1,398)	0	0	6.250	5.332	AO	2,665	9,063	12/18/2018	04/15/2023
144577-AJ-2	CARRIZO OIL & GAS INC			1,2	4FE	360,372	98.0000	362,600	370,000	362,600	(39,216)	(4,555)	0	0	8.250	6.073	JJ	14,075	8,044	08/08/2018	07/15/2025
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC 144A				4FE	88,175	94.7500	88,118	93,000	88,118	(130)	72	0	0	4.875	5.852	JJ	2,091	0	11/15/2018	01/15/2026
12505J-AA-1	CBL & ASSOCIATES LP			1	3FE	515,636	79.2500	460,443	581,000	460,443	(60,464)	5,270	0	0	5.250	8.017	JD	2,542	22,628	08/10/2018	12/01/2023
124857-AT-0	CBS CORP NEW			1,2	2FE	191,044	90.6720	181,343	200,000	191,764	0	720	0	0	3.375	3.955	FA	2,550	7,538	01/10/2018	02/15/2028
12505F-AB-7	CBS OUTDOOR AMERS CAP LLC SR NT 5			1,2	4FE	482,925	99.5000	467,650	470,000	467,650	(9,326)	(5,949)	0	0	5.250	3.828	MN	3,153	24,675	01/24/2018	02/15/2022
124847-AC-8	CBS RADIO INC 144A			2	4FE	602,275	93.0000	530,100	570,000	530,100	(62,408)	(5,068)	0	0	7.250	6.173	MN	6,888	41,325	01/10/2017	11/01/2024
14987B-AE-3	CC HOLDINGS GS V LLC / CROWN CASTL			1	2FE	689,000	99.0290	643,687	650,000	679,410	0	(6,379)	0	0	3.849	2.743	AO	5,282	25,019	06/26/2017	04/15/2023
1248EP-BR-3	CCO HLDGS LLC / CCO HLDGS 144A			1,2	3FE	659,385	96.1250	637,309	663,000	637,309	(22,047)	(29)	0	0	5.500	5.669	MN	6,078	21,643	08/08/2018	05/01/2026
1248EP-AY-9	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3FE	662,006	99.1250	649,269	655,000	649,269	(11,297)	(1,441)	0	0	5.250	4.794	MS	8,692	17,194	08/31/2018	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC / CCO HLDGS CAP			2	3FE	41,925	97.5000	41,925	43,000	41,925	(1,761)	(295)	0	0	5.125	4.378	FA	833	2,204	01/10/2018	02/15/2023
1248EP-BB-8	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3FE	480,856	100.0630	475,297	475,000	475,297	(1,062)	(4,498)	0	0	5.250	3.885	MS	7,343	16,406	06/13/2018	03/15/2021
1248EP-BE-2	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3FE	254,138	99.0000	247,500	250,000	247,500	(6,113)	(525)	0	0	5.750	5.202	JJ	6,628	0	08/08/2018	01/15/2024
1248EP-BF-9	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3FE	428,388	97.2500	418,175	430,000	418,175	(10,383)	170	0	0	5.125	5.280	MN	3,673	11,019	05/31/2018	05/01/2023
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A				3FE	430,000	95.8750	412,263	430,000	412,263	(17,738)	0	0	0	5.375	5.447	MN	3,852	23,113	04/13/2015	05/01/2025
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A			1,2	3FE	1,014,799	92.0000	947,600	1,030,000	947,600	(56,003)	1,154	0	0	5.000	5.255	FA	21,458	50,499	01/25/2018	02/01/2028
1248EP-BT-9	CCO HLDGS LLC 144A			1,2	3FE	767,250	93.1400	721,835	775,000	721,835	(42,162)	622	0	0	5.125	5.322	MN	6,620	39,719	03/09/2017	05/01/2027
1248EP-BP-7	CCO HLDGS LLC CAP 144A			1,2	3FE	900,000	99.5000	895,500	900,000	895,500	(4,500)	0	0	0	5.875	5.961	AO	13,219	52,875	02/04/2016	04/01/2024
12508E-AF-8	CDK GLOBAL INC			3	3FE	579,713	92.7500	570,413	615,000	570,413	(9,742)	442	0	0	4.875	5.815	JD	2,498	14,991	11/26/2018	06/01/2027
12513G-BB-4	CDW LLC / CDW FIN CORP			1,2	3FE	597,448	98.2500	582,623	593,000	582,623	(12,779)	(1,027)	0	0	5.000	4.859	MS	9,883	29,650	12/16/2016	09/01/2023
150191-AJ-3	CEDAR FAIR LP			1,2	3FE	131,835	97.7500	129,030	132,000	129,030	(2,809)	4	0	0	5.375	5.474	JD	591	3,548	11/07/2018	06/01/2024
151020-AS-3	CELGENE CORP			1,2	2FE	315,929	96.2660	312,865	325,000	316,159	0	230	0	0	3.875	4.400	FA	4,758	0	10/19/2018	08/15/2025
15135B-AF-8	CENTENE CORP DEL			1,2	3FE	468,562	100.2500	451,125	450,000	451,125	(4,427)	(6,823)	0	0	5.625	4.094	FA	9,563	25,313	07/26/2017	02/15/2021
15135B-AH-4	CENTENE CORP DEL			1,2	3FE	868,531	102.3750	860,425	860,000	864,631	(3,422)	(478)	0	0	6.125	5.884	FA	19,899	40,731	10/19/2018	02/15/2024
15137T-AA-8	CENTENE ESCROW I CORPORATION			1,2	3FE	410,000	97.2500	398,725	410,000	398,725	(11,275)	0	0	0	5.375	5.447	JD	1,836	11,508	05/09/2018	06/01/2026
15138A-AA-8	CENTENNIAL RESOURCE PROD 144A			1,2	4FE	332,750	93.0000	311,550	335,000	311,550	(21,320)	120	0	0	5.375	5.561	JJ	8,303	10,617	07/03/2018	01/15/2026
15189T-AT-4	CENTERPOINT ENERGY INC				2FE	215,071	100.2090	215,449	215,000	215,067	0	(4)	0	0	3.600	3.621	MN	1,849	0	10/23/2018	11/01/2021
153527-AL-0	CENTRAL GARDEN & PET CO			1,2	4FE	258,438	99.7500	249,375	250,000	249,375	(7,994)	(1,069)	0	0	6.125	5.074	MN	1,957	7,656	07/18/2018	11/15/2023
156504-AB-8	CENTURY CINTYS INC				4FE	121,965	96.7500	119,970	124,000	119,970	(2,021)	26	0	0	6.875	7.569	MN	1,089	1,719	12/13/2018	05/15/2022
156504-AH-5	CENTURY CINTYS INC			1,2	4FE	472,233	88.0000	432,080	491,000	432,080	(40,402)	250	0	0	5.875	6.687	JJ	13,301	4,406	11/14/2018	07/15/2025
156700-AM-8	Centurylink Inc				4FE	508,820	79.0000	477,160	604,000	477,160	(32,189)	529	0	0	7.600	9.539	MS	13,516	19,000	11/20/2018	09/15/2039
156700-AR-7	CENTURYLINK INC			1	4FE	1,074,															



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
156700-BA-3	CENTURYLINK INC.			1,2	4FE	587,969		96,500	565,000	545,225	(40,997)	(1,747)	0	0	7.500	6.717	AO	10,594	25,500	07/18/2018	04/01/2024
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A			1,2	4FE	419,618		93,250	425,000	396,313	(23,397)	92	0	0	5.750	6.087	MS	8,146	15,094	11/19/2018	03/01/2025
161175-BL-7	CHARTER COMMUNICATIONS			1,2	2FE	19,794		90,617	20,000	19,798	0	3	0	0	5.375	5.520	MN	179	1,075	09/11/2017	05/01/2047
161175-BB-9	CHARTER COMMUNICATIONS OPER			1,2	2FE	1,785,910		100,961	1,750,000	1,766,811	0	(3,053)	0	0	4.464	3.906	JJ	34,286	0	08/29/2018	07/23/2022
161175-BQ-6	CHARTER COMMUNICATIONS OPER				2FE	847,787		99,848	840,000	847,395	0	(392)	0	0	4.500	4.349	FA	18,690	0	09/14/2018	02/01/2024
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS			1,2	3FE	1,063,509		99,500	1,010,000	1,004,950	(49,767)	(6,406)	0	0	5.875	5.050	JD	165	77,256	02/06/2018	03/31/2025
16412X-AD-7	CHENIERE CORPUS CHRISTI HLDGS			1	3FE	113,250		105,500	100,000	105,500	(5,430)	(1,704)	0	0	7.000	4.775	JD	19	10,500	08/17/2017	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HLDGS			1,2	3FE	600,000		94,405	600,000	566,430	0	0	0	0	5.125	5.191	JD	85	49,712	05/15/2017	06/30/2027
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3FE	615,000		93,250	615,000	573,488	(41,513)	0	0	0	5.250	5.319	AO	8,072	33,453	09/12/2017	10/01/2025
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP				3FE	641,000		93,500	641,000	599,335	(41,665)	0	0	0	5.625	5.704	AO	11,017	0	09/06/2018	10/01/2026
165167-CU-9	CHESAPEAKE ENERGY CORP			1,2	4FE	132,330		88,250	132,000	116,490	(15,782)	(55)	0	0	8.000	8.097	JJ	4,869	10,560	12/13/2017	10/01/2025
165167-CZ-8	CHESAPEAKE ENERGY CORP			1,2	4FE	477,389		84,000	470,000	394,800	(82,198)	(391)	0	0	8.000	7.851	JD	1,671	25,800	09/19/2018	06/15/2027
165167-DA-2	CHESAPEAKE ENERGY CORP				4FE	181,000		86,500	181,000	156,565	(24,435)	0	0	0	7.000	7.123	AO	3,308	0	09/25/2018	10/01/2024
165167-DB-0	CHESAPEAKE ENERGY CORP				4FE	122,000		85,500	122,000	104,310	(17,690)	0	0	0	7.500	7.641	AO	2,389	0	09/25/2018	10/01/2026
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC			4	1	1,400,000		100,846	1,400,000	1,411,847	0	0	0	0	4.010	4.050	MS	16,530	56,140	01/01/2012	03/15/2032
171484-AE-8	CHURCHILL DOWNS INC 144A			1,2	4FE	415,000		90,470	415,000	375,451	(36,831)	0	0	0	4.750	4.806	JJ	9,090	10,842	12/12/2017	01/15/2028
172441-AX-5	CINEMARK USA INC				4FE	527,706		98,500	525,000	517,125	(10,176)	(405)	0	0	5.125	4.935	JD	1,196	12,428	12/19/2018	12/15/2022
125581-GO-5	CIT GROUP INC			1	3FE	1,028,125		98,625	1,000,000	986,250	(33,339)	(4,883)	0	0	5.000	4.458	FA	18,889	50,000	03/21/2017	08/15/2022
125581-GW-2	CIT GROUP INC			1,2	3FE	434,303		97,750	435,000	425,213	(9,100)	10	0	0	5.250	5.350	MS	7,105	6,431	11/27/2018	03/07/2025
125581-GX-0	CIT GROUP INC				3FE	145,000		99,500	145,000	144,275	(725)	0	0	0	6.125	6.219	MS	2,763	4,441	03/06/2018	03/09/2028
125581-GY-8	CIT GROUP INC			1,2	3FE	444,000		96,250	444,000	427,350	(16,650)	0	0	0	4.750	4.806	FA	7,850	0	08/17/2018	02/16/2024
172967-FT-3	CITIGROUP INC				2FE	2,153,740		2,043,468	2,000,000	2,104,651	0	(32,646)	0	0	4.500	2.712	JJ	41,750	90,000	06/26/2017	01/14/2022
172967-JT-9	CITIGROUP INC				2FE	264,695		97,864	250,000	261,410	0	(1,548)	0	0	4.400	3.632	JD	642	11,000	10/31/2016	06/10/2025
172967-KJ-9	CITIGROUP INC				2FE	670,389		98,694	630,000	665,112	0	(4,189)	0	0	4.600	3.744	MS	9,016	28,980	09/25/2017	03/09/2026
172967-KV-2	CITIGROUP INC				2FE	2,006,061		97,146	2,015,000	2,009,783	0	1,929	0	0	2.350	2.469	FA	19,599	47,353	06/26/2017	08/02/2021
172967-LP-4	CITIGROUP INC			1,2	2FE	1,324,947		94,468	1,395,000	1,326,498	0	1,551	0	0	3.668	4.347	JJ	22,315	4,493	10/22/2018	07/24/2026
172967-LZ-2	CITIGROUP INC				2FE	1,262,738		100,281	1,250,000	1,261,902	0	(835)	0	0	4.044	3.844	JD	4,213	26,539	08/29/2018	06/01/2024
17401Q-AG-6	CITIZENS BANK N A			2	2FE	444,577		98,929	445,000	444,832	0	140	0	0	2.250	2.296	MS	3,310	10,013	02/27/2017	03/02/2020
17401Q-AJ-0	CITIZENS BANK N A			2	2FE	909,143		98,567	910,000	909,590	0	285	0	0	2.200	2.245	MN	1,946	20,020	06/26/2017	05/26/2020
17401Q-AQ-4	CITIZENS BANK N A			2	2FE	976,937		100,495	980,000	977,160	0	224	0	0	3.700	3.810	MS	9,266	13,505	10/26/2018	03/29/2023
18055H-AK-8	CLARION LION PROPERTIES FUND				1	1,525,920		100,000	2,000,000	1,967,282	0	66,966	0	0	5.840	0.000	JD	5,191	116,800	06/01/2007	06/15/2019
18451Q-AH-1	CLEAR CHANNEL WW HLDGS INC			1	5FE	312,641		97,500	317,000	309,075	(5,411)	0	0	0	7.625	8.502	MS	7,117	24,171	01/12/2018	03/15/2020
18451Q-AM-0	CLEAR CHANNEL WW HLDGS INC			1,2	4FE	909,190		100,000	885,000	885,000	(18,407)	(5,783)	0	0	6.500	5.390	MN	7,350	41,275	08/06/2018	11/15/2022
185899-AB-7	CLEVELAND CLIFFS INC 144A			1,2	3FE	212,827		93,000	199,020	199,020	(13,824)	17	0	0	4.875	5.062	JJ	5,216	3,041	08/14/2018	01/15/2024
18683K-AM-3	CLIFFS NAT RES INC 144A			1,2	4FE	193,198		90,000	177,300	177,300	(16,114)	216	0	0	5.750	6.202	MS	3,776	5,606	10/02/2018	03/01/2025
125896-BR-0	CMS ENERGY CORP			1,2	2FE	284,005		92,789	285,000	284,190	0	87	0	0	2.950	3.012	FA	3,176	8,408	10/31/2016	02/15/2027
126117-AS-9	CNA FINL CORP				2FE	346,511		99,073	350,000	346,612	0	101	0	0	3.950	4.196	MN	1,767	6,913	10/26/2018	05/15/2024
12612W-AB-0	CNF INC			1	4FE	215,250		85,000	205,000	174,250	(40,716)	(282)	0	0	6.700	6.300	MN	2,289	13,735	04/09/2018	05/01/2034
12654T-AA-8	CNX MIDSTREAM PARTNERS 144A			1,2	4FE	280,000		95,000	280,000	266,000	(14,000)	0	0	0	6.500	6.606	MS	5,359	9,049	03/09/2018	03/15/2026
90964*-AH-8	UNITED				2PL	3,000,000		95,982	3,000,000	3,000,000	0	0	0	0	4.240	4.285	JD	3,533	127,200	12/21/2016	12/21/2031
20030N-BN-0	COMCAST CORP NEW				1FE	394,395		97,442	410,000	394,649	0	253	0	0	3.375	4.065	FA	5,228	0	11/16/2018	08/15/2025
20341W-AA-3	COMM S&L / CSL CAPITAL 144A			1,2	4FE	294,528		90,500	299,000	270,595	(24,413)	481	0	0	6.000	6.462	AO	3,787	10,440	06/18/2018	04/15/2023
201723-AL-7	COMMERCIAL METALS CO			1,2	3FE	360,000		89,500	335,625	375,000	(25,057)	682	0	0	5.375	6.040	JJ	9,294	10,078	06/20/2018	07/15/2027
202795-JN-1	COMMONWEALTH EDISON CO			1,2	1FE	272,866		100,297	275,818	272,900	0	34	0	0	3.700	3.831	FA	3,872	0	10/24/2018	08/15/2026
20337Y-AA-5	COMSCOPE HLDG CO INC 144A			2	3FE	643,369		91,000	625,000	568,750	(69,846)	(4,773)	0	0	6.000	5.245	JD	1,667	29,250	11/08/2018	06/15/2025
20337Z-AL-1	COMSCOPE INC 144A			1,2	3FE	838,263		99,000	830,000	821,700	(10,407)	(6,155)	0	0	5.000	4.139	JD	1,844	36,000	11/08/2018	06/15/2021
20338H-AB-9	COMSCOPE TECHNOLOGIES LLC 144A			1,2	3FE	14,720		81,000	16,000	12,960	(1,782)	22	0	0	5.000	6.336	MS	236	0	10/24/2018	03/15/2027
20451R-AA-0	COMPASS GROUP DIVERSIFIED 144A			1,2	4FE	463,725		99,000	463,000	458,370	(5,352)	(3)	0	0	8.000	8.109	MN	6,173	10,937	12/17/2018	05/01/2026
62044@-AY-1	COMPASS GROUP PLC				1	3,000,000		99,905	3,000,000	3,000,000	0	0	0	0	4.120	4.162	AO	30,900	123,600	09/01/2011	10/01/2023
12652H-AA-6	COMPRESSCO PARTNERS LP 144A			1,2	4FE	608,376		93,000	608,000	565,440	(42,915)	(21)	0	0	7.500	7.626	AO	11,400	23,940	08/10	



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
210518-DH-0.	CONSUMERS ENERGY COMPANY				1	2,000,000		91,9110	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MS	16,430	63,600	09/28/2017	09/28/2032
210518-EH-9.	CONSUMERS ENERGY COMPANY				1	2,000,000		91,6350	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MS	8,127	63,600	11/15/2017	11/15/2032
212015-AL-5.	CONTINENTAL RESOURCES INC.			1,2	2FE	143,808		98,4180	140,000	140,000	0	(663)	0	0	4.500	3.932	AO	1,330	6,300	01/23/2018	04/15/2023
212015-AN-1.	CONTINENTAL RESOURCES INC.			1,2	2FE	1,836,763		94,6670	1,775,004	1,838,842	0	2,079	0	0	3.800	4.246	JD	5,938	40,280	09/14/2018	06/01/2024
21871N-AA-9.	CORECIVIC INC.			1,2	3FE	315,000		82,7500	315,000	260,663	(50,400)	0	0	0	4.750	4.806	AO	3,159	15,046	10/11/2017	10/15/2027
221644-AA-5.	COTT HOLDINGS INC 144A			2	4FE	1,171,691		94,2500	1,175,000	1,107,438	(63,969)	(285)	0	0	5.500	5.607	AO	16,156	59,675	08/08/2018	04/01/2025
228189-AB-2.	CROWN AMERICAS LLC/CAP CORP			1	3FE	166,600		97,6250	170,000	165,963	(928)	290	0	0	4.500	5.068	JJ	3,528	2,363	10/26/2018	01/15/2023
228187-AA-8.	CROWN AMERS LLC / CROWN 144A			1,2	3FE	489,632		94,2500	496,000	467,480	(22,359)	207	0	0	4.750	5.025	FA	9,817	8,275	12/18/2018	02/01/2026
22819K-AB-6.	CROWN AMERS LLC/CROWN AMERS			1,2	3FE	452,572		89,7500	492,000	441,570	(13,295)	2,293	0	0	4.250	5.532	MS	5,286	13,749	06/20/2018	09/30/2026
22822V-AD-3.	CROWN CASTLE INTL CORP NEW			1,2	2FE	1,447,845		96,6820	1,450,230	1,453,197	0	5,352	0	0	2.250	3.515	MS	11,250	7,000	09/05/2018	09/12/2021
228227-BD-5.	CROWN CASTLE INTL CORP SR NT			2	2FE	2,497,606		103,8420	2,330,000	2,457,711	0	(21,244)	0	0	5.250	3.818	JJ	56,405	70,875	11/05/2018	01/15/2023
22822R-BD-1.	CROWN CASTLE TOWERS LLC 144A			1	1PL	813,843		97,1460	800,000	811,446	0	(1,596)	0	0	3.663	3.699	MON	1,302	29,304	06/26/2017	05/15/2025
228701-AF-5.	CROWNROCK LP 144A			1,2	4FE	983,455		90,0000	1,005,000	904,500	(80,170)	1,215	0	0	5.625	6.084	AO	11,934	31,716	08/16/2018	10/15/2025
126307-AF-4.	CSC HLDGS INC			1	4FE	307,500		102,5000	300,000	303,778	0	(1,165)	0	0	6.750	6.367	MS	2,588	20,250	07/24/2015	11/15/2021
126307-AS-6.	CSC HLDGS INC 144A			1,2	3FE	350,000		91,9680	350,000	321,888	(28,112)	0	0	0	5.375	5.442	FA	7,839	9,511	01/12/2018	02/01/2028
126307-AU-1.	CSC HLDGS INC 144A			3	3FE	673,750		94,2500	700,000	659,750	(14,261)	261	0	0	5.500	6.228	MS	4,919	0	11/27/2018	05/15/2026
126307-AX-5.	CSC HLDGS INC 144A			4	4FE	583,800		101,5000	560,000	568,400	(14,979)	(421)	0	0	7.750	6.780	JJ	20,012	0	11/27/2018	07/15/2025
126307-AY-3.	CSC HLDGS INC 144A			4	4FE	410,500		99,7500	400,000	399,000	(11,396)	(104)	0	0	7.500	7.160	MS	8,833	0	11/27/2018	04/01/2028
01297#-AL-2.	CSL LTD.			1	1	3,000,000		93,9610	3,000,000	3,000,000	0	0	0	0	3.470	3.500	AO	25,158	104,100	10/04/2017	10/04/2032
126650-BP-4.	CVS CAREMARK CORP 6.036% BDS			2	2FE	1,681,024		106,3150	1,749,583	1,709,231	0	3,282	0	0	6.036	0.000	MON	6,160	105,806	11/14/2006	12/10/2028
126650-BS-8.	CVS CAREMARK CORPORATION 144A			4	2FE	145,576		115,5950	115,503	144,884	0	(432)	0	0	7.507	4.943	MON	506	8,676	06/26/2017	01/10/2032
126650-BV-1.	CVS CAREMARK CORPORATION 144A			4	2FE	671,762		105,1320	610,114	671,235	0	(396)	0	0	5.773	4.878	MON	2,055	35,233	06/26/2017	01/10/2033
126650-BY-5.	CVS CAREMARK CORPORATION 144A			4	2FE	1,151,821		107,7010	1,053,945	1,151,678	0	(649)	0	0	5.926	5.174	MON	3,643	62,474	06/26/2017	01/10/2034
126650-CF-5.	CVS HEALTH CORP			1,2	2FE	1,825,594		96,9820	1,750,520	1,820,323	0	(4,250)	0	0	3.375	3.227	FA	23,521	44,044	08/29/2018	06/12/2024
126650-CU-2.	CVS HEALTH CORP			2	2FE	365,100		91,0820	400,000	366,051	0	951	0	0	2.875	4.264	JD	958	5,750	10/03/2018	06/01/2026
126650-CV-0.	CVS HEALTH CORP			2	2FE	247,110		98,9300	250,000	247,224	0	114	0	0	3.700	4.030	MS	2,878	0	10/23/2018	03/09/2023
126650-CW-8.	CVS HEALTH CORP			1,2	2FE	1,373,515		99,0020	1,361,280	1,373,620	0	105	0	0	4.100	4.161	MS	15,033	30,693	06/14/2018	03/25/2025
23283P-AK-0.	CYRUSONE LP CYRUSONE FIN CORP			1,2	3FE	142,256		97,0000	130,950	130,950	(9,944)	(856)	0	0	5.375	4.561	MS	2,137	7,256	11/01/2017	03/15/2027
23283P-AG-9.	CYRUSONE LP/CYRUSONE FIN CORP			1,2	3FE	245,233		98,0000	235,200	235,200	(8,886)	(1,147)	0	0	5.000	4.477	MS	3,533	12,000	01/08/2018	03/15/2024
23371D-AA-2.	DAE FDG LLC 144A			1,2	3FE	697,800		96,0000	667,200	695,000	(14,929)	(708)	0	0	4.500	4.432	FA	13,031	31,014	10/25/2017	08/01/2022
23371D-AB-0.	DAE FDG LLC 144A			1,2	3FE	546,638		96,7500	546,638	546,638	(10,732)	(568)	0	0	5.000	4.930	FA	11,771	28,015	08/16/2017	08/01/2024
23371D-AD-6.	DAE FDG LLC 144A			3	3FE	232,000		98,3750	232,000	228,230	(3,770)	0	0	0	5.250	5.319	MS	1,590	0	11/02/2018	11/15/2021
23371D-AE-4.	DAE FDG LLC 144A			3	3FE	642,000		99,0000	642,000	635,580	(6,420)	0	0	0	5.750	5.833	MS	4,819	0	11/02/2018	11/15/2023
233851-DG-6.	DAIMLER FINANCE NORTH AMER 144A			1	1FE	264,807		99,4470	265,000	264,870	0	63	0	0	3.100	3.162	MS	1,301	4,108	04/30/2018	05/04/2020
233851-AR-5.	DAIMLER FINANCE NORTH AMER LLC144A			1	1FE	1,987,160		99,3650	1,987,296	1,998,843	0	1,955	0	0	2.250	2.365	JJ	18,875	45,000	07/25/2012	07/31/2019
235825-AD-8.	DANA INCORPORATED			1,2	3FE	156,000		99,5000	150,000	149,250	(4,866)	(1,884)	0	0	6.000	4.879	MS	2,650	9,000	02/28/2018	09/15/2023
237266-AG-6.	DARLING INGREDIENTS INC			2	3FE	232,875		99,2500	230,000	228,275	(4,129)	(471)	0	0	5.375	4.383	JJ	5,700	0	10/16/2018	01/15/2022
23918K-AQ-1.	DAVITA HEALTHCARE PARTNERS INC			2	3FE	350,151		93,7500	357,000	334,688	(15,612)	148	0	0	5.125	5.583	JJ	8,437	1,717	10/22/2018	07/15/2024
23918K-AR-9.	DAVITA HEALTHCARE PARTNERS INC			1,2	3FE	473,900		90,7500	485,000	440,138	(35,752)	969	0	0	5.000	5.427	MS	4,042	23,375	10/19/2018	05/01/2025
23918K-AP-3.	DAVITA INC			1	3FE	1,499,887		99,5000	1,448,720	1,448,720	(40,596)	(7,389)	0	0	5.750	5.103	FA	31,628	62,043	10/01/2018	08/15/2022
23311R-AA-4.	DCP MIDSTREAM LLC			2	3FE	263,200		98,5000	235,000	231,475	(31,014)	(711)	0	0	6.750	5.805	MS	4,671	15,863	02/14/2018	09/15/2037
23311R-AD-8.	DCP MIDSTREAM LLC 144A			1	3FE	275,650		100,3750	250,000	250,938	(3,850)	(3,809)	0	0	5.350	3.747	MS	3,938	13,375	01/04/2013	03/15/2020
242370-AD-6.	DEAN FOODS CO NEW 144A			1,2	4FE	517,700		80,0000	416,000	416,000	(102,072)	318	0	0	6.500	6.696	MS	9,952	33,800	01/24/2018	03/15/2023
247126-AJ-4.	DELPHI CORP			1,2	2FE	122,909		100,1000	116,115	121,535	0	(1,018)	0	0	4.150	3.128	MS	1,417	4,814	08/22/2017	03/15/2024
247361-ZK-7.	DELTA AIR LINES INC DEL			1	2FE	284,222		99,3360	285,000	284,681	0	257	0	0	2.875	2.993	MS	2,458	8,194	03/09/2017	03/13/2020
247361-ZL-5.	DELTA AIR LINES INC DEL			1	2FE	1,184,253		98,3310	1,185,000	1,184,517	0	242	0	0	2.600	2.639	JD	2,311	30,724	11/28/2017	12/04/2020
247361-ZP-6.	DELTA AIR LINES INC DEL			1,2	2FE	798,952		98,4000	800,000	799,088	0	136	0	0	3.800	3.866	AO	6,080	15,200	04/16/2018	04/19/2023
247670-AA-2.	DELTA MERGER SUB INC 144A			4	4FE	55,000		94,5000	55,000	51,975	(3,025)	0	0	0	6.000	6.090	MS	926	0	09/06/2018	09/15/2026
247916-AF-6.	DENBURY RES INC 144A			1,2	4FE	295,631		93,0000	280,000	260,400	(32,484)	(2,747)	0	0	9.000	6.					



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25272K-AD-5	DIAMOND 1 FIN CORP 144A			1,2	2FE	529,182		99,8350	500,000	518,193	0	(7,311)	0	0	4.420	2.844	JD	982	22,100	06/26/2017	06/15/2021
25272K-AG-8	DIAMOND 1 FIN CORP 144A			1,2	2FE	1,773,814		101,7640	1,685,000	1,765,870	0	(7,943)	0	0	5.450	4.260	JD	4,081	66,354	09/14/2018	06/15/2023
25272K-AR-4	DIAMOND 1 FIN CORP 144A			1,2	2FE	249,420		108,2790	230,634	249,134	0	(286)	0	0	8.350	7.098	JJ	8,201	3,173	11/20/2018	07/15/2046
25272K-AU-7	DIAMOND 1 FIN CORP 144A			1,2	3FE	917,695		99,8920	888,000	887,043	(16,673)	(10,036)	0	0	5.875	4.459	JD	2,319	40,244	10/10/2018	06/15/2021
25272K-AW-3	DIAMOND 1 FIN CORP 144A			1,2	3FE	1,305,701		101,7500	1,271,875	1,261,900	(32,359)	(11,146)	0	0	7.125	5.665	JD	3,958	76,594	08/08/2018	06/15/2024
25278X-AH-2	DIAMONDBACK ENERGY INC			1,2	3FE	152,273		97,5000	144,300	144,300	(7,655)	(318)	0	0	5.375	4.915	MN	685	5,268	08/21/2018	05/31/2025
253651-AC-7	DIEBOLD NXDF INC			1,2	5FE	118,800		80,0000	118,800	118,800	0	(1,387)	86,891	0	8.500	22,677	AO	3,553	14,705	06/05/2018	04/15/2024
25466A-AN-1	DISCOVER BK			2	2FE	575,000		97,8600	575,000	575,000	0	0	0	4.682	4.737	FA	10,619	0	08/06/2018	08/09/2028	
254709-AL-2	DISCOVER FINL SVCS			2	2FE	209,756		95,6290	210,000	209,839	0	23	0	0	3.750	3.799	MS	2,559	7,875	03/02/2015	03/04/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	219,877		97,5530	220,000	219,911	0	14	0	0	3.800	3.844	MS	2,508	8,360	06/26/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	1,119,810		95,6740	1,120,000	1,119,851	0	31	0	0	2.950	2.975	MS	9,270	32,948	09/08/2017	03/10/2023
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			2	2FE	233,375		92,7240	250,000	233,632	0	257	0	0	3.950	4.897	MS	2,770	0	10/25/2018	03/20/2026
25470X-AW-5	DISH DBS CORP			2	4FE	331,788		80,5000	288,995	288,995	(45,499)	2,706	0	0	5.875	7.460	MN	2,695	21,091	03/02/2018	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4FE	1,690,829		82,7500	1,530,875	1,530,875	(160,091)	137	0	0	7.750	9.666	JJ	71,688	14,919	12/19/2018	07/01/2026
25470X-AJ-4	DISH DBS CORP SR NT			1	4FE	592,741		93,2000	612,000	563,040	(35,990)	2,878	0	0	5.875	6.670	JJ	16,579	32,211	04/30/2018	07/15/2022
25470X-AL-9	DISH DBS CORP SR NT			1	4FE	661,950		82,2500	735,000	611,888	(50,493)	5,118	0	0	5.000	7.781	MS	10,821	19,250	11/20/2018	03/15/2023
25470X-AE-5	DISH DBS CORP SR NT 6.75%			1	4FE	536,122		98,9700	511,000	505,737	(14,804)	(5,797)	0	0	6.750	5.304	JD	2,874	24,199	08/06/2018	06/01/2021
25470X-AB-1	DISH DBS CORP SR NT 7.875%19			1	4FE	170,130		102,0300	159,000	162,228	(1,372)	(6,530)	0	0	7.875	3.484	MS	4,174	12,521	01/10/2018	08/09/2019
25746U-CY-3	DOMINION ENERGY INC			2	2FE	424,023		100,3350	426,424	425,000	0	15	0	0	4.250	4.325	JD	1,505	8,831	10/24/2018	06/01/2028
257867-AZ-4	DONNELLEY R R & SONS CO			1	4FE	47,000		99,2500	46,648	47,000	(353)	0	0	0	7.000	7.123	FA	1,243	3,290	08/12/2013	02/15/2022
257867-BB-6	DONNELLEY R R & SONS CO			1	4FE	195,081		95,5000	181,450	181,450	4,561	(524)	0	0	6.000	5.699	AO	2,850	11,400	09/10/2015	04/01/2024
74978D-AA-2	DONNELLEY RR & SONS CO MTN BE			1	4FE	195,254		100,0000	181,000	181,000	(3,497)	(3,743)	0	0	7.875	5.525	MS	4,197	14,254	08/01/2017	03/15/2021
233244-AD-4	DOT HEADQ MTG FIN TR 2004-2			1	1	1,956,760		104,3300	2,086,600	2,000,000	0	3,209	0	0	6.001	6.379	MON	8,001	120,020	05/02/2015	12/07/2021
260543-CJ-0	DOW CHEM CO			2	2FE	487,790		96,4930	482,465	500,000	0	442	0	0	3.500	4.001	AO	4,375	0	10/03/2018	10/01/2024
260543-CM-3	DOW CHEM CO 144A			2	2FE	184,813		101,7320	188,204	184,815	0	2	0	0	4.550	4.619	MN	725	0	11/28/2018	11/30/2025
26078J-AA-8	DOWDUPONT INC			2	2FE	35,000		100,9590	35,000	35,000	0	0	0	0	3.766	3.801	MN	121	0	11/14/2018	11/15/2020
62613F-AL-8	DS SMITH PLC			2	2	3,000,000		101,5100	3,045,309	3,000,000	0	0	0	0	4.650	4.704	FA	56,188	139,500	08/01/2012	08/06/2022
233331-BA-4	DTE ENERGY CO			1,2	2FE	474,032		99,3000	471,674	474,085	0	52	0	0	3.700	3.781	FA	7,079	0	10/23/2018	08/01/2023
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1	1FE	59,779		102,5920	61,555	60,000	0	3	0	0	3.950	4.035	MN	349	0	11/05/2018	11/15/2028
26442U-AF-1	DUKE ENERGY PROGRESS LLC			1	1FE	448,061		100,4450	452,003	450,000	0	70	0	0	3.375	3.502	MS	5,991	0	10/23/2018	09/01/2023
26442U-AG-9	CALLABLE			2	1FE	304,942		101,0150	308,096	305,000	0	2	0	0	3.700	3.737	MS	4,451	0	08/06/2018	09/01/2028
26817R-AN-8	DYNEGY INC			1,2	3FE	602,263		103,2500	593,688	575,000	(958)	(7,617)	0	0	7.375	5.397	MN	7,068	19,544	12/07/2018	11/01/2022
26817R-AB-4	DYNEGY INC NEW DEL			1	3FE	621,300		100,0000	620,000	620,000	(4,647)	(363)	0	0	5.875	5.874	JD	3,035	36,425	01/25/2018	06/01/2023
26817R-AP-3	DYNEGY INC NEW DEL			1,2	3FE	703,822		105,5000	693,135	657,000	(3,449)	(7,236)	0	0	7.625	4.769	MN	8,349	30,119	11/13/2018	11/01/2024
268648-AQ-5	E M C CORP MASS			1	3FE	621,338		96,0420	605,065	630,000	(20,013)	3,341	0	0	2.650	3.244	JD	1,391	16,695	11/17/2017	06/01/2020
28368E-AD-8	EL PASO ENERGY CORP MTN BE			1	2FE	365,373		119,8030	359,408	300,000	0	(1,651)	0	0	7.800	5.520	FA	9,750	11,700	07/11/2018	08/01/2031
28368E-AE-6	EL PASO ENERGY CORP MTN BE			1	2FE	100,320		119,7010	93,367	78,000	0	(1,035)	0	0	7.750	4.954	JJ	2,787	3,023	02/06/2018	01/15/2032
28470R-AC-6	ELDORADO RESORTS INC			1,2	4FE	505,044		102,7500	490,118	477,000	(6,367)	(6,560)	0	0	7.000	5.093	FA	13,913	15,050	10/30/2018	08/01/2023
28470R-AF-9	ELDORADO RESORTS INC			1,2	4FE	158,250		96,4640	144,696	150,000	(10,707)	(1,347)	0	0	6.000	4.918	AO	2,250	9,000	09/11/2017	04/01/2025
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS, LLC			2	2	1,000,000		93,6230	936,227	1,000,000	0	0	0	0	3.270	3.297	MS	9,447	32,700	03/04/2016	03/17/2026
28932M-AG-0	ELM ROAD GENERATING STATION			4	1FE	1,109,276		103,7370	1,150,728	1,109,276	0	0	0	0	4.673	4.728	JJ	23,326	51,836	01/12/2011	01/19/2031
29260F-AD-2	ENDEAVOR ENERGY RESOURCE/FIN 144A			1,2	4FE	459,900		102,5000	482,775	471,000	0	582	0	0	5.500	5.977	JJ	10,866	16,766	07/05/2018	01/30/2026
29271L-AE-4	ENDO FIN LLC 144A			1,2	5FE	143,640		76,0000	143,640	143,640	(24,357)	1,160	0	0	5.375	8.885	JJ	4,684	0	09/25/2018	01/15/2023
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1,2	2FE	224,762		97,8410	220,143	225,000	0	4	0	0	4.950	5.026	JD	495	5,785	10/22/2018	06/15/2028
29273R-BD-0	ENERGY TRANSFER PRTRNS L P			2	2FE	738,008		93,8550	703,916	750,000	0	545	0	0	4.050	4.380	MS	8,944	15,188	08/28/2018	03/15/2025
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	102,738		94,2380	94,238	100,000	(6,109)	(390)	0	0	4.400	3.917	AO	1,100	4,400	01/25/2018	04/01/2024
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	224,850		90,1540	216,369	240,000	(9,277)	796	0	0	4.150	5.329	JD	830	4,980	07/31/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	224,856		90,1770	211,915	240,000	(13,381)	440	0	0	4.850	5.604	JJ	5,256	0	07/30/2018	07/15/2026
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	182,509		80,8730	141,527	175,000	(40,843)	(116)	0	0	5.450	5.230	JD	795	9,538	10/19/2017	06/01/2047
29355X-AF-4	ENPRO INDS INC 144A																				

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V-BE-2	ENTERPRISE PRODS OPER LLC			1,2	2FE	1,006,140	98.9460	989,457	1,000,000	1,005,838	.0	(303)	0	.0	3.750	3.672	FA	14,167	.0	08/28/2018	02/15/2025
268787-AE-8	EP ENERGY LLC			1,2	4FE	191,158	74.5000	137,825	185,000	137,825	(52,560)	(773)	0	.0	8.000	7.419	MN	1,274	10,800	08/08/2018	11/29/2024
29441W-AC-9	EQUATE PETROCHEMICAL BV				2FE	1,488,385	96.7090	1,450,635	1,500,000	1,490,508	.0	.994	0	.0	4.250	4.394	MN	10,271	63,750	02/27/2017	11/03/2026
294429-AK-1	EQUIFAX INC			1,2	2FE	114,945	96.9860	111,534	115,000	114,973	.0	.11	0	.0	2.300	2.323	JD	2,220	2,645	05/05/2016	06/01/2021
29444U-AN-6	EQUINIX INC			1,2	3FE	377,775	100.7500	367,738	365,000	367,738	(7,067)	(2,970)	0	.0	5.375	3.979	JJ	9,809	9,809	05/16/2018	01/01/2022
29444U-AR-7	EQUINIX INC			1,2	3FE	217,728	97.7500	213,095	218,000	213,095	(4,638)	.5	0	.0	5.375	5.466	MN	1,497	5,859	10/19/2018	05/15/2027
26884T-AT-9	ERAC USA FINANCE COMPANY				2FE	212,189	94.4720	212,562	225,000	212,605	.0	.417	0	.0	2.700	4.003	MN	1,013	3,038	10/26/2018	11/01/2023
26884T-AP-7	ERAC USA FINANCE COMPANY 144A			1,2	2FE	2,994,330	98.1110	2,943,342	3,000,000	2,995,898	.0	.516	0	.0	3.800	3.859	MN	19,000	114,000	11/02/2015	11/01/2025
26884T-AQ-5	ERAC USA FINANCE COMPANY 144A				2FE	241,378	97.2980	243,245	250,000	241,867	.0	.490	0	.0	2.600	3.824	JD	.542	3,250	10/24/2018	12/01/2021
26884A-BD-4	ERP OPER LTD PARTNERSHIP			1	1FE	503,225	98.2580	510,940	520,000	503,574	.0	.349	0	.0	3.375	3.976	JD	1,463	8,775	11/05/2018	06/01/2025
26907Y-AA-2	ESH HOSPITALITY INC 144A			1,2	3FE	615,708	93.0000	576,600	620,000	576,600	(39,448)	.191	0	.0	5.250	5.439	MN	5,425	29,138	11/14/2018	05/01/2025
268787-AJ-7	EVEREST ACO LLC/FINANCE 144A			1,2	4FE	177,248	88.5000	154,875	175,000	154,875	(22,246)	(127)	0	.0	7.750	7.614	MN	1,733	6,480	08/08/2018	05/15/2026
30040W-AE-8	EVERSOURCE ENERGY			1,2	2FE	269,816	94.8440	256,078	270,000	269,832	.0	.16	0	.0	3.300	3.358	JJ	4,109	4,628	01/03/2018	01/15/2028
30161N-AT-8	EXELON CORP			1,2	2FE	229,945	97.8040	224,949	230,000	229,974	.0	.11	0	.0	2.450	2.470	AO	1,190	5,635	04/04/2016	04/15/2021
30219G-AL-2	EXPRESS SCRIPTS HLDG CO			1,2	2FE	64,864	99.6330	64,761	65,000	64,939	.0	.27	0	.0	3.300	3.374	FA	.751	2,145	02/22/2016	02/25/2021
30219G-AM-0	EXPRESS SCRIPTS HLDG CO			1,2	2FE	60,188	101.3530	567,578	560,000	594,143	.0	(4,299)	0	.0	4.500	3.529	FA	8,820	25,200	08/01/2017	02/25/2026
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS			1,2	4FE	213,988	96.0000	191,040	199,000	191,040	(21,102)	(1,846)	0	.0	8.125	6.461	MN	2,695	12,106	08/08/2018	05/01/2025
	EXTERRAN PARTNERS LP/ EXLP																				
30227C-AB-3	FIN			1	4FE	674,307	96.0000	657,600	685,000	657,600	(23,849)	1,426	0	.0	6.000	6.348	AO	10,275	41,100	03/22/2013	04/01/2021
30227M-AB-1	EXTRACTION OIL AND GAS 144A			1,2	4FE	529,356	73.0000	390,550	535,000	390,550	(139,207)	401	0	.0	5.625	5.877	FA	12,539	15,548	03/22/2018	02/01/2026
	EXTRACTION OIL AND GAS INC																				
30227M-AA-3	144A			1,2	4FE	458,125	82.5000	358,875	435,000	358,875	(94,298)	(4,952)	0	.0	7.375	5.968	MN	4,099	32,081	03/23/2018	05/15/2024
31428X-AV-8	FEDEX CORP			1	2FE	161,112	96.6510	161,112	175,000	168,100	.0	1,458	0	.0	2.700	3.737	AO	.998	4,725	11/01/2013	04/15/2023
31428X-BP-0	FEDEX CORP			1,2	2FE	496,917	94.8470	493,204	520,000	497,984	.0	1,067	0	.0	3.400	3.997	FA	6,679	9,577	06/15/2018	02/15/2028
315292-AR-3	FERRELLGAS L P / FERRELLGAS FIDELITY & GTY LIFE HLDGS INC			1,2	5FE	76,230	80.5000	64,400	80,000	64,400	(12,382)	552	0	.0	6.750	7.991	JD	.240	5,400	01/26/2018	06/15/2023
315786-AC-7	144A			1,2	3FE	642,663	95.5300	616,169	645,000	616,169	(26,685)	.191	0	.0	5.500	5.640	MN	5,913	18,821	05/03/2018	05/01/2025
31620M-AK-2	FIDELITY NATL INFORMATION SVCS				2FE	740,603	98.8500	741,374	750,000	741,006	.0	404	0	.0	3.500	3.842	AO	5,542	.0	10/15/2018	04/15/2023
	FIDELITY NATL INFORMATION SVCS																				
31620M-AR-7	144A			1,2	2FE	247,755	104.0220	239,251	230,000	244,786	.0	(1,997)	0	.0	5.000	3.939	AO	2,428	11,500	06/26/2017	10/15/2025
	FIDELITY NATL INFORMATION SVCS																				
31620M-AS-5	144A			1,2	2FE	433,592	96.5680	420,072	435,000	434,094	.0	331	0	.0	2.250	2.346	FA	3,698	9,788	06/26/2017	08/15/2021
	FINANCIAL & RISK US HLDGS INC																				
31740L-AA-1	144A				4FE	515,488	96.5000	496,975	515,000	496,975	(18,490)	(23)	0	.0	6.250	6.325	MN	8,047	.0	09/19/2018	05/15/2026
318069-B*-1	FINNING INTERNATIONAL INC				2FE	1,000,000	100.2890	1,002,891	1,000,000	1,000,000	.0	.0	0	.0	4.280	4.326	AO	10,462	42,800	04/02/2012	04/03/2024
319963-BN-3	FIRST DATA CORP			1,2	3FE	1,305,690	98.2500	1,251,705	1,274,000	1,251,705	(42,693)	(8,593)	0	.0	5.375	4.374	FA	25,869	27,413	09/26/2018	08/15/2023
32008D-AA-4	FIRST DATA CORP NEW 144A			1,2	3FE	90,045	96.2500	83,738	87,000	83,738	(5,364)	(944)	0	.0	5.000	3.794	JJ	2,006	2,175	01/12/2018	01/15/2024
32008D-AB-2	FIRST DATA CORP NEW 144A			1,2	4FE	727,000	97.5000	702,000	720,000	702,000	(22,193)	(2,807)	0	.0	5.750	5.428	JJ	19,090	6,038	12/19/2018	01/15/2024
336130-AA-7	FIRST QUALITY FIN CO INC 144A			1,2	4FE	708,931	96.7500	686,925	710,000	686,925	(20,785)	(1,222)	0	.0	4.625	4.625	MN	4,196	22,778	11/02/2018	05/15/2021
336130-AB-5	FIRST QUALITY FIN CO INC 144A				4FE	151,129	89.5000	147,675	165,000	147,675	(3,583)	.129	0	.0	5.000	6.705	JJ	4,125	.0	12/10/2018	07/01/2025
337932-AG-2	FIRSTENERGY CORP			1,2	2FE	904,891	97.4630	877,164	900,000	903,568	.0	(997)	0	.0	2.850	2.745	JJ	11,828	27,360	09/01/2017	07/15/2022
337738-AQ-1	FISERV INC				2FE	501,770	100.6230	503,114	500,000	501,710	.0	(60)	0	.0	3.800	3.754	AO	5,067	.0	10/26/2018	10/01/2023
33936Y-AA-3	FLEX ACQUISITION CO 144A			1,2	5FE	200,730	89.0000	178,000	200,000	178,000	(22,243)	(487)	0	.0	6.875	6.793	JJ	6,340	3,438	08/06/2018	01/15/2025
33936Y-AC-9	FLEX ACQUISITION CO INC 144A			1,2	5FE	255,000	90.0000	229,500	255,000	229,500	(25,500)	.0	0	.0	7.875	8.030	JJ	10,152	.0	06/26/2018	07/15/2026
302445-AD-3	FLIR SYS INC			1,2	2FE	198,468	98.5930	197,186	200,000	198,794	.0	326	0	.0	3.125	3.412	JD	.278	6,250	04/19/2018	06/15/2021
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032 TRUS				1FE	500,000	95.0700	475,349	500,000	500,000	.0	.0	0	.0	3.560	3.560		4,252	18,047	08/29/2017	10/05/2032
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	210,268	95.8650	191,729	200,000	207,471	.0	(1,863)	0	.0	4.250	3.203	MS	2,385	8,500	06/26/2017	09/20/2022
345397-XA-6	FORD MOTOR CREDIT CO LLC				2FE	1,465,605	93.9070	1,408,599	1,500,000	1,468,878	.0	3,273	0	.0	3.219	3.993	JJ	23,070	.0	08/29/2018	01/09/2022
345397-XK-4	FORD MOTOR CREDIT CO LLC				2FE	1,125,425	97.9930	1,077,924	1,100,000	1,109,934	.0	(6,036)	0	.0	3.157	2.591	FA	14,180	34,727	05/18/2016	08/04/2020
345397-ZG-1	FORD MOTOR CREDIT CO LLC				2FE	2,710,000	95.9660	2,600,681	2,710,000	2,710,000	.0	.0	0	.0	3.305	3.395	JAJA	20,153	14,834	08/06/2018	10/12/2021
345397-ZH-9	FORD MOTOR CREDIT CO LLC				2FE	293,580	97.1190	291,358	300,000	293,961	.0	.381	0	.0	3.813	4.645	AO	2,510	.0	10/23/2018	10/12/2021
349553-D*-5	FORTIS INC				2	2,000,000	96.7320	1,974,636	2,000,000	2,000,00											



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35671D-BC-8	FREEPORT-MCMORAN INC.			1,2	3FE	565,203		76,1250	592,000	450,660	(114,821)	244	0	0	5.450	5.896	MS	9,500	26,814	08/08/2018	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC.			1	3FE	305,900		78,7500	320,000	252,000	(54,555)	505	0	0	5.400	5.893	MN	2,256	17,280	09/14/2017	11/14/2034
35671D-BL-8	FREEPORT-MCMORAN INC.			1,2	3FE	224,513		92,2500	240,000	221,400	(5,333)	1,160	0	0	4.550	5.752	MN	1,426	8,873	10/26/2018	11/14/2024
35671D-CB-9	FREEPORT-MCMORAN INC.			1,2	3FE	706,919		103,1250	662,000	682,688	(17,103)	(7,128)	0	0	6.875	4.536	FA	17,194	16,363	12/20/2018	02/15/2023
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO.				2PL	1,000,000		95,8810	1,000,000	1,000,000	0	0	0	0	5.000	5.063	AO	12,361	53,500	04/02/2014	04/02/2024
35905A-AA-7	FRONTDOOR INC 144A			1,2	4FE	268,788		95,0000	270,000	256,500	(12,306)	18	0	0	6.750	6.942	FA	6,784	0	11/13/2018	08/15/2026
35906A-BA-5	FRONTIER COMMUNICATIONS 144A			1,2	4FE	216,779		87,5000	221,000	193,375	(23,549)	145	0	0	8.500	9.052	AO	4,696	10,019	06/17/2018	04/01/2026
35906A-AK-4	FRONTIER COMMUNICATIONS CORP.			1	5FE	123,338		63,2500	123,338	123,338	0	4,094	42,480	0	8.750	27.722	AO	3,602	11,594	08/08/2018	04/15/2022
35906A-AM-0	FRONTIER COMMUNICATIONS CORP.			1	5FE	166,675		56,5000	166,675	166,675	0	11,860	51,316	0	7.125	26.297	JJ	9,692	10,509	01/26/2018	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS CORP.			1	5FE	124,115		51,5000	124,115	124,115	0	7,901	45,256	0	7.625	25.926	AO	3,879	18,376	01/09/2018	04/15/2024
35906A-AW-8	FRONTIER COMMUNICATIONS CORP.			1,2	5FE	179,310		69,5000	179,310	179,310	0	2,453	58,890	0	10.500	24.542	MS	7,977	13,545	05/21/2018	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP.			1,2	5FE	245,868		62,2450	395,000	245,868	0	2,821	80,431	0	11.000	23.243	MS	12,794	21,725	08/08/2018	09/15/2025
12543D-AU-4	FWCT-2 ESCROW CORP.			1	4FE	603,091		92,7500	640,000	593,600	(16,817)	7,326	0	0	5.125	7.243	FA	13,667	17,425	08/08/2018	08/01/2021
364725-BA-8	GANNETT CO INC.			1,2	3FE	697,315		99,8970	690,000	689,289	(4,265)	(3,761)	0	0	5.125	4.193	JJ	16,306	17,681	06/19/2018	07/15/2020
364725-BE-0	GANNETT CO INC.			1,2	3FE	246,485		100,2500	240,000	240,600	(5,506)	(379)	0	0	6.375	5.453	AO	3,230	0	11/02/2018	10/15/2023
364725-BB-6	GANNETT CO INC 144A				3FE	266,263		97,7500	265,000	259,038	(6,677)	(200)	0	0	4.875	4.825	MN	1,651	11,700	09/24/2018	09/15/2021
36155W-AK-2	GC1 INC SR GBLB NT 25			1,2	4FE	396,550		97,0000	373,450	373,450	(1,367)	0	0	0	6.875	6.490	AO	5,588	26,469	05/05/2015	04/15/2025
36155W-AH-9	GC1 INC SR NT			2	4FE	727,338		100,3530	718,000	718,000	0	(7,973)	0	0	6.750	6.864	JD	4,039	48,465	02/14/2018	06/01/2021
369550-AX-6	GENERAL DYNAMICS CORP.				1FE	892,440		90,7070	1,000,000	895,335	0	2,895	0	0	2.125	3.749	FA	8,028	0	10/03/2018	08/15/2026
369626-4Y-7	GENERAL ELEC CAP CORP MTN BE.				2FE	784,325		100,2580	761,000	779,926	(4,399)	0	0	0	4.625	3.368	JJ	17,012	0	07/05/2018	01/07/2021
369626-T9-5	GENERAL ELEC CAP CORP MTN BE.				2FE	1,156,848		97,8110	1,200,000	1,157,326	0	478	0	0	5.550	6.278	JJ	32,560	0	11/26/2018	01/05/2026
370334-BT-0	GENERAL MLS INC.				2FE	687,944		99,1710	700,000	688,285	0	341	0	0	3.650	4.055	FA	9,652	0	11/23/2018	02/15/2024
370334-BZ-6	GENERAL MLS INC.			1,2	2FE	326,540		91,9430	326,396	328,037	0	1,498	0	0	3.200	4.367	FA	4,449	5,680	06/15/2018	02/10/2027
37045V-AE-0	GENERAL MTRS CO.				2FE	1,030,380		100,2260	1,000,000	1,028,555	(1,825)	0	0	0	4.875	4.250	AO	12,052	24,375	08/29/2018	10/02/2023
37045V-AS-9	GENERAL MTRS CO.				2FE	345,200		94,7530	367,000	345,499	0	299	0	0	5.000	5.879	AO	5,658	0	10/25/2018	10/01/2028
37045X-AS-5	GENERAL MTRS FINL CO INC.			1,2	2FE	864,087		93,5420	795,104	860,229	(1,553)	0	0	0	4.000	3.802	JJ	15,678	34,000	06/26/2017	01/15/2025
37045X-BM-7	GENERAL MTRS FINL CO INC.				2FE	292,710		97,6810	300,000	293,196	0	486	0	0	3.200	4.203	JJ	4,667	0	10/23/2018	07/06/2021
37045X-BW-5	GENERAL MTRS FINL CO INC.				2FE	729,308		94,9710	712,283	730,115	0	807	0	0	3.950	4.571	AO	6,419	14,813	10/03/2018	04/13/2024
37045X-BY-1	GENERAL MTRS FINL CO INC.			1,2	2FE	199,660		95,5160	200,000	199,757	0	65	0	0	3.150	3.212	JD	18	9,450	06/27/2017	06/30/2022
37045X-CD-6	GENERAL MTRS FINL CO INC.				2FE	232,610		91,4350	250,000	232,997	0	387	0	0	3.500	4.908	MN	1,313	0	11/05/2018	11/07/2024
37045X-CJ-3	GENERAL MTRS FINL CO INC.			1	2FE	639,750		98,6230	640,000	639,809	0	59	0	0	3.550	3.596	AO	5,175	11,297	04/05/2018	04/09/2021
37185L-AG-7	GENESIS ENERGY LP / GENESIS ENERGY			2	4FE	275,500		92,5000	268,250	290,000	(7,641)	391	0	0	6.000	7.454	MN	2,223	8,700	11/09/2018	05/15/2023
37185L-AH-5	GENESIS ENERGY LP / GENESIS ENERGY			1,2	4FE	1,231,253		97,5000	1,200,000	1,170,000	(49,466)	(10,086)	0	0	6.750	5.736	FA	33,750	62,438	08/06/2018	08/01/2022
372491-AF-7	GENWORTH HLDGS INC.			1	4FE	113,383		82,7500	110,058	133,000	(6,135)	2,810	0	0	4.900	8.412	FA	2,462	6,850	01/10/2018	08/15/2023
36162J-AA-4	GEO GROUP INC NEW			1	4FE	892,925		88,2500	865,000	763,363	(111,808)	(2,755)	0	0	5.875	5.503	AO	10,728	50,819	02/13/2018	10/15/2024
375558-AW-3	GILEAD SCIENCES INC.				1FE	1,512,015		99,8330	1,500,000	1,511,353	0	(662)	0	0	3.700	3.572	AO	13,875	27,750	08/29/2018	04/01/2024
361841-AK-5	GLP CAP LP/GLP FING II INC.			1	2FE	155,000		101,0000	155,000	155,000	0	0	0	0	5.750	5.833	JD	743	4,704	05/07/2018	06/01/2028
361841-AD-1	GLP CAPITAL LP / GLP FINANCING			1	2FE	445,000		100,8500	448,783	445,000	0	0	0	0	4.875	4.934	MN	3,616	21,694	10/23/2013	11/01/2020
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II				2FE	534,978		99,2920	526,248	530,000	0	(247)	0	0	5.250	5.151	JD	2,319	14,685	08/08/2018	06/01/2025
36186C-BY-8	GMAC INC.				3FE	181,470		111,0000	138,000	153,180	(23,976)	(2,244)	0	0	8.000	4.932	MN	1,840	11,040	10/25/2017	11/01/2031
38119#-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC.			4	1	2,227,517		102,9130	2,227,517	2,227,517	0	0	0	0	4.350	4.397	FA	37,951	98,271	08/01/2011	08/10/2031
38141G-GS-7	GOLDMAN SACHS GROUP INC.				1FE	565,302		104,7030	500,000	544,588	(13,776)	0	0	0	5.750	2.716	JJ	12,538	28,750	06/26/2017	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC.				1FE	1,020,591		98,4270	1,000,000	1,014,555	0	(3,321)	0	0	3.625	3.268	JJ	16,010	36,250	06/26/2017	01/22/2023
38141G-VM-3	GOLDMAN SACHS GROUP INC.				1FE	1,309,704		98,6770	1,233,468	1,296,487	0	(8,139)	0	0	4.000	3.240	MS	16,389	50,000	06/26/2017	03/03/2024
38141G-WO-3	GOLDMAN SACHS GROUP INC.			1,2	1FE	1,617,463		93,7370	1,700,000	1,619,586	0	2,123	0	0	3.272	4.123	MS	14,215	11,452	11/05/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC.			1,2	1FE	924,168		93,3630	868,271	930,000	0	80	0	0	3.814	3.928	AO	6,700	23,742	10/25/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC.			1,2	1FE	500,000		96,2390	500,000	500,000	0	0	0	0	4.223	4.268	MN	3,519	11,027	04/18/2018	05/01/2029
38143U-8H-7	GOLDMAN SACHS GROUP INC.			2	1FE	104,757		94,5650	105,000	104,818	0	22	0	0	3.750	3.814	FA	1,378	3,938	02/22/2016	02/25/2026
38148B-AA-6	GOLDMAN SACHS GROUP INC.				3FE	145,230		97,5100	141,000	137,489	(4,668)	(3,073)	0	0	5.700	3.410	MN	1,139	8,037	01/10/2018	05/10/2019
38148L-AC-0	GOLDMAN SACHS GROUP INC.		</																		



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
389284-AA-8	GRAY ESCROW INC 144A				4FE	365,000	97.3170	355,207	365,000	355,207	(9,793)	0	0	0	7.000	7.123	MN	3,194	0	11/01/2018	05/15/2027
389375-AK-2	GRAY TELEVISION INC 144A			1,2	4FE	366,875	92.2000	343,906	373,000	343,906	(23,639)	670	0	0	5.125	5.496	AO	4,036	19,116	02/27/2018	10/15/2024
391228-AA-7	GREAT RIVER HYDRO, LLC				2PL	3,000,000	95.5190	2,865,578	3,000,000	3,000,000	0	0	0	0	4.940	5.001	AO	103,740	148,200	04/18/2017	04/19/2032
39807U-AB-2	GREYSTAR REAL ESTATE PRTN			1,2	4FE	216,785	97.7500	221,893	227,000	216,919	0	134	0	0	5.750	6.666	JD	1,088	6,526	11/19/2018	12/01/2025
398433-AH-5	GRIFFON CORP			1,2	4FE	1,415,614	90.5000	1,282,385	1,417,000	1,282,385	(131,934)	(1,295)	0	0	5.250	5.346	MS	24,798	45,255	08/06/2018	03/01/2022
398545-AA-1	GRINDING MEDIA INCMC GRINDING			1,2	4FE	647,430	96.7500	624,038	645,000	624,038	(22,488)	(451)	0	0	7.375	7.418	JD	2,114	47,569	12/02/2016	12/15/2023
40009V-AA-6	GROWTHPOINT PPTYS INTL 144A			1	2FE	1,533,463	99.8750	1,498,125	1,500,000	1,529,493	0	(3,969)	0	0	5.872	5.430	MS	22,265	36,211	05/01/2018	05/02/2023
W2710@-AD-2	GUARANTEE SENIOR SECURED NOTE				2FE	3,000,000	92.4570	2,773,725	3,000,000	3,000,000	0	0	0	0	3.190	3.215	AO	65,129	95,700	10/26/2016	10/26/2026
402635-AH-9	GULFPORT ENERGY CORP				4FE	320,000	88.5000	283,200	320,000	283,200	(36,800)	0	0	0	6.000	6.090	AO	4,053	19,200	10/06/2016	10/15/2024
402635-AL-0	GULFPORT ENERGY CORP			1,2	4FE	1,214,388	88.5000	1,066,425	1,205,000	1,066,425	(142,384)	(1,879)	0	0	6.375	6.303	MN	9,816	68,850	08/06/2018	05/15/2025
402635-AP-1	GULFPORT ENERGY CORP			1,2	4FE	275,000	86.5000	237,875	275,000	237,875	(37,125)	0	0	0	6.375	6.477	JJ	8,084	13,343	10/05/2017	01/15/2026
40468@-AA-7	HA ECON 101-A TRUST				1FE	6,697,292	94.1080	6,302,711	6,697,292	6,697,292	0	0	0	0	3.570	3.629	MON	23,245	239,303	09/29/2017	05/11/2041
40573L-AL-0	HALFMOON PARENT INC 144A				2FE	297,888	99.6670	299,001	300,000	297,966	0	78	0	0	3.750	3.953	JJ	3,250	0	10/23/2018	07/15/2023
410345-AJ-1	HANESBRANDS INC 144A			1,2	3FE	861,650	93.7500	834,375	890,000	834,375	(48,403)	1,018	0	0	4.625	4.855	MN	5,260	41,163	02/09/2018	05/15/2024
410867-AF-2	HANOVER INS GROUP INC			1,2	2FE	789,911	100.1040	750,776	750,000	783,744	0	(4,113)	0	0	4.500	3.802	AO	7,125	33,750	06/26/2017	04/15/2026
41242*-AT-9	HARDWOOD FUNDING LLC				1FE	2,000,000	99.5910	1,991,810	2,000,000	2,000,000	0	0	0	0	3.530	3.561	JD	4,707	70,600	06/07/2013	06/07/2025
41242*-BH-4	HARDWOOD FUNDING LLC				1PL	1,000,000	96.2550	962,550	1,000,000	1,000,000	0	0	0	0	3.680	3.714	JD	2,453	36,800	06/07/2017	06/07/2032
41242*-BL-5	HARDWOOD FUNDING LLC 144A				1FE	1,000,000	99.9530	999,531	1,000,000	1,000,000	0	0	0	0	3.960	3.999	JD	9,570	0	10/01/2018	06/07/2030
41242*-AZ-5	HARLAND CLARKE HLDGS CORP				1FE	3,000,000	94.6380	2,839,147	3,000,000	3,000,000	0	0	0	0	3.380	3.409	JD	6,760	101,400	03/20/2015	06/07/2030
412690-AF-6	HARRIS CORP DEL			1,2	4FE	183,313	91.1250	159,469	175,000	159,469	(19,897)	(2,363)	0	0	8.375	6.855	FA	5,537	14,656	10/31/2017	08/15/2022
413875-AW-5	HARTFORD FINL SVCS GROUP INC			1,2	2FE	801,816	99.5470	796,376	800,000	801,733	0	(83)	0	0	4.400	4.419	JD	1,564	18,676	06/13/2018	06/15/2028
416515-BC-7	HCA HEALTHCARE INC				2FE	557,595	80.0000	465,600	582,000	557,949	0	354	0	0	4.740	5.184	FMAN	3,601	18,562	08/10/2018	02/12/2047
40412C-AC-5	HCA INC			1	3FE	234,850	102.2500	224,950	220,000	224,950	(5,435)	(4,465)	0	0	6.250	3.950	FA	5,194	13,750	01/12/2018	02/15/2021
404119-AJ-8	HCA INC			1	3FE	20,235	105.0000	19,950	19,000	19,950	(264)	(21)	0	0	7.500	6.925	MN	218	713	07/24/2018	11/06/2033
404119-BN-8	HCA INC			1	3FE	593,775	99.0000	574,200	580,000	574,200	(16,164)	(1,724)	0	0	5.000	4.663	MS	8,539	29,000	12/22/2016	03/15/2024
404119-BQ-1	HCA INC			1	3FE	278,933	99.5000	273,625	275,000	273,625	(5,090)	(217)	0	0	5.250	5.059	AO	3,048	7,219	07/24/2018	04/15/2025
404119-BR-9	HCA INC			1	3FE	279,650	97.5000	273,000	280,000	273,000	(6,679)	29	0	0	5.375	5.470	FA	6,271	7,525	05/02/2018	02/01/2025
404119-BS-7	HCA INC			1,2	3FE	1,012,231	99.5000	965,150	970,000	965,150	(44,116)	(2,965)	0	0	5.875	5.214	FA	21,529	32,401	09/19/2018	02/15/2026
404119-BU-2	HCA INC			1,2	3FE	202,500	94.5000	189,000	200,000	189,000	(11,782)	(218)	0	0	4.500	4.391	FA	3,400	9,000	09/06/2016	02/15/2027
404119-BV-0	HCA INC			1,2	3FE	594,938	94.7500	554,288	585,000	554,288	(28,454)	(158)	0	0	5.500	5.459	JD	1,430	30,938	08/09/2018	06/15/2047
404121-AC-9	HCA Inc			1	3FE	618,200	102.5000	576,050	562,000	576,050	231	(19,901)	0	0	6.500	2.791	FA	13,800	36,530	04/25/2017	02/15/2020
404121-AD-7	HCA Inc			1	3FE	1,408,605	106.2500	1,358,938	1,279,000	1,345,500	(38,418)	(24,687)	0	0	7.500	4.734	FA	36,238	84,113	08/06/2018	02/15/2022
404121-AF-2	HCA Inc			1	3FE	435,375	98.5000	423,550	430,000	423,550	(10,242)	(775)	0	0	4.750	4.575	MN	3,404	20,425	11/28/2016	05/01/2023
404121-AG-0	HCA INC			1	3FE	594,500	101.2500	587,250	580,000	587,250	(2,058)	(1,856)	0	0	5.875	5.529	MN	5,679	34,075	01/21/2016	05/01/2023
404121-AH-8	HCA INC			1,2	3FE	310,000	97.2500	301,475	310,000	301,475	(8,525)	0	0	0	5.375	5.447	MS	5,924	0	08/09/2018	09/01/2026
404121-AJ-4	HCA INC			1,2	3FE	622,500	96.5000	598,300	620,000	598,300	(24,138)	(62)	0	0	5.625	5.647	MS	12,400	0	09/11/2018	09/01/2028
404121-AE-5	HCA INC SR SEC NT 22			1	3FE	766,275	102.5000	743,125	725,000	743,125	(16,931)	(6,219)	0	0	5.875	4.292	MS	12,542	24,528	08/06/2018	03/15/2022
421924-BK-6	HEALTHSOUTH CORP			1,2	4FE	205,660	99.0000	198,000	200,000	198,000	(5,523)	(2,137)	0	0	5.750	4.767	MN	1,917	11,500	01/16/2018	11/01/2024
421924-BT-7	HEALTHSOUTH CORP			1,2	4FE	402,630	97.5000	386,100	396,000	386,100	(16,025)	(505)	0	0	5.750	5.446	MS	6,705	11,385	08/06/2018	09/15/2025
423074-AS-2	HEINZ H J CO 144A			1,2	2FE	1,070,800	100.4180	1,004,180	1,000,000	1,046,774	0	(19,370)	0	0	4.875	2.787	FA	18,417	48,750	10/03/2017	02/15/2025
42806L-AA-9	HERC RENTALS INC 2PRI0 NT				4FE	631,000	103.7500	654,663	631,000	631,000	0	0	0	0	7.500	7.641	JD	3,944	48,004	05/25/2016	06/01/2022
428040-CS-6	HERTZ CORP 144A			1,2	4FE	543,925	73.0000	465,740	638,000	465,740	(83,145)	4,960	0	0	5.500	8.816	AO	7,408	20,268	10/15/2018	10/15/2024
428302-AA-1	HEXION U S FIN CORP			1,2	5FE	629,821	79.7500	539,110	676,000	539,110	(105,174)	14,463	0	0	6.625	10.894	AO	9,455	30,707	08/17/2018	04/15/2020
432833-AC-5	HILTON DOMESTIC OPER CO 144A			1,2	3FE	726,635	96.0000	697,920	727,000	697,920	(28,724)	9	0	0	5.125	5.198	MN	6,210	20,492	08/08/2018	05/01/2026
432891-AH-2	HILTON WORLDWIDE FINANCE LLC			1,2	3FE	134,063	94.7500	123,175	130,000	123,175	(9,546)	(854)	0	0	4.625	3.897	AO	1,503	6,013	10/06/2017	04/01/2025
44332P-AD-3	HUB INTERNATIONAL LTD 144A			1,2	5FE	390,000	90.2500	351,975	390,000	351,975	(38,025)	0	0	0	7.000	7.123	MN	4,550	14,105	04/18/2018	05/01/2026
444454-AF-9	HUGHES SATELLITE SYS CORP			1	4FE	765,839	91.6250	698,183	762,000	698,183	(67,183)	(556)	0	0	6.625	6.665	FA	21,034	39,220	08/10/2018	08/01/2026
444454-AA-0	HUGHES SATELLITE SYS CORP SR			1	4FE	2,199,183	103.7500	2,070,850	1,996,000	2,070,850	(48,989)	(40,394)	0	0	7.625						

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
446150-AM-6	HUNTINGTON BANCSHARES INC			2	2FE	872,253	100.5220	879,571	875,000	872,474	0	222	0	0	4.000	4.093	MN	4,472	17,500	05/08/2018	05/15/2025
44644A-AE-7	HUNTINGTON NB COLUMBUS OH				1FE	246,885	99.6550	249,137	250,000	246,990	0	105	0	0	3.550	3.865	AO	2,095	0	10/25/2018	10/06/2023
44965T-AA-5	ILFC E-CAPITAL TR I 144A			1,2	3FE	621,956	77.7500	513,150	660,000	513,150	(108,924)	117	0	0	4.470	4.869	MJSD	820	22,176	08/30/2018	12/21/2065
45569L-AA-9	INDIGO NAT RES LLC 144A			1,2	4FE	500,300	86.0000	434,300	505,000	434,300	(66,386)	386	0	0	6.875	7.154	FA	13,116	18,227	02/23/2018	02/15/2026
45672N-AG-6	INFOR US INC			1,2	5FE	287,385	96.7150	266,933	276,000	266,933	(15,327)	(5,125)	0	0	6.500	4.721	MN	2,292	17,940	01/12/2018	05/15/2022
45672N-AF-8	INFOR US INC 144A			1,2	4FE	2,039,550	100.3000	2,011,015	2,005,000	2,011,015	(16,882)	(11,653)	0	0	5.750	5.072	FA	43,553	31,913	12/13/2018	08/15/2020
457030-AJ-3	INGLES MKTS INC			1,2	3FE	551,750	98.7500	543,125	550,000	543,125	(8,345)	(280)	0	0	5.750	5.696	JD	1,406	15,813	07/19/2018	06/15/2023
460690-BK-5	Interpublic Group Cos Inc				2FE	1,084,317	97.9340	1,077,278	1,100,000	1,084,940	0	623	0	0	3.750	4.157	FA	15,583	0	11/05/2018	02/15/2023
460690-BM-1	INTERPUBLIC GROUP COS INC				2FE	250,383	100.1240	250,310	250,000	250,348	0	(35)	0	0	3.500	3.447	AO	2,431	0	10/26/2018	10/01/2020
46124T-AA-8	INVENTIV GROUP HOLDINGS INC/				4FE	218,031	104.0000	216,320	208,000	216,320	(1,421)	(290)	0	0	7.500	5.679	AO	3,900	0	12/06/2018	10/01/2024
462613-AM-2	IPALCO ENTERPRISES INC			1,2	2FE	872,379	97.3500	876,149	900,000	874,620	0	2,241	0	0	3.700	4.311	MS	11,100	16,650	06/05/2018	09/01/2024
46284P-AP-9	IRON MTN INC DEL			1	4FE	712,000	95.0000	674,500	710,000	674,500	(36,948)	(213)	0	0	5.750	5.789	FA	15,423	40,825	06/13/2016	08/15/2024
46284P-AQ-7	IRON MTN INC DEL			1	3FE	768,493	101.2500	754,313	754,313	754,313	(12,524)	(1,656)	0	0	6.000	5.347	FA	16,887	8,400	10/15/2018	08/15/2023
46284V-AB-7	IRON MTN INC NEW 144A			1,2	3FE	250,500	98.7500	246,875	250,000	246,875	(3,518)	(107)	0	0	4.375	4.305	JD	911	5,469	08/07/2018	06/01/2021
46284V-AC-5	IRON MTN INC NEW 144A			1,2	3FE	440,000	87.2500	383,900	440,000	383,900	(56,100)	0	0	0	4.875	4.934	MS	6,316	21,271	09/06/2017	09/15/2027
46284V-AE-1	IRON MTN INC NEW 144A			1,2	3FE	799,674	88.2500	734,240	832,000	734,240	(67,271)	1,838	0	0	5.250	5.856	MS	12,961	29,598	08/07/2018	03/15/2028
45031U-BU-4	ISTAR INC			1,2	3FE	79,198	99.6880	78,753	79,000	78,753	(247)	(198)	0	0	5.000	5.063	JJ	1,975	3,205	04/10/2018	07/01/2019
45031U-BZ-3	ISTAR INC			1,2	3FE	302,994	96.7500	290,250	300,000	290,250	(12,323)	(421)	0	0	6.000	5.667	AO	4,500	9,000	08/08/2018	04/01/2022
45031U-CD-1	ISTAR INC			1,2	3FE	212,100	93.4900	196,329	210,000	196,329	(15,387)	(385)	0	0	5.250	5.068	MS	3,246	10,872	01/25/2018	09/15/2022
47009L-AA-3	JAGGED PEAK ENERGY INC 144A			1,2	4FE	271,388	93.0000	255,750	275,000	255,750	(15,839)	201	0	0	5.875	6.181	MN	2,693	7,764	06/11/2018	05/01/2026
466112-AF-6	JBS USA LLC / JBS USA FINANCE 144A			1,2	3FE	348,568	100.5000	344,715	343,000	344,715	(1,594)	(2,259)	0	0	7.250	6.926	JD	2,072	18,596	08/06/2018	06/01/2021
47232M-AD-4	JEFFERIES FINANCE LLC/JFIN CP 144A			1,2	4FE	245,938	92.5000	231,250	250,000	231,250	(14,899)	212	0	0	7.250	7.736	FA	6,847	9,063	08/10/2018	08/15/2024
475795-AC-4	JELD-WEN INC 144A			1,2	4FE	405,600	87.5000	367,500	420,000	367,500	(39,276)	1,176	0	0	4.625	5.240	JD	863	19,479	03/27/2018	12/15/2025
478165-AF-0	JOHNSON S C & SON INC SR NT 144A 3				1FE	1,806,760	117.9510	2,359,022	2,000,000	1,853,447	0	6,158	0	0	5.750	6.661	FA	43,444	115,000	01/20/2009	02/15/2033
48125L-RN-4	JP MORGAN CHASE BANK			2	1FE	250,000	99.5960	248,990	250,000	250,000	0	0	0	0	3.086	3.110	AO	1,393	3,858	04/19/2018	04/26/2021
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1FE	193,740	98.0360	196,072	200,000	193,813	0	73	0	0	4.005	4.429	AO	1,513	0	11/05/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK NA			1,2	2FE	1,135,000	99.6960	1,131,550	1,135,000	1,135,000	0	0	0	0	4.203	4.247	JJ	20,937	0	07/16/2018	07/23/2029
46625H-HA-1	JPMORGAN CHASE & CO			2	2FE	712,636	98.6250	662,760	672,000	674,571	0	(2,978)	0	0	5.990	6.102	JAJO	6,929	30,856	08/17/2018	12/29/2099
46625H-JY-7	JPMORGAN CHASE & CO				1FE	756,868	98.3980	752,742	765,000	757,226	0	358	0	0	3.875	4.118	MS	9,140	0	09/14/2018	09/10/2024
46625H-KC-3	JPMORGAN CHASE & CO				1FE	949,820	95.2710	952,706	1,000,000	951,146	0	1,326	0	0	3.125	4.083	JJ	13,715	0	10/24/2018	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO				1FE	411,156	99.0930	406,279	410,000	411,110	0	(46)	0	0	3.900	3.888	JJ	7,373	0	09/14/2018	07/15/2025
46625H-OW-3	JPMORGAN CHASE & CO				1FE	1,178,288	95.2330	1,190,416	1,250,000	1,179,573	0	1,286	0	0	3.300	4.254	AO	10,313	0	11/05/2018	04/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1FE	1,325,174	97.0720	1,247,375	1,285,000	1,320,495	0	(3,758)	0	0	3.782	3.417	FA	20,249	48,599	10/12/2017	02/01/2028
481218-AD-3	JRD HOLDINGS INC				2PL	857,000	99.6750	854,219	857,000	857,000	0	0	0	0	4.130	4.173	MS	9,242	35,394	03/27/2014	03/27/2024
483050-AC-7	KAISER FNDTN HOSP/HLTH MTN BE			1,2	1FE	214,215	96.1400	206,701	215,000	214,330	0	69	0	0	3.150	3.218	MN	1,129	6,773	04/25/2017	05/01/2027
48666K-AR-0	KB HOME			1	3FE	427,426	102.7500	411,000	400,000	411,000	(14,138)	(2,288)	0	0	7.500	5.678	MS	8,833	15,000	08/29/2018	09/15/2022
48666K-AT-6	KB HOME			1	3FE	99,262	101.7500	90,558	89,000	90,558	(6,309)	(2,395)	0	0	7.000	3.846	JD	277	6,230	01/12/2018	12/15/2021
48666K-AV-1	KB HOME				3FE	234,262	101.2500	207,563	205,000	207,563	(21,932)	(4,768)	0	0	7.625	4.632	MN	1,997	15,631	01/26/2018	05/15/2023
489399-AG-0	KENNEDY-WILSON INC			1,2	4FE	863,550	93.5000	799,425	855,000	799,425	(60,985)	(1,476)	0	0	5.875	5.739	AO	12,558	50,231	10/19/2016	04/01/2024
49327M-26-8	KEYBANK NATIONAL ASSOCIATION				1FE	264,592	98.9380	262,184	265,000	264,899	0	81	0	0	2.250	2.295	MS	1,739	5,963	02/09/2015	03/16/2020
49326E-EH-2	KEYCORP MEDIUM TERM NTS BE				2FE	234,845	101.5750	238,702	235,000	234,849	0	4	0	0	4.150	4.204	AO	1,680	0	10/22/2018	10/29/2025
48250N-AA-3	KFC HLDG CO/PIZZA HUT HLDGS 144A			1,2	4FE	345,000	96.5000	332,925	345,000	332,925	(12,075)	0	0	0	5.000	5.062	JD	1,438	17,250	03/20/2018	06/01/2024
48250N-AB-1	KFC HLDG CO/PIZZA HUT HLDGS 144A			1,2	4FE	405,000	96.7500	387,000	400,000	387,000	(17,426)	(574)	0	0	5.250	5.077	JD	1,750	21,000	03/05/2018	06/01/2026
48250N-AC-9	KFC HLDG CO/PIZZA HUT HLDGS 144A			1,2	4FE	90,000	93.0000	83,700	90,000	83,700	(6,300)	0	0	0	4.750	4.806	JD	356	4,275	06/12/2017	06/01/2027
494550-BL-9	KINDER MORGAN ENERGY PARTNERS			1	2FE	1,120,257	99.9530	1,099,478	1,100,000	1,114,179	0	(3,579)	0	0	3.950	3.606	MS	14,483	43,450	06/26/2017	09/01/2022
494550-BS-4	KINDER MORGAN ENERGY PARTNERS			1,2	2FE	374,085	99.1070	371,651	375,000	374,116	0	31	0	0	4.150	4.246	FA	6,484	0	10/19/2018	02/01/2024
49456B-AM-3	KINDER MORGAN INC DEL			1,2	2FE	2,509,046	97.1740	2,468,212	2,540,000	2,513,780	0	4,689	0	0	3.150	3.458	JJ	36,894	61,841	03/23/2018	01/15/2023
482480-AE-0	KLA-TENCOR CORP			1,2	2FE	536,040	102.4820	512,411	500,000	528,471	0	(4,544)	0	0	4.650	3.55					



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501797-AN-4	L BRANDS INC.			1	3FE	98,764	85.5000	95,760	112,000	95,734	(3,260)	230	0	0	5.250	7.142	FA	2,450	685	11/08/2018	02/01/2028
502413-BF-3	L3 TECHNOLOGIES INC.			1,2	2FE	998,040	100.1550	1,001,554	1,000,000	998,249	0	209	0	0	3.850	3.931	JD	1,711	20,213	05/30/2018	06/15/2023
50540R-AP-7	LABORATORY CORP AMER HLDGS.			1	2FE	50,234	99.2430	49,622	50,000	50,109	0	(33)	0	0	3.200	3.150	FA	667	1,600	01/21/2015	02/01/2022
505742-AD-8	LADDER CAPITAL FIN HLDGS 144A			1,2	3FE	133,506	99.7500	129,675	130,000	129,675	(2,423)	(1,246)	0	0	5.875	4.863	FA	3,182	7,638	11/14/2017	08/01/2021
505742-AF-3	LADDER CAPITAL FIN HLDGS 144A			1,2	3FE	361,111	97.2500	345,238	355,000	345,238	(14,520)	(1,353)	0	0	5.250	4.775	MS	5,488	13,913	08/15/2018	03/15/2022
505742-A6-1	LADDER CAPITAL FIN HLDGS 144A			1,2	3FE	490,000	99.2500	437,325	490,000	437,325	(50,225)	0	0	0	5.250	5.319	AO	6,431	26,154	09/11/2017	10/01/2025
512807-AN-8	LAM RESEARCH CORP.			1,2	2FE	751,230	100.0050	750,039	750,000	751,149	0	(81)	0	0	3.800	3.807	MS	8,392	14,250	07/10/2018	03/15/2025
512807-AR-9	LAM RESEARCH CORP.			1,2	2FE	824,611	98.8860	810,867	820,000	822,932	0	(1,198)	0	0	2.800	2.661	JD	1,020	22,960	06/26/2017	06/15/2021
526057-BT-0	LENMAR CORP.			1,2	3FE	159,069	99.7500	154,613	155,000	154,613	(1,022)	(2,853)	0	0	4.500	2.626	JD	310	6,975	11/13/2017	06/15/2019
526057-BU-7	LENMAR CORP.			1,2	3FE	357,550	99.2500	342,413	345,000	342,413	(5,315)	(6,329)	0	0	4.500	2.616	MN	1,984	15,525	08/29/2017	11/15/2019
526057-BX-1	LENMAR CORP.			1,2	3FE	212,625	99.1250	208,163	210,000	208,163	(3,912)	(551)	0	0	4.750	4.295	AO	2,494	4,988	05/30/2018	04/01/2021
526057-BY-9	LENMAR CORP.			1,2	3FE	348,688	96.0000	336,000	350,000	336,000	(12,832)	144	0	0	4.125	4.288	JJ	6,657	0	08/06/2018	01/15/2022
526057-BZ-6	LENMAR CORP.			1	3FE	495,000	94.5000	467,775	495,000	467,775	(27,225)	0	0	0	4.500	4.551	AO	3,774	22,275	04/19/2017	04/30/2024
526057-CD-4	LENMAR CORP.			1,2	3FE	546,503	90.2500	501,790	556,000	501,790	(44,830)	118	0	0	4.750	5.057	MN	2,348	20,900	12/12/2018	11/29/2027
526057-CV-4	LENMAR CORP.			1,2	3FE	502,670	91.2500	462,638	507,000	462,638	(40,015)	(18)	0	0	5.000	5.195	JD	1,197	20,350	08/14/2018	06/15/2027
526057-CX-6	LENMAR CORP SR GLBL			1,2	3FE	175,000	96.8900	169,558	175,000	169,558	(4,130)	0	0	0	2.950	2.972	MN	459	5,163	11/14/2017	11/29/2020
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC.			1	4FE	353,050	98.2500	342,893	349,000	342,893	(9,851)	(307)	0	0	5.750	5.517	MS	6,689	10,034	08/27/2018	12/01/2022
527298-AY-9	LEVEL 3 FING INC.			1,2	3FE	587,975	100.0000	580,000	580,000	580,000	0	(7,975)	0	0	6.125	6.219	AO	7,500	35,525	06/27/2018	01/15/2021
527298-BF-9	LEVEL 3 FING INC.			1,2	3FE	508,163	96.5000	492,150	510,000	492,150	(16,749)	221	0	0	5.125	5.248	MS	8,713	26,138	07/13/2015	05/01/2023
53154*-AM-5	LIBERTY UTILITIES.			2		2,000,000	96.8070	1,936,148	2,000,000	2,000,000	0	0	0	0	3.940	3.979	AO	13,352	78,800	03/24/2017	04/30/2027
53219L-AR-0	LIFEPOINT HEALTH INC. LIMITED BRANDS INC SR NT				5FE	357,800	94.7500	345,838	365,000	345,838	(12,035)	72	0	0	9.750	10.376	JD	4,448	0	11/15/2018	12/01/2026
532716-AU-1	5.625%22 LIN TELEVISION CORP SR GLBL				3FE	112,613	99.6250	104,606	105,000	104,606	(6,279)	(1,727)	0	0	5.625	3.742	FA	2,231	5,906	01/05/2018	02/15/2022
532776-AZ-4	NT 22 LINCOLN NATL CORP IND CAP			1	4FE	928,875	99.7500	897,750	900,000	897,750	(23,520)	(3,961)	0	0	5.875	5.262	MN	6,756	52,875	04/09/2018	11/15/2022
534187-AS-8	SECS 7% LIONS GATE CAPITAL HOLDINGS			2	2FE	599,068	81.8750	515,813	630,000	599,403	0	335	0	0	4.998	5.382	FMAN	3,837	21,346	08/08/2018	05/17/2066
53627N-AA-9	144A LOCKHEED MARTIN CORP.				4FE	498,125	98.7500	493,750	500,000	493,750	(4,388)	13	0	0	5.875	6.040	MN	4,896	0	12/13/2018	11/01/2024
539830-BH-1	LOCKHEED MARTIN CORP.				2FE	877,725	99.2290	893,062	900,000	878,145	0	420	0	0	3.550	3.987	JJ	14,733	0	11/05/2018	01/15/2026
05664#-AA-2	LONSDALE FINANCE PTY LTD 144A				2FE	2,000,000	93.9150	1,878,301	2,000,000	2,000,000	0	0	0	0	4.190	4.234	AO	20,717	0	10/01/2018	10/01/2028
05664#-AB-0	LONSDALE FINANCE PTY LTD 144A				2FE	1,000,000	92.8420	928,417	1,000,000	1,000,000	0	0	0	0	4.270	4.316	AO	10,556	0	10/01/2018	10/01/2030
50218P-AA-5	LSC COMMUNICATIONS INC 144A			1,2	4FE	160,275	102.7500	159,263	155,000	159,086	715	(892)	0	0	8.750	8.089	AO	2,863	13,563	10/12/2017	10/15/2023
96926D-AH-3	LYON WILLIAM HOMES INC.			1,2	4FE	382,123	99.0000	369,270	373,000	369,270	(8,022)	(4,831)	0	0	7.000	5.166	FA	9,864	16,310	08/09/2018	08/15/2022
96926D-AR-1	LYON WILLIAM HOMES INC.			1,2	4FE	420,016	85.0000	384,200	452,000	384,200	(36,570)	754	0	0	5.875	7.447	JJ	11,136	4,406	10/19/2018	01/31/2025
96926D-AU-4	LYON WILLIAM HOMES INC.				4FE	62,725	90.0000	58,500	65,000	58,500	(4,349)	124	0	0	6.000	6.957	MS	1,300	0	09/05/2018	09/01/2023
55305B-AQ-4	M/I HOMES INC SR NT 5.625%25				3FE	295,000	91.5000	269,925	295,000	269,925	(25,075)	0	0	0	5.625	5.704	FA	6,914	16,502	07/31/2017	08/01/2025
55616X-AF-4	MACYS RETAIL HLDGS INC.			1	2FE	119,400	98.9590	118,751	120,000	119,788	0	64	0	0	3.875	3.976	JJ	2,144	4,650	11/01/2013	01/15/2022
55616X-AJ-6	MACYS RETAIL HLDGS INC.			1	2FE	140,019	74.1250	122,306	165,000	142,147	0	458	0	0	4.300	5.397	FA	2,680	7,095	11/01/2013	02/15/2043
65564M-AB-2	MAF GLOBAL SECURITIES LTD BOND FIX.				2FE	1,273,408	99.3430	1,192,116	1,200,000	1,254,242	0	(8,978)	0	0	4.750	3.845	MN	8,550	57,000	02/17/2017	05/07/2024
559079-AK-4	MAGELLAN HEALTH INC.			1,2	3FE	748,568	93.9830	704,869	750,000	704,869	(43,931)	180	0	0	4.400	4.481	MS	9,075	33,000	09/15/2017	09/22/2024
559080-AE-6	MAGELLAN MIDSTREAM PRTRNS LP. MAGNOLIA OIL & GAS OPER LLC			1	2FE	109,618	101.4760	111,624	110,000	109,973	0	48	0	0	6.550	6.707	JJ	3,322	7,205	06/19/2009	07/15/2019
559665-AA-2	144A MAJOR LEAGUE BASEBALL BOND			1,2	3FE	485,713	96.5000	468,025	485,000	468,025	(17,643)	(45)	0	0	6.000	6.061	FA	12,206	0	08/28/2018	08/01/2026
56081#-AT-7	FIX. MAJOR LEAGUE BASEBALL TRUST				1FE	2,000,000	103.3330	2,066,651	2,000,000	2,000,000	0	0	0	0	4.190	4.234	JD	4,888	83,800	09/01/2013	12/10/2025
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST				1FE	547,767	97.9370	536,466	547,767	547,767	0	0	0	0	3.550	3.582	JD	1,134	31,714	12/10/2015	12/10/2027
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST				1FE	1,000,000	96.2020	962,019	1,000,000	1,000,000	0	0	0	0	4.010	4.050	JD	2,339	20,050	06/11/2018	12/10/2038
56081#-BM-1	MAJOR LEAGUE BASEBALL TRUST SERIES.				1FE	1,339,693	94.9870	1,272,541	1,339,693	1,339,693	0	0	0	0	3.380	3.409	JD	2,641	45,282	12/11/2017	12/10/2029
55279H-AJ-9	MANUFACTURER AND TRADERS.			2	1FE	384,781	98.9260	380,865	385,000	384,950	0	45	0	0	2.100	2.123	FA	3,256	8,085	02/03/2015	02/06/2020
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC.			1	2FE	245,000	99.8490	244,629	245,000	245,000	0	0	0	0	3.551	3.583	MN	870	4,350	05/14/2018	05/25/2021
565122-AC-2	MAPLE ESCROW SUBSIDIARY INC.			1,2	2FE	720,000	99.6540	717,508	720,000	720,000	0	0	0	0	4.057	4.096	MN	2,921	14,605	05/14/2018	05/25/2023
565849-AI-0	MARATHON OIL CORP.			1,2	2FE	788,966	93.8110	759,872	810,000	789,995	0	1,030	0	0	3.850	4.341	JD	2,599	21,175	10/03/2018	06/01/2025
571903-AZ-6	MARRIOTT INTL INC NEW MARRIOTT OWNERSHIP RESORTS				2FE	210,000	99.7600	209,495	210,000	210,000	0	0	0	0	3.229	3.319	MUSD	866	0		



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57169*-AY-3	MARS INC.				1	2,000,000		91,5410	2,000,000	2,000,000	0	0	0	0	2.820	2.840	MS	14,727	56,400	09/27/2016	09/27/2028
57169*-BH-9	MARS INC.				1	1,000,000		97,6280	1,000,000	1,000,000	0	0	0	0	3.630	3.663	MS	9,277	36,300	03/29/2017	03/29/2029
57169*-AT-4	MARS INCORPORATED 144A				1	2,000,000		99,7360	2,000,000	2,000,000	0	0	0	0	3.490	3.520	AO	15,511	69,800	10/01/2012	10/11/2024
571748-AZ-5	MARSH & MCLENNAN COS INC.			1,2	1FE	273,528		98,8200	270,000	272,979	0	(380)	0	0	3.750	3.605	MS	3,009	10,125	06/26/2017	03/14/2026
571748-BA-9	MARSH & MCLENNAN COS INC.			1,2	1FE	567,821		98,8780	550,000	563,218	0	(3,061)	0	0	3.300	2.686	MS	5,395	18,150	06/26/2017	03/14/2023
576485-AE-6	MATADOR RES CO.			1,2	4FE	618,851		92,0000	617,000	567,640	(51,129)	(82)	0	0	5.875	5.900	MS	13,090	0	10/01/2018	09/15/2026
57665R-AF-3	MATCH GROUP INC.				3FE	595,531		101,7500	570,000	579,975	(14,410)	(1,146)	0	0	6.375	5.061	JD	3,028	14,184	12/19/2018	06/01/2024
577081-BB-7	MATTEL INC 144A			1,2	4FE	302,913		89,2190	309,000	275,687	(27,484)	258	0	0	6.750	7.223	JD	58	10,429	08/06/2018	12/31/2025
58013M-ES-9	MCDONALDS CORP MED TERM NT BE				2FE	974,970		99,1230	1,000,000	975,847	0	877	0	0	3.250	3.780	JD	1,896	16,250	10/12/2018	06/10/2024
58446V-AL-5	MEDIACOM BROADBAND LLC MEDIA			1	4FE	262,839		99,6250	260,000	259,025	(2,920)	(744)	0	0	5.500	5.192	AO	3,019	14,300	02/15/2018	04/15/2021
58502B-AA-4	MEDNAX INC 144A			1,2	3FE	211,838		98,0000	210,000	205,800	(5,557)	(422)	0	0	5.250	5.072	JD	919	11,025	11/10/2017	12/01/2023
585055-BC-9	MEDTRONIC INC.				1FE	505,100		100,9590	500,000	504,801	0	(299)	0	0	3.625	3.442	MS	5,337	9,063	08/29/2018	03/15/2024
585055-BS-4	MEDTRONIC INC.			1	1FE	391,124		99,6050	400,000	391,316	0	192	0	0	3.500	3.945	MS	4,122	0	11/05/2018	03/15/2025
58933Y-AR-6	MERCK & CO INC.			1,2	1FE	1,523,484		96,7390	1,515,000	1,521,866	0	(1,069)	0	0	2.750	2.684	FA	16,318	41,663	06/28/2017	02/10/2025
589433-AA-9	MERIDITH CORP 144A			1,2	4FE	807,315		97,7500	800,000	782,000	(24,728)	(587)	0	0	6.875	6.789	FA	22,917	20,567	12/06/2018	02/01/2026
59001A-AN-2	MERITAGE HOMES CORP			1	3FE	240,112		102,0000	224,000	226,480	(5,962)	(5,670)	0	0	7.150	3.458	AO	3,381	12,084	08/16/2018	04/15/2020
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	389,060		85,0000	400,000	340,000	(49,246)	186	0	0	5.125	5.616	JD	1,424	15,375	08/20/2018	06/06/2027
59001K-AD-2	MERITOR INC.			1,2	3FE	673,465		95,5000	655,000	625,525	(41,311)	(6,629)	0	0	6.250	5.095	FA	15,465	26,250	11/29/2018	02/15/2024
552953-BY-6	MGM RESORTS INTERNATIONAL				3FE	667,900		102,7500	630,000	647,325	(10,522)	(9,303)	0	0	6.750	4.115	AO	10,631	29,025	11/21/2018	10/01/2020
552953-CA-7	MGM RESORTS INTERNATIONAL			1	3FE	1,438,205		102,5000	1,311,000	1,343,775	(57,268)	(27,217)	0	0	6.625	3.959	JD	3,860	76,916	08/06/2018	12/15/2021
552953-CB-5	MGM RESORTS INTERNATIONAL			1	3FE	26,438		100,2500	25,000	25,063	(264)	(549)	0	0	5.250	2.945	MS	332	1,313	08/30/2017	03/31/2020
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	137,378		100,5000	126,000	126,630	(8,793)	(1,955)	0	0	6.000	4.090	MS	2,226	7,560	01/12/2018	03/15/2023
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	3FE	721,313		96,5000	720,000	694,800	(26,445)	(67)	0	0	5.750	5.798	JD	1,840	20,355	08/06/2018	06/15/2025
594087-AT-5	MICHAELS STORES INC 144A			1,2	4FE	477,570		99,7500	470,000	468,825	(1,175)	(7,570)	0	0	5.875	3.661	JD	1,227	27,613	04/26/2018	12/15/2020
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A			1,2	4FE	557,531		102,5000	525,000	538,125	(8,154)	(6,608)	0	0	6.875	5.123	FA	13,635	25,781	10/30/2018	08/15/2023
60040*-AA-4	MILLENNIUM PARKING GARAGES, LLC				2FE	3,000,000		88,6780	3,000,000	3,000,000	0	0	0	0	3.570	3.618	MJSD	2,678	133,875	11/22/2016	11/22/2028
60855R-AG-5	MOLINA HEALTHCARE INC			2	4FE	99,161		96,5000	100,000	96,500	(2,667)	6	0	0	5.375	5.698	MN	687	1,344	12/20/2018	11/15/2022
60855R-AH-3	MOLINA HEALTHCARE INC 144A			1,2	4FE	518,863		91,2500	469,938	515,000	(43,062)	(713)	0	0	4.875	4.762	JD	1,116	25,106	05/23/2017	06/15/2025
615394-AK-9	MOOG INC.				3FE	355,688		99,2500	347,375	350,000	(7,598)	(715)	0	0	5.250	4.518	JD	1,531	9,188	09/17/2018	12/01/2022
617446-7Y-9	MORGAN STANLEY				2FE	824,030		97,1800	798,000	818,573	0	(2,490)	0	0	4.350	4.007	MS	10,896	28,188	07/02/2018	09/08/2026
61744Y-AK-4	MORGAN STANLEY			1,2	1FE	275,435		94,5500	285,000	275,986	0	551	0	0	3.591	4.032	JJ	4,520	5,117	04/12/2018	07/22/2028
61744Y-AN-8	MORGAN STANLEY			1	1FE	310,533		97,6940	315,000	311,248	0	715	0	0	3.125	3.471	JJ	4,320	4,922	02/28/2018	01/23/2023
61744Y-AP-3	MORGAN STANLEY			1,2	1FE	326,834		95,6780	335,000	329,170	0	336	0	0	3.772	4.024	JJ	5,511	6,353	05/07/2018	01/24/2029
61744Y-AQ-1	MORGAN STANLEY				1FE	3,494,645		99,1480	3,470,194	3,487,855	0	(6,790)	0	0	0.737	0.813	AO	6,914	65,398	08/29/2018	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	1FE	105,881		99,8240	105,000	105,818	0	(63)	0	0	3.750	3.578	FA	1,378	0	08/27/2018	02/25/2023
61746B-DZ-6	MORGAN STANLEY			1	1FE	242,273		97,5370	250,000	242,415	0	143	0	0	3.875	4.426	JJ	4,144	0	11/05/2018	01/27/2026
61761J-VL-0	MORGAN STANLEY			1	1FE	1,032,886		98,3390	1,000,000	1,026,701	0	(4,119)	0	0	3.700	3.218	AO	6,989	37,000	06/26/2017	10/23/2024
553283-AB-8	MPH ACQUISITION HLDGS LLC 144A			1,2	5FE	285,400		93,2500	285,000	265,763	(19,592)	(46)	0	0	7.125	7.161	JD	1,692	7,481	12/13/2018	06/01/2024
55336V-AJ-9	MPLEX LP				2FE	383,865		100,9160	375,000	383,622	0	(243)	0	0	4.875	4.494	JD	1,523	9,141	10/19/2018	06/01/2025
55342U-AF-1	MPT OPERATING PARTNERSHIP L.P.			1,2	3FE	750,000		102,5000	750,000	750,000	0	0	0	0	6.375	6.477	MS	15,938	47,813	02/17/2016	03/01/2024
55342U-AH-7	MPT OPERATING PARTNERSHIP L.P.			1,2	3FE	480,000		91,4380	480,000	438,900	(41,100)	0	0	0	5.000	5.063	AO	5,067	25,600	09/07/2017	10/15/2027
626717-AG-7	MURPHY OIL CORP				3FE	153,000		76,0880	180,000	136,959	(16,079)	38	0	0	5.875	7.326	JD	881	0	11/29/2018	12/01/2042
626717-AH-5	MURPHY OIL CORP			1,2	3FE	150,000		99,4600	150,000	149,189	(811)	0	0	0	6.875	6.993	FA	3,896	10,313	08/12/2016	08/15/2024
626717-AJ-1	MURPHY OIL CORP			1,2	3FE	1,032,813		93,4090	1,025,000	957,440	(74,453)	(874)	0	0	5.750	5.661	FA	22,265	38,657	05/22/2018	08/15/2025
628530-BG-1	MYLAN INC 144A			1,2	2FE	187,522		93,2030	200,000	187,696	0	174	0	0	4.550	5.474	AO	1,921	0	10/29/2018	04/15/2028
62957H-AC-9	NABORS INDS INC			1,2	3FE	275,737		79,3720	285,000	226,210	(50,405)	878	0	0	5.500	6.437	JJ	7,228	7,838	07/05/2018	01/15/2023
62957H-AF-2	NABORS INDS INC NEW			1,2	3FE	673,125		75,7070	685,000	518,593	(155,235)	703	0	0	5.750	6.173	FA	16,411	20,569	07/09/2018	02/01/2025
34487#-AC-1	NATIONAL FOOTBALL LEAGUE TRUST VII				1FE	1,000,000		100,5920	1,000,000	1,000,000	0	0	0	0	3.820	3.820		7,534	38,731	10/20/2014	10/20/2026
63636#-AC-0	NATIONAL HOCKEY LEAGUE				2FE	1,000,000		91,1000	1,000,000	1,000,000	0	0	0	0	3.710	3.744	JD	2,164	36,894	08/10/2017	08/10/2029
63860U-AK-6	NATIONSTAR MTG LLC			1,2	4FE	1,371,822		97,5000	1,359,000	1,325,025	(33,010)	(7,413)	0	0	6.500						



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63938C-AH-1	NAVIENT CORPORATION			1	3FE	127,987		85,2500	128,000	109,120	(18,869)	.1	0	.0	6.750	6.866	JD	144	8,640	05/23/2017	06/25/2025
63938C-AJ-7	NAVIENT CORPORATION			1	3FE	386,445		83,0000	322,040	322,040	(64,462)	.57	0	.0	6.750	6.933	JD	1,164	13,386	08/09/2018	06/15/2026
62886E-AJ-7	NCR CORP NEW			1	4FE	548,018		94,2500	504,238	504,238	(35,781)	(1,276)	0	.0	5.000	4.765	JJ	12,335	26,750	10/22/2012	07/15/2022
62886E-AR-9	NCR CORP NEW			1,2	4FE	110,119		97,5000	102,375	105,000	(3,708)	(1,542)	0	.0	5.875	4.273	JD	274	6,169	05/15/2017	12/15/2021
62886E-AS-7	NCR ESCROW CORP			1	4FE	179,350		96,9000	164,730	170,000	(12,103)	(1,242)	0	.0	6.375	5.458	JD	482	10,838	04/05/2017	12/15/2023
64072T-AA-3	NEPTUNE FINCO CORP 144A			1,2	4FE	1,769,279		112,3750	1,713,719	1,525,000	(37,971)	(17,589)	0	.0	10.875	5.094	JJ	76,472	21,750	11/26/2018	10/15/2025
64072T-AC-9	NEPTUNE FINCO CORP 144A			1,2	3FE	387,413		101,2500	379,688	375,000	(7,016)	(709)	0	.0	6.625	6.046	JJ	11,456	.0	08/06/2018	10/15/2025
64072T-AE-5	NEPTUNE FINCO CORP 144A			1,2	4FE	885,000		107,6250	861,000	861,000	(22,456)	.0	0	.0	10.125	4.090	JJ	37,350	30,375	10/30/2018	01/15/2023
64110L-AJ-5	NETFLIX INC			1	3FE	378,375		100,8750	368,194	365,000	(8,133)	(2,048)	0	.0	5.500	4.475	AO	4,238	10,038	05/30/2018	02/15/2022
64110L-AQ-9	NETFLIX INC 144A			1	3FE	589,060		97,1700	570,388	587,000	(18,613)	(59)	0	.0	5.875	5.914	MN	4,407	19,063	08/08/2018	11/15/2028
644274-AF-9	NEW ENTERPRISE STONE & LIME 144A			1,2	4FE	460,000		91,0000	418,600	460,000	(41,400)	.0	0	.0	6.250	6.348	MS	8,465	14,615	03/01/2018	03/15/2026
646025-C@-3	NEW JERSEY RESOURCES			1		1,000,000		95,8680	1,000,000	1,000,000	.0	.0	0	.0	3.960	3.999	JD	2,530	19,800	06/08/2018	06/08/2028
646025-C*-5	NEW JERSEY RESOURCES CORP			1		1,000,000		99,1900	991,896	1,000,000	.0	.0	0	.0	3.540	3.571	FA	13,373	35,400	08/18/2016	08/18/2026
651229-AW-6	NEWELL RUBBERMAID INC			1,2	2FE	362,382		97,7320	351,835	360,000	.0	(263)	0	.0	4.200	4.151	AO	3,780	15,120	06/26/2017	04/01/2026
65158N-AA-0	NEWMARK GROUP INC			1	2FE	445,217		98,4660	443,107	450,000	.0	134	0	.0	6.125	6.477	MN	4,211	.0	11/01/2018	11/15/2023
65336Y-AK-9	NEXTAR BROADCASTING INC 144A			1,2	4FE	307,500		99,5000	298,500	300,000	(3,506)	(1,685)	0	.0	6.125	5.579	FA	6,942	18,375	07/07/2015	02/15/2022
62927#-AG-1	NFL VENTURES LP			1	1FE	1,844,309		99,3270	1,831,897	1,844,309	.0	.0	0	.0	3.570	3.602	AO	13,900	65,842	08/31/2015	01/15/2032
62927#-AK-2	NFL VENTURES LP			1	1FE	1,326,455		94,8890	1,258,657	1,326,455	.0	.0	0	.0	2.730	2.749	AO	7,645	36,212	11/03/2016	04/15/2031
62927#-AP-1	NFL VENTURES LP 144A			1	1FE	3,000,000		102,4200	3,072,595	3,000,000	.0	.0	0	.0	4.360	4.408	AO	27,613	.0	10/01/2018	04/15/2045
62913T-AJ-1	NGL ENERGY PARTNERS LP			1,2	4FE	705,550		96,0000	657,600	685,000	(42,832)	(4,799)	0	.0	7.500	6.725	MN	8,563	51,375	12/06/2017	11/01/2023
62912X-AE-4	NGPL PIPECO LLC 144A			1,2	3FE	90,000		97,2500	87,525	90,000	(2,475)	.0	0	.0	4.375	4.423	FA	1,488	4,091	07/25/2017	08/15/2022
62912X-AF-1	NGPL PIPECO LLC 144A			2	3FE	355,000		94,2500	334,588	355,000	(20,413)	.0	0	.0	4.875	4.934	FA	6,538	17,979	07/25/2017	08/15/2027
62927@-AB-4	NHL U.S. FUNDING, LP			1	2PL	2,000,000		98,8110	1,976,214	2,000,000	.0	.0	0	.0	4.330	4.401	MUSD	4,571	86,600	09/29/2014	09/29/2026
65364U-AA-4	NIAGARA MOHAWK PWR CORP			1	1FE	110,000		100,8860	110,974	110,000	.0	.0	0	.0	4.881	4.941	FA	2,028	5,369	08/03/2009	08/15/2019
654090-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A			1,2	4FE	723,894		95,5000	678,050	710,000	(37,816)	(4,693)	0	.0	5.000	4.341	AO	7,494	33,125	05/31/2018	04/15/2022
655044-AH-8	NOBLE ENERGY INC			1,2	2FE	307,173		96,8680	290,604	300,000	.0	(849)	0	.0	3.900	3.577	MN	1,495	11,700	11/01/2016	11/15/2024
655663-C#-7	NORDSON CORP			4	2	1,750,000		97,6720	1,709,252	1,750,000	.0	.0	0	.0	3.070	3.094	JJ	23,132	54,600	07/13/2012	07/26/2025
655664-AP-5	NORDSTROM INC			1	2FE	42,131		100,6800	40,272	40,000	.0	(272)	0	.0	4.000	3.265	AO	338	1,600	11/01/2013	10/15/2021
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2FE	698,446		100,0260	700,184	700,000	.0	54	0	.0	3.800	3.864	FA	11,009	.0	07/30/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2FE	304,347		100,5220	306,591	305,000	.0	35	0	.0	3.650	3.719	FA	4,608	.0	07/30/2018	08/01/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	1,449,229		93,3000	1,423,760	1,526,000	.0	5,193	0	.0	3.250	3.907	JJ	22,869	37,472	03/21/2018	01/15/2028
667469-AA-8	NORTHWEST FLA TIMBER FIN LLC 144A			1	1FE	4,924,150		93,1660	4,658,275	5,000,000	.0	4,259	0	.0	4.750	4.954	MS	72,569	237,500	04/03/2014	03/04/2029
670001-AA-4	NOVELIS CORP 144A			1,2	4FE	851,925		94,0000	784,900	835,000	(64,657)	(2,368)	0	.0	6.250	5.796	FA	19,715	23,281	08/23/2018	08/15/2024
670001-AC-0	NOVELIS CORP 144A			1,2	4FE	641,157		88,5000	584,100	660,000	(57,662)	605	0	.0	5.875	6.422	MN	4,955	21,738	07/24/2018	09/30/2026
629377-BY-7	NRG ENERGY INC			1	3FE	357,094		101,5000	350,175	345,000	(6,089)	(830)	0	.0	6.250	5.611	MN	3,594	7,344	12/07/2018	05/01/2024
629377-CC-4	NRG ENERGY INC			1,2	3FE	243,225		100,7500	236,763	235,000	(5,734)	(729)	0	.0	6.625	6.029	JJ	7,179	7,784	05/08/2018	01/15/2027
06518@-AF-9	NSW ELECTRICITY NETWORKS FINANCE			1	2FE	3,000,000		92,4000	2,771,996	3,000,000	.0	.0	0	.0	3.650	3.683	AO	22,813	109,500	10/16/2017	10/16/2029
67020Y-AP-5	NUANCE COMMUNICATIONS INC			1,2	3FE	350,000		99,5000	348,250	350,000	(1,750)	.0	0	.0	6.000	6.090	JJ	10,500	21,000	06/14/2016	07/01/2024
67059T-AB-1	NUSTAR LOGISTICS L P			1	3FE	494,960		98,0000	478,240	488,000	(14,571)	(2,149)	0	.0	4.800	4.226	MS	7,808	17,472	08/06/2018	09/01/2020
67059T-AE-5	NUSTAR LOGISTICS L P			1,2	3FE	337,419		93,2500	308,658	331,000	(28,102)	(660)	0	.0	5.625	5.435	AO	3,258	13,950	08/06/2018	04/28/2027
629530-AA-7	NVA HLDGS INC 144A			1,2	5FE	370,000		89,5000	331,150	370,000	(38,850)	.0	0	.0	6.875	6.993	AO	6,359	13,496	03/14/2018	04/01/2026
674003-A@-7	OAKTREE CAPITAL MANAGEMENT LLC			1	1FE	1,000,000		97,3880	973,883	1,000,000	.0	.0	0	.0	4.010	4.050	MS	13,144	40,100	09/03/2014	09/03/2026
674215-AE-8	OASIS PETE INC NEW			1,2	4FE	313,650		92,3750	314,075	340,000	(9,761)	3,247	0	.0	6.875	8.455	JJ	10,778	23,375	07/17/2015	01/15/2023
674215-AG-3	OASIS PETE INC NEW			1	4FE	569,787		94,2500	524,030	556,000	(43,208)	(2,409)	0	.0	6.875	6.267	MS	11,255	28,531	11/08/2018	03/15/2022
674215-AK-4	OASIS PETE INC NEW 144A			1,2	4FE	197,975		84,0000	165,480	197,000	(32,421)	(74)	0	.0	6.250	6.222	MN	2,052	5,712	08/06/2018	05/01/2026
680665-AJ-5	OLIN CORP			1	3FE	295,231		92,0000	288,880	314,000	(6,655)	.0	0	.0	5.125	6.093	MS	4,738	.0	11/20/2018	09/15/2027
68268N-AL-7	ONEOK PARTNERS LP			1	2FE	207,536		103,0390	206,078	200,000	.0	(278)	0	.0	5.000	4.186	MS	2,944	.0	10/19/2018	09/15/2023
68389X-BN-4	ORACLE CORP			1,2	1FE	809,101		96,4480	781,232	810,000	.0	78	0	.0	3.250	3.290	MN	3,364	26,764	11/07/2017	11/15/2027
69073T-AR-4	OWENS-BROCKWAY GLASS CONTR 144A			1	4FE	248,094		100,2500	230,575	230,575	(14,710)	(2,809)	0	.0	5.875	4.322	FA	5,105	13,513	01/25/2018	08/15/2023
694308-HC-4	PACIFIC GAS & ELEC CO			1	2FE	211,646															



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70202H-AE-5	PARSONS CORPORATION				2	2,000,000	102.3210	2,046,416	2,000,000	2,000,000	0	0	0	0	4.980	5.042	JJ	45,927	101,100	07/01/2014	07/15/2026
70213H-AD-0	PARTNERS HEALTHCARE SYS INC		1,2	1F	1F	302,000	90.9250	274,593	302,000	302,000	0	0	0	3.765	3.800	JJ	5,685	5,780	12/14/2017	07/01/2048	
702150-AC-7	PARTY CITY HLDGS INC 144A			4F	4F	114,713	98.2500	112,988	115,000	112,988	(1,733)	0	0	6.125	6.282	FA	2,661	0	11/08/2018	08/15/2023	
702150-AD-5	PARTY CITY HLDGS INC 144A		1,2	4F	4F	355,163	91.0000	323,960	356,000	323,960	(31,207)	4	0	6.625	6.769	FA	9,762	0	11/01/2018	08/01/2026	
703420-AG-3	PATTERSON COMPANIES, INC 144A			2P	2P	1,000,000	95.5430	955,434	1,000,000	1,000,000	0	0	0	3.480	3.510	MS	9,473	34,800	03/23/2015	03/23/2025	
703481-AG-0	PATTERSON-UTI ENERGY INC			2	2	3,000,000	97.9800	2,939,412	3,000,000	3,000,000	0	0	0	4.270	4.316	AO	30,602	128,100	06/01/2012	06/14/2022	
69327R-AG-6	PDC ENERGY INC		1,2	4F	4F	636,310	92.5000	578,125	625,000	578,125	(56,537)	(1,648)	0	6.125	5.816	MS	11,272	24,653	08/08/2018	09/15/2024	
69327R-AJ-0	PDC ENERGY INC		1,2	4F	4F	703,375	89.0000	623,000	700,000	623,000	(79,891)	(484)	0	5.750	5.733	MN	5,143	38,685	03/27/2018	05/15/2026	
70959W-AE-3	PENSKE AUTOMOTIVE GRP INC		1,2	4F	4F	713,948	99.7500	691,268	693,000	691,268	(13,360)	(8,901)	0	5.750	4.767	AO	9,962	39,848	02/14/2018	10/01/2022	
70959W-AG-8	PENSKE AUTOMOTIVE GRP INC		1,2	4F	4F	161,650	93.0000	158,100	170,000	158,100	(5,187)	693	0	5.500	6.276	MN	1,195	9,350	10/17/2016	05/15/2026	
709599-AX-2	PENSKE TRUCK LEASING CO 144A		1,2	2F	2F	413,539	97.7930	400,953	410,000	413,060	0	(326)	0	4.200	4.134	AO	4,305	17,220	06/26/2017	04/01/2027	
709599-AY-0	PENSKE TRUCK LEASING CO 144A		1,2	2F	2F	593,643	95.4070	567,671	595,000	593,946	0	233	0	2.700	2.764	MS	4,775	16,065	09/12/2017	03/14/2023	
709599-AZ-7	144A			2F	2F	587,406	97.9620	587,774	600,000	587,822	0	416	0	3.950	4.374	MS	7,308	0	10/03/2018	03/10/2025	
712704-AA-3	PEOPLES UNITED FINANCIAL INC		1	2F	2F	213,078	100.0970	215,208	215,000	213,164	0	86	0	3.650	3.924	JD	545	3,924	10/19/2018	12/06/2022	
716768-AC-0	PETSMART INC 144A		1,2	5F	5F	72,229	72.2500	68,638	95,000	68,638	(5,589)	1,998	0	5.875	10.951	JD	465	5,581	01/30/2018	06/01/2025	
720186-EQ-0	PIEDMONT NATURAL GAS CO INC			1	1	2,000,000	101.9380	2,038,763	2,000,000	2,000,000	0	0	0	4.240	4.285	JD	5,889	84,800	06/01/2011	06/06/2021	
72147K-AE-8	PILGRIMS PRIDE CORP NEW 144A		1,2	3F	3F	547,054	90.7500	519,998	573,000	519,998	(27,639)	583	0	5.875	6.664	MS	8,509	19,512	11/20/2018	09/30/2027	
72431P-AA-0	PISCES MIDCO INC 144A		1,2	5F	5F	332,736	91.5000	299,205	327,000	299,205	(33,049)	(482)	0	8.000	7.691	AO	5,523	13,298	08/08/2018	04/15/2026	
69353R-FG-8	PNC BK N A PITTSBURGH PA			1F	1F	1,405,005	95.3890	1,430,841	1,500,000	1,407,146	0	2,141	0	3.100	3.977	AO	8,525	23,250	10/03/2018	10/25/2027	
731020-AA-4	5.951%37		2	1F	1F	4,924,750	112.1210	5,606,040	5,000,000	4,946,618	0	3,077	0	5.951	0.000	MN	42,153	297,550	05/07/2007	05/10/2037	
73107G-AA-1	POLARIS INTERMEDIATE 144A			5F	5F	539,550	91.2120	497,105	545,000	497,105	(43,463)	912	0	8.500	8.941	JD	3,860	47,612	11/16/2017	12/01/2022	
73179P-AK-2	POLYONE CORP		1	3F	3F	215,538	96.5000	207,475	215,000	207,475	(7,920)	(82)	0	5.250	5.268	MS	3,324	11,288	03/24/2017	03/15/2023	
736508-K*-2	PORTLAND GENERAL ELECTRIC CO			1	1	1,000,000	116.5090	1,165,087	1,000,000	1,000,000	0	0	0	5.430	5.504	MN	8,748	54,300	11/02/2009	05/03/2040	
737446-AJ-3	POST HLDGS INC 144A		1,2	4F	4F	131,740	104.5000	127,490	122,000	127,490	(3,564)	(686)	0	8.000	5.516	JJ	4,500	0	11/08/2018	07/15/2025	
737446-AK-0	POST HLDGS INC 144A		1,2	4F	4F	264,319	91.0000	255,710	281,000	255,710	(9,797)	1,188	0	5.000	5.996	FA	5,308	7,025	05/04/2018	08/15/2026	
737446-AL-8	POST HLDGS INC 144A		1,2	4F	4F	1,001,254	95.9810	983,805	1,025,000	983,805	(18,426)	977	0	5.500	6.024	MS	18,792	13,613	12/19/2018	03/01/2025	
737446-AN-4	POST HLDGS INC 144A		1,2	4F	4F	411,962	92.0000	391,000	425,000	391,000	(21,318)	356	0	5.625	6.155	JJ	11,023	2,625	08/06/2018	01/15/2028	
69352P-AE-3	PPL CAP FDG INC		1	2F	2F	233,813	98.3780	236,108	240,000	237,059	0	679	0	3.500	3.879	JD	700	8,400	11/01/2013	12/01/2022	
69352P-AK-9	PPL CAP FDG INC			2F	2F	1,667,015	100.5180	1,673,616	1,665,000	1,666,914	0	(100)	0	3.950	3.963	MS	19,365	0	09/17/2018	03/15/2024	
693522-AG-9	PQ CORP 144A		1,2	4F	4F	241,531	103.0000	231,750	225,000	231,750	(2,695)	(4,816)	0	6.750	4.404	MN	1,941	15,188	07/07/2017	11/15/2022	
741530-AJ-1	PRIDE INTL INC DEL		1	4F	4F	341,675	74.0000	292,300	395,000	292,300	(36,291)	741	0	7.875	9.528	FA	11,751	31,106	10/12/2017	08/15/2040	
74170*-AC-3	PRIME PROPERTY FUND LLC			1	1	1,000,000	103.4790	1,034,790	1,000,000	1,000,000	0	0	0	4.610	4.663	FA	16,519	46,100	08/22/2013	08/22/2025	
74170*-AV-1	PRIME PROPERTY FUND, LLC			1F	1F	3,000,000	101.1010	3,033,024	3,000,000	3,000,000	0	0	0	4.580	4.632	MN	20,228	0	11/08/2018	11/08/2033	
74264*-AB-2	PRISA LHC, LLC			1	1	1,000,000	101.2510	1,012,509	1,000,000	1,000,000	0	0	0	4.270	4.316	AO	9,014	42,700	04/15/2014	04/15/2026	
74733V-AB-6	QEP RES INC		1	3F	3F	708,750	91.0000	637,000	700,000	637,000	(68,815)	(1,372)	0	5.375	5.195	AO	9,406	37,625	10/17/2016	10/01/2022	
74733V-AC-4	QEP RES INC		1,2	3F	3F	36,168	88.5000	32,745	37,000	32,745	(3,604)	129	0	5.250	5.795	MN	324	1,943	07/27/2017	05/01/2023	
74733V-AD-2	QEP RES INC		1,2	3F	3F	644,563	83.0000	551,950	665,000	551,950	(94,149)	1,536	0	5.625	6.217	MS	12,469	20,891	04/12/2018	03/01/2026	
747525-AT-0	QUALCOMM INC		1,2	1F	1F	1,198,088	95.2200	1,190,246	1,250,000	1,200,868	0	2,780	0	2.900	3.746	MN	4,128	18,125	08/29/2018	05/20/2024	
74837H-C*-5	QUESTAR GAS COMPANY			1	1	3,000,000	93.7680	2,813,035	3,000,000	3,000,000	0	0	0	3.380	3.380	MN	12,957	101,400	11/15/2017	11/15/2032	
74840L-AA-0	QUICKEN LNS INC 144A		1,2	3F	3F	530,888	93.5000	504,900	540,000	504,900	(28,338)	850	0	5.750	6.080	MN	5,175	31,050	10/24/2016	05/01/2025	
74840L-AB-8	QUICKEN LNS INC 144A		1,2	3F	3F	693,189	88.5000	619,500	700,000	619,500	(72,064)	524	0	5.250	5.448	JJ	16,946	22,152	12/05/2017	01/15/2028	
748767-AF-7	QUINTILES TRANSNATIONAL CORP		1,2	3F	3F	536,250	98.0000	524,300	535,000	524,300	(11,288)	(229)	0	4.875	4.884	MN	3,333	26,081	12/17/2015	05/15/2023	
75026J-AA-8	RADIATE HOLDCO LLC 144A		1,2	5F	5F	641,425	86.5000	553,600	640,000	553,600	(50,939)	(261)	0	6.625	6.681	FA	16,018	42,400	01/20/2017	02/15/2025	
75026J-AB-6	RADIATE HOLDCO LLC 144A		1,2	5F	5F	130,000	90.7500	117,975	130,000	117,975	(12,025)	0	0	6.875	6.993	FA	3,376	4,990	01/17/2018	02/15/2023	
75281A-AW-9	RANGE RES CORP SR NT 5.75%21		1,2	3F	3F	332,925	96.7500	333,788	345,000	333,788	(4,987)	2,304	0	5.750	6.677	JD	1,653	19,838	04/27/2016	06/01/2021	
75606D-AE-1	REALOGY GRP LLC 144A			4F	4F	65,738	87.0000	58,290	67,000	58,290	(7,632)	184	0	4.875	5.359	JD	272	3,266	02/21/2018	06/01/2023	
75606D-AC-5	REALOGY GRP LLC/REALOGY CO		1,2	4F	4F	636,344	95.0000	586,150	617,000	586,150	(40,602)	(4,958)	0	5.250	4.376	JD	2,699	32,393	01/31/2018	12/01/2021	
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			2F	2F	411,237	100.0330	405,132	405,000	410,979	0	(258)	0	4.500	4.186	MN	3,038	9,113	10/12/2018	11/01/2023	
760759-AS-9	REPUBLIC SVCS INC		1,2	2F	2F	404,320	95.7940	387,964													



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A			1,2	4FE	420,363	95.2500	404,813	425,000	404,813	(15,406)	(145)	0	0	5.125	5.440	JJ	10,044	4,100	11/14/2018	07/15/2023
761735-AV-1	REYNOLDS GROUP ISSUER LLC 144A			1,2	5FE	48,434	95.2500	42,863	45,000	42,863	(4,387)	(1,184)	0	0	7.000	4.061	JJ	1,453	3,150	01/10/2018	07/15/2024
749571-AD-7	RHP HOTEL PPTY/ RHP FINANCE			1,2	4FE	584,960	97.5000	569,400	584,000	569,400	(15,337)	(223)	0	0	5.000	4.994	AO	6,164	14,600	05/23/2018	04/15/2023
767754-CH-5	RITE AID CORP 144A			1,2	5FE	501,735	79.0000	417,910	529,000	417,910	(69,319)	2,731	0	0	6.125	7.567	JJ	13,591	21,683	08/16/2018	04/01/2023
76882A-AB-6	RIVERS PITTSBURGH BORROWER LP 144A			1,2	4FE	325,813	97.0000	315,250	325,000	315,250	(10,352)	(210)	0	0	6.125	6.094	FA	7,520	14,547	08/10/2018	08/15/2021
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A			1	2FE	147,031	104.5000	130,625	125,000	146,542	0	(490)	0	0	6.875	5.568	AO	1,814	8,594	01/25/2018	04/15/2040
77714T-AB-7	ROSE ROCK MIDSTR/ROSE ROCK FIN			1,2	4FE	885,105	91.0000	819,000	900,000	819,000	(60,124)	1,624	0	0	5.625	5.961	MN	6,469	50,625	05/11/2015	11/15/2023
749868-AR-2	RREEF AMERICA REIT II			1	1	2,000,000	93.7860	1,875,717	2,000,000	2,000,000	0	0	0	0	3.310	3.337	JJ	33,100	66,200	07/01/2015	07/01/2027
749868-AW-1	RREEF AMERICA REIT II			1	1	2,000,000	97.8570	1,957,135	2,000,000	2,000,000	0	0	0	0	3.950	4.009	JAJO	58,372	79,000	11/24/2015	01/05/2028
78355H-KJ-7	RYDER SYS MTN BE			1	1FE	594,768	100.1290	595,768	595,000	594,801	0	33	0	0	3.500	3.545	JD	1,735	6,652	07/30/2018	06/01/2021
78512-AA-5	S&E REPLACEMENT POWER LLC			1	1FE	2,730,213	100.3720	2,740,370	2,730,213	2,730,213	0	0	0	0	4.120	4.199	MON	9,684	112,485	02/16/2016	05/31/2029
785592-AD-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	675,758	105.3580	642,684	610,000	660,544	0	(11,477)	0	0	5.625	3.442	AO	7,244	34,313	09/01/2017	04/15/2023
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	1,060,087	103.8460	1,038,460	1,000,000	1,048,136	0	(7,044)	0	0	5.625	4.757	MS	18,750	56,250	06/26/2017	03/01/2025
78572X-AE-1	SABRA HLTH CARE LP/SABRA CAP C			1	2FE	967,013	100.2500	942,350	940,000	957,074	0	(7,132)	0	0	5.500	4.633	FA	21,542	46,063	04/24/2018	02/01/2021
78573N-AB-8	SABRE GLBL INC 144A			1	3FE	114,206	98.7500	113,563	115,000	113,563	(669)	25	0	0	5.250	5.481	MN	771	3,019	11/05/2018	11/15/2023
79970Y-AE-5	SANCHEZ ENERGY CORP 144A			1,2	4FE	154,850	81.5000	154,850	190,000	154,850	0	298	33,497	0	7.250	13.646	FA	5,204	6,926	02/07/2018	02/15/2023
78388J-AT-3	SBA COMMUNICATIONS CORP			1,2	4FE	192,276	98.2500	189,623	193,000	189,623	(2,754)	100	0	0	4.875	5.038	JJ	4,338	4,704	05/15/2018	07/15/2022
78410G-AB-0	SBA COMMUNICATIONS CORP			1,2	4FE	1,130,820	95.2500	1,099,185	1,154,000	1,099,185	(34,675)	3,040	0	0	4.000	4.564	AO	11,540	33,701	08/08/2018	10/01/2022
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A			1,2	2FE	2,222,154	98.6030	2,193,921	2,225,000	2,222,533	0	153	0	0	4.000	4.059	JD	2,472	84,500	10/22/2018	12/21/2025
80874Y-AW-0	SCIENTIFIC GAMES INTL INC 144A			1,2	4FE	250,329	89.2500	227,588	255,000	227,588	(22,957)	215	0	0	5.000	5.384	AO	2,692	9,342	08/06/2018	10/15/2025
80874Y-AU-4	SCIENTIFIC GAMES INTL INC			1,2	5FE	752,345	101.5000	703,395	693,000	703,395	(21,878)	(26,072)	0	0	10.000	7.314	JD	5,775	52,550	08/06/2018	12/01/2022
811054-AG-0	SCRIPPS E W CO OHIO 144A			1,2	4FE	383,075	91.7500	353,238	385,000	353,238	(30,048)	211	0	0	5.125	5.276	MN	2,521	19,731	01/19/2018	05/15/2025
817565-CB-8	SERVICE CORP INTL			1	3FE	468,855	99.0000	448,470	453,000	448,470	(18,385)	(2,000)	0	0	5.375	4.780	MN	3,111	27,224	02/07/2018	05/15/2024
817565-CD-4	SERVICE CORP INTL			1,2	3FE	255,000	94.0000	239,700	255,000	239,700	(15,300)	0	0	0	4.625	4.678	JD	524	11,892	12/05/2017	12/15/2027
82011@-AC-7	SHARYLAND DISTRIBUTION & TRANSMISS				1PL	2,000,000	99.9490	1,998,977	2,000,000	2,000,000	0	0	0	0	3.860	3.897	JD	6,004	77,200	11/13/2015	12/03/2025
82088K-AC-2	SHEA HOMES LP 144A			1,2	4FE	464,125	90.2500	424,175	470,000	424,175	(41,588)	848	0	0	5.875	6.213	AO	6,903	27,613	01/05/2017	04/01/2023
82873L-AA-3	SIMMONS FOODS INC /			1,2	4FE	7,650	71.0000	6,390	9,000	6,390	(1,358)	96	0	0	5.750	9.051	MN	86	259	05/22/2018	11/01/2024
82873L-AB-1	SIMMONS FOODS INC 144A			1,2	4FE	297,548	100.5000	293,460	292,000	293,055	(4,110)	(383)	0	0	7.750	7.371	JJ	10,246	0	09/04/2018	01/15/2024
828807-CK-1	SIMON PPTY GROUP LP			1	1FE	59,837	100.1410	60,084	60,000	59,942	0	17	0	0	3.375	3.436	MS	596	2,025	11/01/2013	03/15/2022
829259-AM-2	SINCLAIR TELEVISION GROUP			1	4FE	199,144	99.7500	194,513	195,000	194,513	(2,708)	(1,192)	0	0	5.375	4.728	AO	2,620	10,481	12/13/2017	04/01/2021
829259-AN-0	SINCLAIR TELEVISION GROUP			1	4FE	1,117,485	100.7500	1,070,973	1,063,000	1,070,973	(17,667)	(5,820)	0	0	6.125	5.436	AO	16,277	62,475	10/15/2018	10/01/2022
829259-AU-4	SINCLAIR TELEVISION GROUP 144A			1,2	4FE	215,000	93.2500	200,488	215,000	200,488	(14,513)	0	0	0	5.875	5.961	MS	3,719	12,631	03/09/2016	03/15/2026
82967N-AL-2	SIRIUS XM RADIO INC 144A			1	3FE	281,250	95.7500	287,250	300,000	287,250	(2,518)	2,017	0	0	4.625	5.589	MN	1,773	13,875	05/06/2014	05/15/2023
82967N-AS-7	SIRIUS XM RADIO INC 144A			1	3FE	516,288	100.2500	516,288	515,000	516,288	(13,227)	(2,193)	0	0	6.000	5.478	JJ	14,248	30,900	05/26/2015	07/15/2024
82967N-BA-5	SIRIUS XM RADIO INC 144A			1,2	3FE	935,214	91.3750	889,079	973,000	889,079	(43,984)	249	0	0	5.000	5.652	FA	20,271	17,156	11/19/2018	08/01/2027
83001A-AB-8	SIX FLAGS ENTMTY CORP 144A			1,2	3FE	92,388	94.2500	89,538	95,000	89,538	(3,011)	161	0	0	4.875	5.490	JJ	1,943	2,316	07/25/2018	07/31/2024
78442F-EL-8	SLM CORP			1	3FE	1,074,738	96.5000	974,650	1,010,000	974,650	(80,767)	(12,022)	0	0	7.250	5.713	JJ	31,731	59,994	09/22/2018	01/25/2022
78442F-EQ-7	SLM CORP			1	3FE	858,206	87.5000	748,125	855,000	748,125	(104,191)	(547)	0	0	5.500	5.491	JJ	20,378	47,025	10/17/2017	01/25/2023
78442F-ES-3	SLM CORP			1	3FE	100,479	99.6250	98,629	99,000	98,629	(884)	(966)	0	0	4.875	3.767	JD	188	4,854	03/12/2018	06/17/2019
78454L-AK-6	SM ENERGY CO			1,2	4FE	385,361	94.5000	364,770	386,000	364,770	(20,962)	(1,418)	0	0	6.125	5.842	MN	3,021	20,090	11/16/2018	11/15/2022
78454L-AP-5	SM ENERGY CO			1,2	3FE	332,850	88.5000	292,050	330,000	292,050	(40,653)	(147)	0	0	6.625	6.564	JJ	7,956	0	08/06/2018	01/15/2027
83545G-BC-5	SONIC AUTOMOTIVE INC SR SB			1,2	4FE	127,000	87.5000	111,125	127,000	111,125	(14,923)	0	0	0	6.125	6.219	MS	2,290	7,779	03/07/2017	03/15/2027
842400-GL-1	SOUTHERN CALIFORNIA EDISON CO				1FE	429,553	99.4260	427,533	430,000	429,601	0	48	0	0	3.400	3.452	JD	1,218	7,188	05/30/2018	06/01/2023
84265V-AF-2	SOUTHERN COPPER CORP			1	2FE	1,371,220	97.5580	1,463,372	1,500,000	1,438,424	0	14,217	0	0	3.500	4.735	MN	7,729	52,500	02/19/2014	11/08/2022
84265V-AH-8	SOUTHERN COPPER CORP			1	2FE	499,485	96.4780	482,392	500,000	499,652	0	48	0	0	3.875	3.925	AO	3,660	19,375	04/21/2015	04/23/2025
845467-AM-1	SOUTHWESTERN ENERGY CO			1,2	3FE	463,487	94.5000	425,250	450,000	425,250	(36,864)	(1,373)	0	0	7.500	7.006	AO	8,438	29,856	08/08/2018	04/01/2026

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
845467-AN-9	SOUTHWESTERN ENERGY CO			1,2	3FE	212,680	95.0000	190,000	200,000	190,000	(22,199)	(481)	0	0	7.750	6.725	AO	3,875	7,750	08/29/2018	10/01/2027
40434J-AC-4	SPECTRUM BRANDS HOLDINGS INC				4FE	158,534	101.2500	156,938	155,000	156,938	(1,222)	(375)	0	0	7.750	5.134	JJ	5,539	0	11/27/2018	01/15/2022
84762L-AQ-8	SPECTRUM BRANDS INC			1	4FE	576,309	101.2500	572,063	565,000	568,875	(5,786)	(1,648)	0	0	6.625	6.221	MN	4,783	37,431	04/27/2018	11/15/2022
84857L-A#-8	SPIRE INC				2	2,000,000	95.1790	1,903,571	2,000,000	2,000,000	0	0	0	0	3.930	3.969	MS	23,143	78,600	03/15/2017	03/15/2027
85172F-AD-1	SPRINGLEAF FINANCE CORPORATION			1	4FE	27,495	100.3750	26,098	26,000	26,098	(816)	(295)	0	0	7.750	6.439	AO	504	2,015	12/19/2016	10/01/2021
85172F-AG-4	SPRINGLEAF FINANCE CORPORATION			1	4FE	1,051,850	100.2380	1,057,511	1,055,000	1,050,644	(6,023)	(1,106)	0	0	5.250	5.160	JD	2,462	55,388	02/07/2018	12/15/2019
85172F-AJ-8	SPRINGLEAF FINANCE CORPORATION			1	4FE	448,742	103.5000	424,350	410,000	424,350	(15,452)	(8,940)	0	0	8.250	4.381	JD	1,503	24,338	08/16/2018	12/15/2020
85172F-AL-3	SPRINGLEAF FINANCE CORPORATION			1	4FE	341,960	92.2500	313,650	340,000	313,650	(27,992)	(318)	0	0	5.625	5.571	MS	5,631	14,716	01/24/2018	03/15/2023
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION			1	4FE	610,000	89.5000	545,950	610,000	545,950	(64,050)	0	0	0	6.875	6.993	MS	12,348	21,318	03/08/2018	03/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION			1	4FE	586,095	89.2500	521,220	584,000	521,220	(64,791)	(84)	0	0	7.125	7.188	MS	12,252	14,332	08/08/2018	03/15/2026
852060-AD-4	SPRINT CAP CORP			2	4FE	581,523	94.5000	543,375	575,000	543,375	(37,858)	(289)	0	0	6.875	6.837	MN	5,051	62,085	05/18/2018	11/15/2028
852060-AG-7	SPRINT CAP CORP			2	4FE	714,383	100.5000	669,330	666,000	669,330	(3,064)	(24,409)	0	0	6.900	3.135	MN	7,659	45,954	05/04/2017	05/01/2019
852060-AT-9	SPRINT CAP CORP			2	4FE	922,123	105.5000	886,200	840,000	886,200	(35,235)	(687)	0	0	8.750	7.720	MS	21,642	7,656	11/16/2018	03/15/2032
85207U-AE-5	SPRINT CORP			1	4FE	958,773	102.3500	981,537	959,000	955,057	(11,634)	1,210	0	0	7.250	7.127	MS	20,472	53,740	08/16/2018	09/15/2021
85207U-AF-2	SPRINT CORP			1	4FE	508,750	102.6250	507,994	495,000	496,858	(11,210)	(2,271)	0	0	7.875	7.380	MS	11,478	40,185	01/31/2018	09/15/2023
85207U-AH-8	SPRINT CORP			1	4FE	507,043	99.0340	500,122	505,000	491,435	(17,449)	131	0	0	7.125	7.114	JD	1,599	28,786	08/08/2018	06/15/2024
85207U-AJ-4	SPRINT CORP			1,2	4FE	433,063	100.0000	410,000	410,000	410,000	(17,001)	(2,474)	0	0	7.625	6.804	FA	11,810	30,894	01/12/2017	02/15/2025
85207U-AK-1	SPRINT CORP			1,2	4FE	564,008	98.7500	534,238	541,000	534,238	(28,828)	(943)	0	0	7.625	6.989	MS	13,750	21,850	08/16/2018	03/01/2026
852061-AM-2	SPRINT NEXTEL CORP			1	4FE	192,023	113.2500	180,068	159,000	180,068	(4,223)	(7,733)	0	0	11.500	5.520	MN	2,336	18,487	01/10/2018	11/15/2021
852061-AR-1	SPRINT NEXTEL CORP			1	4FE	510,900	102.3800	481,186	470,000	481,186	(4,842)	(12,172)	0	0	7.000	4.189	FA	12,429	33,663	05/01/2017	08/15/2020
852061-AS-9	SPRINT NEXTEL CORP			1	4FE	194,625	98.1330	220,799	225,000	204,391	0	4,289	0	0	6.000	9.039	MN	1,725	14,153	08/01/2016	11/15/2022
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A			2	2FE	1,702,919	98.7500	1,670,109	1,691,250	1,703,843	0	1,296	0	0	3.360	3.209	MJSD	1,736	56,826	06/26/2017	03/20/2023
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A			1	2FE	515,000	98.1250	505,344	515,000	515,000	0	0	0	0	4.738	4.823	MJSD	746	18,233	03/14/2018	03/20/2025
78470V-AC-2	SRC ENERGY INC			1,2	4FE	346,294	83.0000	286,350	345,000	286,350	(59,843)	(100)	0	0	6.250	6.262	JD	1,797	10,781	07/05/2018	12/01/2025
85258P-AB-0	ST JOSEPHS HOSP & MED CTR			1	2FE	449,393	100.1550	445,690	445,000	448,918	0	(372)	0	0	4.584	4.508	JJ	10,199	15,582	09/19/2017	07/01/2027
853496-AB-3	STANDARD INDS INC 144A			1,2	3FE	76,969	98.0000	73,500	75,000	73,500	(3,034)	(434)	0	0	5.500	4.529	FA	1,558	2,063	05/11/2018	02/15/2023
853496-AD-9	STANDARD INDS INC 144A			1,2	3FE	351,000	84.0000	294,840	351,000	294,840	(56,160)	0	0	0	4.750	4.806	JJ	7,688	9,587	01/12/2018	01/15/2028
85434V-AA-6	STANFORD HEALTH CARE			1,2	1FE	174,000	95.6960	166,511	174,000	174,000	0	0	0	0	3.795	3.831	MN	844	5,466	01/09/2018	11/15/2048
85571B-AG-0	STARWOOD PPTY TR INC			1,2	3FE	668,644	98.2500	633,713	645,000	633,713	(24,259)	(5,591)	0	0	5.000	4.103	JD	1,433	29,125	11/27/2018	12/15/2021
85571B-AP-0	STARWOOD PPTY TR INC			1,2	3FE	265,000	96.2500	255,063	265,000	255,063	(9,938)	0	0	0	3.625	3.658	FA	4,003	4,856	01/24/2018	02/01/2021
857477-AW-3	STATE STR CORP				1FE	920,820	93.6290	936,290	1,000,000	923,016	0	2,196	0	0	2.650	3.895	MN	3,092	13,250	10/03/2018	05/19/2026
858119-AZ-3	STEEL DYNAMICS INC			1	3FE	114,746	98.6250	109,474	111,000	109,474	(4,220)	(636)	0	0	5.250	4.583	AO	1,230	5,828	12/11/2017	04/15/2023
858119-BC-3	STEEL DYNAMICS INC			1,2	3FE	154,775	99.8750	149,813	150,000	149,813	(1,488)	(2,273)	0	0	5.125	3.844	AO	1,922	7,688	10/05/2017	10/01/2021
858119-BF-6	STEEL DYNAMICS INC				3FE	107,800	94.7500	106,120	112,000	106,120	(1,701)	21	0	0	5.000	5.665	JD	249	0	12/13/2018	12/15/2026
858119-BH-2	STEEL DYNAMICS INC				3FE	100,440	91.8750	99,225	108,000	99,225	(1,264)	49	0	0	4.125	5.446	MS	1,312	0	12/12/2018	09/15/2025
858586-H#-0	STEPAN CO				2FE	971,824	97.1820	971,824	1,000,000	1,000,000	0	0	0	0	3.860	3.897	JD	429	38,600	06/01/2013	06/27/2025
85915#-AL-5	STERICYCLE INC			2		3,000,000	96.0820	2,882,460	3,000,000	3,000,000	0	0	0	0	3.180	3.205	AO	23,850	105,900	09/24/2015	10/01/2023
864486-AK-1	SUBURBAN PROPANE PARTNERS			1,2	4FE	225,000	88.5000	199,125	225,000	199,125	(20,813)	0	0	0	5.875	5.961	MS	4,406	13,219	02/07/2017	03/01/2027
864486-AJ-4	SUBURBAN PROPANE PARTNERS L P			1	4FE	280,000	91.5000	256,200	280,000	256,200	(20,300)	0	0	0	5.750	5.833	MS	5,367	16,100	02/10/2015	03/01/2025
86614R-AK-3	SUMMIT MATERIALS LLC			1,2	4FE	595,125	104.5000	564,300	540,000	564,300	(6,440)	(24,385)	0	0	8.500	3.346	AO	9,690	45,900	02/08/2018	04/15/2022
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC			1,2	4FE	477,719	92.0000	441,600	480,000	441,600	(36,140)	21	0	0	5.750	5.918	AO	5,827	24,725	08/13/2018	04/15/2025
86765L-AJ-6	SUNOCO LP/SUNOCO FIN CORP SR			1,2	3FE	642,894	97.5000	633,750	650,000	633,750	(9,428)	284	0	0	4.875	5.234	JJ	14,611	5,357	12/03/2018	01/15/2023
86765L-AL-1	SUNOCO LP/SUNOCO FIN CORP SR			1,2	3FE	202,525	94.7500	194,238	205,000	194,238	(8,382)	94	0	0	5.500	5.786	FA	4,259	4,629	08/22/2018	02/15/2026
86787E-BA-4	SUNTRUST BK ATL SR MD TM BK				1FE	390,000	100.1200	390,466	390,000	390,000	0	0	0	0	3.525	3.556	AO	2,482	0	10/24/2018	10/26/2021
867914-BS-1	SUNTRUST BKS INC			1,2	2FE	998,720	100.3210	1,003,213	1,000,000	998,830	0	110	0	0	4.000	4.062	MN	6,667	20,556	04/24/2018	05/01/2025
871503-AU-2	SYMANTEC CORP 144A			1,2	3FE	822,300	93.2680	792,775	850,000	792,775	(29,861)	337	0	0	5.000	5.892	AO	8,972	0	12/13/2018	04/15/2025
87165B-AE-3	SYNCHRONY FINL			1	2FE	198,065	98.3010	196,603	200,000	198,844	0	779	0	0	2.700	3.271	FA	2,220	2,700	03/29/2018	02/03/2020
87264A-AJ-4	T MOBILE USA INC			1,2	3FE	15,900	102.2500	15,338	15,000	15,338	(166)	(396)	0	0	6.500	3.629	JJ	450	1,042	01	



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A-AM-7	T MOBILE USA INC.			1,2	3FE	465,456	100.4730	457,152	455,000	457,152	(3,958)	(1,575)	0	0	6.000	5.178	MS	9,100	19,504	10/31/2018	03/01/2023
87264A-AN-5	T MOBILE USA INC.			1	3FE	445,250	101.0000	444,400	440,000	441,000	(4,017)	(233)	0	0	6.375	6.250	MS	9,350	26,274	08/27/2018	03/01/2025
87264A-AP-0	T MOBILE USA INC.			1,2	3FE	1,257,652	102.0000	1,198,500	1,175,000	1,196,900	(47,008)	(12,718)	0	0	6.500	4.930	JJ	35,217	45,139	08/14/2018	01/15/2026
87264A-AQ-8	T MOBILE USA INC.			1,2	3FE	299,044	100.0000	289,000	289,000	289,000	(8,668)	(1,376)	0	0	6.000	4.659	AO	3,661	3,870	10/11/2018	04/15/2024
87264A-AS-4	T MOBILE USA INC.			1,2	3FE	264,875	97.1250	252,525	260,000	252,525	(10,769)	(905)	0	0	5.125	4.760	AO	2,813	13,852	03/20/2017	04/15/2025
87264A-AT-2	T MOBILE USA INC.			1,2	3FE	130,000	96.5000	125,450	130,000	125,450	(4,550)	0	0	0	5.375	5.447	AO	1,475	7,168	03/13/2017	04/15/2027
87264A-AU-9	T MOBILE USA INC.			1,2	3FE	70,200	91.7500	64,225	70,000	64,225	(5,941)	(34)	0	0	4.500	4.485	FA	1,313	1,724	01/23/2018	02/01/2026
87264A-AV-7	T MOBILE USA INC.			1,2	3FE	280,000	90.5000	253,400	280,000	253,400	(26,600)	0	0	0	4.750	4.806	FA	5,542	7,229	01/22/2018	02/01/2028
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A			1,2	3FE	280,000	96.0000	268,800	280,000	268,800	(11,200)	0	0	0	5.500	5.576	JJ	7,101	12,833	09/12/2017	01/15/2028
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A			1,2	3FE	340,000	98.2500	334,050	340,000	334,050	(5,950)	0	0	0	5.500	5.576	MS	5,506	18,700	05/11/2017	09/15/2024
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP/ 144A				3FE	195,000	96.5000	188,175	195,000	188,175	(6,825)	0	0	0	4.750	4.806	AO	2,444	0	09/24/2018	10/01/2023
87612B-BG-6	TARGA RES PARTNERS			1,2	3FE	420,000	90.5000	380,100	420,000	380,100	(38,850)	0	0	0	5.000	5.063	JJ	9,683	15,633	10/10/2017	01/15/2028
87612B-AY-8	TARGA RES PARTNERS / TARGA RES			1,2	3FE	490,906	101.5000	466,900	460,000	466,900	(16,305)	(7,701)	0	0	6.750	4.231	MS	9,143	24,300	08/06/2018	03/15/2024
87612B-BB-7	TARGA RES PARTNERS / TARGA RES			1,2	3FE	170,359	93.7500	154,688	165,000	154,688	(14,955)	(717)	0	0	5.125	4.580	FA	3,523	8,456	01/16/2018	02/01/2025
87612B-BH-4	TARGA RES PARTNERS 144A TEACHERS INS & ANNUITY ASSN			1,2	3FE	573,288	97.2500	552,380	568,000	552,380	(20,575)	(332)	0	0	5.875	5.764	AO	7,045	16,963	08/06/2018	04/15/2026
878091-BC-0	AM			1	1FE	35,283	130.0210	36,406	28,000	34,484	0	(171)	0	0	6.850	5.111	JD	80	1,918	11/01/2013	12/16/2039
879369-AF-3	TELEFLEX INC.			1,2	3FE	288,000	92.7500	267,120	288,000	267,120	(20,880)	0	0	0	4.625	4.678	MN	1,702	13,135	11/16/2017	11/15/2027
872430-AB-2	TENET HEALTHCARE CORP			1	3FE	497,981	101.2500	491,063	485,000	489,813	(4,564)	(3,605)	0	0	6.000	4.899	AO	7,275	25,350	07/19/2018	10/01/2020
880336-BY-5	TENET HEALTHCARE CORP			1	3FE	175,219	97.2500	170,188	175,000	170,188	(4,990)	(41)	0	0	4.500	4.502	AO	1,969	3,938	06/11/2018	04/01/2021
880336-CA-6	TENET HEALTHCARE CORP			1	3FE	923,734	96.7500	888,165	918,000	888,165	(32,743)	(1,356)	0	0	4.375	4.240	JJ	20,081	15,553	08/07/2018	10/01/2021
880336-CE-8	TENET HEALTHCARE CORP			1	5FE	389,375	100.2500	375,938	375,000	375,938	(2,829)	(2,796)	0	0	8.125	7.265	AO	7,617	30,469	08/16/2017	04/01/2022
880336-CS-7	TENET HEALTHCARE CORP			2	3FE	459,000	93.0000	426,870	459,000	426,870	(20,655)	0	0	0	4.625	4.678	JJ	9,789	23,057	07/17/2017	07/15/2024
880336-CW-8	TENET HEALTHCARE CORP				5FE	50,188	92.5000	46,250	50,000	46,250	(3,920)	(17)	0	0	7.000	7.010	FA	1,458	0	08/01/2018	08/01/2025
880336-CP-3	TENET HEALTHCARE CORP 144A TENET HEALTHCARE CORP			1,2	4FE	357,425	101.5000	355,250	350,000	352,700	(4,050)	(675)	0	0	7.500	6.311	JJ	13,125	12,750	11/13/2018	01/01/2022
880336-CN-8	CALLABLE			1	5FE	377,250	93.8750	352,031	375,000	352,031	(25,096)	(123)	0	0	6.750	6.711	JD	1,125	16,875	08/29/2018	06/15/2023
880349-AR-6	TENNECO INC.			1,2	3FE	474,600	76.9250	385,394	501,000	385,394	(90,992)	1,786	0	0	5.000	5.901	JJ	11,551	12,025	07/17/2018	07/15/2026
881600-AM-5	TESORO LOGISTICS LP / CORP TEXAS EASTN TRANSMISSION LP			1,2	2FE	262,737	103.2500	252,963	245,000	258,966	0	(3,772)	0	0	6.375	3.452	MN	2,603	10,041	08/20/2018	05/01/2024
882384-AD-2	144A			1,2	2FE	109,429	94.4130	103,854	110,000	109,477	0	48	0	0	3.500	3.594	JJ	1,775	1,989	01/04/2018	01/15/2028
256141-AA-0	THE DOCTORS COMPANY 144A			1	1FE	888,000	107.9360	863,491	800,000	869,052	0	(12,658)	0	0	6.500	4.528	AO	10,978	52,000	06/26/2017	10/15/2023
623115-AD-4	THE MOUNT SINAI HOSPITAL			1	1FE	232,000	93.5390	217,010	232,000	232,000	0	0	0	0	3.981	4.021	JJ	4,618	4,875	12/14/2017	07/01/2048
883556-BM-3	THERMO FISHER SCIENTIFIC INC.			1,2	2FE	726,899	98.5300	719,271	730,000	727,042	0	111	0	0	3.650	3.751	JD	1,184	17,520	08/29/2018	12/15/2025
88732J-AW-8	TIME WARNER CABLE INC.			1	2FE	1,276,498	101.4030	1,181,339	1,165,000	1,194,824	0	(26,796)	0	0	5.000	2.607	FA	24,271	58,250	06/26/2017	02/01/2020
88732J-BB-3	DB5			2	2FE	225,271	91.1280	200,482	220,000	225,056	0	(117)	0	0	5.500	5.393	MS	4,033	12,100	02/16/2017	09/01/2041
887317-BB-0	TIME WARNER INC.			1,2	2FE	200,098	93.8300	187,661	200,000	200,105	0	(14)	0	0	3.800	3.828	FA	2,871	7,600	06/26/2017	02/15/2027
88947E-AR-1	TOLL BROS FIN CORP			1,2	3FE	36,313	93.5000	32,725	35,000	32,725	(3,397)	(143)	0	0	4.875	4.360	MN	218	1,706	08/29/2017	11/15/2025
88947E-AS-9	TOLL BROS FIN CORP			1,2	3FE	155,925	90.5000	149,325	165,000	149,325	(6,993)	393	0	0	4.875	5.767	MS	2,368	4,022	07/09/2018	03/15/2027
88947E-AT-7	TOLL BROS FIN CORP			1,2	3FE	399,250	85.5000	342,000	400,000	342,000	(57,308)	57	0	0	4.350	4.421	FA	6,573	9,812	01/19/2018	02/15/2028
891906-AE-9	TOTAL SYS SVCS INC.			1,2	2FE	1,169,017	99.8380	1,168,103	1,170,000	1,169,131	0	114	0	0	4.000	4.059	JD	3,900	26,000	05/09/2018	06/01/2023
893647-AX-5	TRANSIDGM INC			1,2	4FE	347,588	97.2500	335,513	345,000	335,513	(10,886)	(493)	0	0	6.500	6.425	JJ	10,340	22,425	06/21/2016	07/15/2024
893647-AZ-0	TRANSIDGM INC			2	4FE	131,807	95.5000	124,150	130,000	124,150	(7,356)	(301)	0	0	6.500	6.208	MN	1,080	8,450	03/26/2018	05/15/2025
893647-BB-2	TRANSIDGM INC			1,2	4FE	562,181	93.0000	516,150	555,000	516,150	(44,983)	(1,048)	0	0	6.375	6.181	JD	1,573	35,381	02/09/2018	06/15/2026
89469A-AB-0	TREEHOUSE FOODS INC.			1,2	4FE	470,000	98.2500	461,775	470,000	461,775	(8,225)	0	0	0	4.875	4.934	MS	6,746	11,456	04/10/2018	03/15/2022
87265H-AE-9	TRI POINTE GROUP INC.			1,2	3FE	492,213	95.5000	472,725	495,000	472,725	(20,822)	533	0	0	4.875	5.064	JJ	12,066	24,131	05/23/2016	07/01/2021
87265H-AF-6	TRI POINTE GROUP INC.			1,2	3FE	320,000	77.9700	249,504	320,000	249,504	(70,496)	0	0	0	5.250	5.319	JD	1,400	16,800	06/05/2017	06/01/2027
896047-AH-0	TRIBUNE MEDIA CO.			1,2	4FE	1,148,880	100.5000	1,145,700	1,140,000	1,142,475	(5,507)	(898)	0	0	5.875	5.471	JJ	30,883	37,894	12/06/2018	07/15/2022
896239-AB-6	TRIMBLE INC.				2FE	250,695	100.5290	251,323	250,000	250,670	0	(25)	0	0	4.150	4.124	JD	461	5,188	10/26/2018	06/15/2023
896818-AL-5	TRIUMPH GROUP INC NEW			1,2	5FE	539,051	87.0000	478,500	550,000	478,500	(63,029)	2,145	0	0	5.250	5.837	JD	2,401	28,875	01/29/2018	06/01/2022
896818-AP-6	TRIUMPH GROUP INC NEW			1,2	5FE	160,000	88.250														



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
897051-AA-6	TRONOX INC 144A			1,2	4FE	722,880		83,000	725,000	601,750	(121,220)	90	0	0	6.500	6.656	AO	9,949	24,741	08/29/2018	04/15/2026
91159H-HG-8	U S BANCORP MTNS BK ENT				1FE	1,519,335		101,550	1,500,000	1,518,208	0	(1,127)	0	0	3.700	3.463	JJ	23,279	0	08/29/2018	01/30/2024
91159H-HU-7	U S BANCORP MTNS BK ENT				1FE	269,754		102,101	270,000	275,673	0	4	0	0	3.950	4.004	MN	1,333	0	11/13/2018	11/17/2025
902691-AQ-3	UGI UTILITIES, INC				1	2,000,000		95,407	2,000,000	2,000,000	0	0	0	0	2.950	2.972	JD	164	88,500	06/30/2016	06/30/2026
904006-AB-7	ULTRA RESOURCES INC 144A			1,2	5FE	37,500		30,000	125,000	37,500	0	948	90,011	0	7.125	38.964	AO	1,880	8,906	01/26/2018	04/15/2025
907818-EH-7	UNION PAC CORP				1FE	598,566		93,267	650,000	599,510	0	945	0	0	2.750	4.048	MS	5,958	0	11/05/2018	03/01/2026
73019H-AA-0	UNION PACIFIC CORP - SERIES A				1	602,903		97,353	602,903	602,903	0	0	0	0	3.000	3.023	MS	5,426	18,087	09/01/2012	09/13/2027
73019H-AB-8	UNION PACIFIC CORP - SERIES B				1	625,595		97,353	625,595	625,595	0	0	0	0	3.000	3.023	MS	5,630	18,768	09/01/2012	09/13/2027
73019H-AC-6	UNION PACIFIC CORP - SERIES C				1	571,464		97,353	571,464	571,464	0	0	0	0	3.000	3.023	MS	5,143	17,144	09/01/2012	09/13/2027
909218-AB-5	UNIT CORP			1	3FE	535,655		91,000	538,000	489,580	(46,245)	170	0	0	6.625	6.928	MN	4,554	17,821	11/01/2018	05/15/2021
910047-AJ-8	UNITED CONTL HLDGS INC			1	3FE	498,725		96,500	500,000	482,500	(16,030)	(195)	0	0	4.250	4.386	AO	5,313	15,997	08/08/2018	10/01/2022
911365-BB-9	UNITED RENTALS NORTH AMER INC			1,2	3FE	153,365		96,250	148,000	142,450	(10,125)	(790)	0	0	5.750	4.800	MN	1,087	4,255	05/11/2018	11/15/2024
911365-BD-5	UNITED RENTALS NORTH AMER INC			1,2	3FE	662,374		94,250	632,000	595,660	(62,265)	(4,448)	0	0	5.500	4.720	JJ	16,028	34,760	01/09/2018	07/15/2025
911365-BE-3	UNITED RENTALS NORTH AMER INC			1,2	3FE	246,163		94,250	235,000	221,488	(23,501)	(1,174)	0	0	5.875	5.072	MS	4,065	6,903	03/16/2018	09/15/2026
911365-BG-8	UNITED RENTALS NORTH AMER INC			1,2	3FE	825,758		87,750	862,000	756,405	(70,998)	1,649	0	0	4.875	5.521	JJ	19,377	25,286	06/05/2018	01/15/2028
911365-BH-6	UNITED RENTALS NORTH AMER INC			1,2	3FE	509,766		89,250	551,000	491,768	(18,425)	426	0	0	4.625	6.062	AO	5,380	1,850	12/14/2018	10/01/2025
911365-BK-9	UNITED RENTALS NORTH AMER INC				3FE	265,153		98,500	265,000	261,025	(4,124)	(4)	0	0	6.500	6.594	JD	2,919	0	10/25/2018	12/15/2026
913017-CY-3	UNITED TECHNOLOGIES CORP			1,2	2FE	824,703		99,070	825,000	824,712	0	9	0	0	4.125	4.172	MN	4,254	8,508	08/13/2018	11/15/2028
91324P-BP-6	UNITEDHEALTH GROUP INC			1	1FE	279,764		102,927	255,000	262,811	0	(3,501)	0	0	4.700	3.222	FA	4,528	11,985	11/01/2013	02/15/2021
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1FE	234,076		101,227	230,000	233,647	0	(429)	0	0	3.750	3.507	JJ	3,977	4,313	02/16/2018	07/15/2025
91336R-AA-2	UNIVAR USA INC 144A			1,2	4FE	648,438		99,000	625,000	618,750	(22,201)	(7,486)	0	0	6.750	5.069	JJ	19,453	21,094	03/26/2018	07/15/2023
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A			1	4FE	975,771		99,500	946,000	941,270	(29,658)	(4,020)	0	0	6.750	6.035	MS	18,802	37,868	09/24/2018	09/15/2022
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A				4FE	539,105		89,750	587,000	526,833	(12,817)	540	0	0	5.125	7.450	MN	3,844	103	12/21/2018	05/15/2023
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A			2	4FE	385,290		87,750	398,000	349,245	(33,140)	1,121	0	0	5.125	5.751	FA	7,706	18,396	08/06/2018	02/15/2025
91529Y-AH-9	UNUM GROUP			1	2FE	103,470		64,921	65,000	64,983	0	9	0	0	5.625	5.721	MS	1,077	3,656	09/08/2010	09/15/2020
91529Y-AM-8	UNUM GROUP			1,2	2FE	179,608		98,858	180,000	179,807	0	77	0	0	3.000	3.070	MN	690	5,400	05/04/2016	05/15/2021
91740P-AA-6	USA COMPRESSION PARTNERS 144A			1,2	4FE	280,000		96,000	280,000	268,800	(11,200)	0	0	0	6.875	6.993	AO	4,813	10,053	03/09/2018	04/01/2026
90363Q-AC-4	USTA NATIONAL TENNIS CENTER INC				1PL	5,000,000		94,212	5,000,000	5,000,000	0	0	0	0	3.290	3.317	JJ	79,051	164,500	05/26/2016	07/08/2036
90363Q-AB-6	VECTREN UTILITY HOLDINGS INC				1FE	912,978		100,865	912,978	912,978	0	0	0	0	4.080	4.122	JJ	17,900	37,250	09/08/2014	09/08/2039
92239M-AQ-0	VEREIT OPER PARTNERSHIP L P			1,2	2FE	1,000,000		99,950	1,000,000	1,000,000	0	0	0	0	4.875	4.934	JD	4,063	48,750	05/18/2016	06/01/2026
92343V-BY-9	VERIZON COMMUNICATIONS INC				2FE	4,098,520		102,146	4,000,000	4,092,775	(5,745)	0	0	0	4.150	3.668	MS	48,878	83,000	08/29/2018	03/15/2024
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2FE	239,323		98,709	240,000	239,365	0	30	0	0	4.500	4.576	FA	4,230	10,800	08/01/2017	08/10/2033
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2FE	678,496		97,041	700,000	679,227	0	71	0	0	3.376	3.964	FA	8,928	0	10/03/2018	02/15/2025
91823K-AA-7	VIAACOM INC NEW			1,2	4FE	462,688		97,197	455,000	442,246	(18,289)	(1,857)	0	0	6.750	6.311	JD	1,365	29,700	10/30/2018	06/15/2022
92553P-AR-3	VIAACOM INC NEW			1,2	2FE	609,313		96,208	625,000	612,036	0	2,724	0	0	3.250	3.824	MS	5,981	20,313	01/10/2018	03/15/2023
92553P-AW-2	VIAACOM INC NEW			1,2	2FE	153,678		90,491	150,000	153,521	0	(70)	0	0	5.250	5.147	AO	1,969	7,875	09/08/2016	04/01/2044
92552V-AK-6	VIASAT INC 144A			1,2	4FE	585,019		92,000	610,000	561,200	(25,341)	1,522	0	0	5.625	6.440	MS	10,103	13,781	10/22/2018	09/15/2025
925651-AA-9	VICI PPTYS 1 LLC				4FE	642,238		107,500	585,000	628,875	(11,970)	(1,392)	0	0	8.000	5.776	AO	9,880	1,600	11/28/2018	10/15/2023
927804-FV-1	VIRGINIA ELEC & PWR CO			1,2	1FE	783,144		94,934	800,000	785,845	0	1,557	0	0	2.950	3.232	MN	3,016	23,600	03/29/2017	11/15/2026
92783H-AA-4	VIRGINIA INTERNATIONAL GATEWAY			4	1FE	945,342		92,596	945,342	945,342	0	0	0	0	3.930	3.988	MJSD	103	46,478	08/22/2014	06/30/2030
92840V-AA-0	VISTRA OPERATIONS CO LLC 144A			1,2	3FE	210,000		96,250	210,000	202,125	(7,875)	0	0	0	5.500	5.576	MS	4,139	0	08/07/2018	09/01/2026
92856J-AA-8	VIZIENT INC 144A				4FE	261,563		106,000	240,000	254,400	(5,932)	(1,231)	0	0	10.375	5.827	MS	8,300	0	12/11/2018	03/01/2024
928668-AN-2	VOLKSWAGEN GROUP AMER FIN LLC				2FE	214,837		100,488	215,000	214,848	0	12	0	0	3.875	3.953	MN	1,111	0	11/07/2018	11/13/2020
928668-AP-7	VOLKSWAGEN GROUP AMER FIN LLC				2FE	214,179		99,938	215,000	214,217	0	38	0	0	4.000	4.179	MN	1,147	0	11/07/2018	11/12/2021
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC				144A	1,346,733		98,855	1,350,000	1,346,792	0	59	0	0	4.625	4.720	MN	8,325	0	11/07/2018	11/13/2025
91831A-AB-7	VRX ESCROW CORP			1,2	4FE	265,413		92,500	275,000	254,267	(12,049)	902	0	0	5.875	6.639	MN	2,064	8,959	08/07/2018	05/15/2023
C9716H-AH-2	WASTE CONNECTIONS INC SER 2015				2FE	3,000,000		97,322	3,000,000	3,000,000	0	0	0	0	3.410	3.439	FA	37,226	102,900	08/01/2015	08/20/2025
94107J-AA-1	WASTE PRO USA INC 144A			1,2	4FE	362,688		92,000	370,000	340,400	(22,418)	131	0	0	5.500	5.929	FA	7,688	6,521	11/02/2018	02/15/2026
94403*-BA-3	WAWA INC				2PL	2,000,000		97,921	2,000,000	2,000,000	0	0	0	0	3.640	3.673	AO	14,964	72,800	10/01/2013	10/17/2023

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94403*-BB-1	WAWA INC.				2FE	2,000,000		96,5890	2,000,000	2,000,000	0	0	0	0	3.790	3.826	AO	15,581	75,800	10/01/2013	10/17/2025
948565-AC-0	WEEKLEY HOMES LLC/ FIN CORP			1,2	4FE	295,432		93,5000	300,000	280,500	(15,148)	216	0	0	6.000	6.516	FA	7,500	4,920	09/20/2018	02/01/2023
94946T-AC-0	WELLCARE HEALTH PLANS INC.			1,2	3FE	555,885		96,2500	559,000	538,038	(17,856)	8	0	0	5.250	5.430	AO	7,337	24,675	12/24/2018	04/01/2025
95000U-2B-8	WELLS FARGO & CO.				1FE	2,001,225		96,4260	2,023,000	2,004,918	0	3,591	0	0	2.625	2.915	JJ	23,454	44,074	04/02/2018	07/22/2022
94988J-5T-0	WELLS FARGO BANK NATL ASSN				1FE	450,329		100,5920	450,000	450,308	0	(20)	0	0	3.625	3.631	AO	3,081	0	10/23/2018	10/22/2021
94974B-FC-9	WELLS FARGO CO MTN BE				1FE	672,747		99,6670	670,000	672,255	0	(492)	0	0	3.500	3.416	MS	7,361	11,725	04/03/2018	03/08/2022
94974B-GA-2	WELLS FARGO CO MTN BE				1FE	1,957,640		96,7340	2,000,000	1,959,776	0	2,136	0	0	3.300	3.729	MS	20,533	33,000	08/29/2018	09/09/2024
950810-AK-0	WESCO DISTR INC.			1,2	4FE	556,388		98,7500	555,000	548,063	(8,237)	0	0	0	5.375	5.186	JD	1,326	14,916	12/07/2018	12/15/2021
955278-A#-3	WEST PENN POWER COMPANY				1	3,000,000		100,0710	3,000,000	3,000,000	0	0	0	0	3.340	3.368	AO	22,267	100,200	04/02/2012	04/11/2022
958102-AM-7	WESTERN DIGITAL CORP.			1	3FE	323,863		86,7500	335,000	290,613	(33,420)	169	0	0	4.750	5.396	FA	6,011	2,113	12/13/2018	02/15/2026
958254-AB-0	WESTERN GAS PARTNERS LP			1	2FE	162,966		99,1440	160,000	161,485	348	(302)	0	0	4.000	3.820	JJ	3,200	6,400	11/01/2013	07/01/2022
960386-AL-4	WESTINGHOUSE AIR BRAKE			1	2FE	995,700		89,8820	1,000,000	996,302	0	401	0	0	3.450	3.535	MN	4,408	34,500	06/26/2017	11/15/2026
96208L-AA-9	WEWORK COS INC 144A			1	4FE	315,000		88,7500	315,000	279,563	(35,438)	0	0	0	7.875	8.030	MN	4,134	12,472	04/25/2018	05/01/2025
96208T-AA-2	WEX INC SR GBL 144A 23			1	3FE	590,738		97,5000	590,000	575,250	(15,280)	(115)	0	0	4.750	4.781	FA	11,677	28,025	02/28/2017	02/01/2023
966387-AH-5	WHITING PETE CORP NEW			1,2	3FE	754,300		95,0000	722,000	722,000	(34,751)	1,339	0	0	5.750	6.048	MS	12,867	43,700	02/15/2017	03/15/2021
966387-AP-7	WHITING PETE CORP NEW			1,2	4FE	174,038		91,0000	170,000	154,700	(18,704)	(633)	0	0	6.250	5.764	AO	2,656	10,625	02/23/2018	04/01/2023
966387-BG-6	WHITING PETE CORP NEW			1,2	4FE	524,058		85,7500	513,000	439,898	(83,228)	(932)	0	0	6.625	6.368	JJ	15,671	8,198	11/14/2018	01/15/2026
96812T-AB-8	SR NT			1,2	5FE	384,711		94,5000	375,000	354,375	(28,962)	(1,374)	0	0	6.875	6.349	FA	10,742	13,063	08/08/2018	02/01/2025
969457-BU-3	Williams Cos Inc Del				2FE	639,776		97,5510	650,000	640,221	0	446	0	0	3.700	4.150	JJ	11,090	0	10/19/2018	01/15/2023
96950F-AL-8	WILLIAMS PARTNERS L P				2FE	1,280,725		100,5270	1,250,000	1,278,795	0	(1,930)	0	0	4.500	3.989	MN	7,188	26,125	08/28/2018	11/15/2023
96950G-AA-0	WILLIAMS SCOTSMAN INTL INC 144A			1,2	4FE	175,000		97,7500	175,000	171,063	(3,938)	0	0	0	7.875	8.030	JD	613	14,394	11/21/2017	12/15/2022
96950G-AB-8	WILLIAMS SCOTSMAN INTL INC 144A				4FE	456,515		96,0000	455,000	436,800	(19,618)	(97)	0	0	6.875	6.911	FA	12,599	0	08/16/2018	08/15/2023
970648-AF-8	WILLIS NORTH AMER INC			1	2FE	456,876		97,6360	455,000	456,502	0	(252)	0	0	3.600	3.564	MN	2,093	16,380	06/26/2017	05/15/2024
970648-AG-6	WILLIS NORTH AMER INC				2FE	397,576		99,2160	400,000	397,623	0	47	0	0	4.500	4.629	MS	5,550	0	10/03/2018	09/15/2026
97381L-AA-6	WINDSTREAM SVCS LLC 144A				5FE	33,788		39,7500	85,000	33,788	0	3,800	18,888	0	6.375	35.188	FA	2,258	3,989	01/29/2018	08/01/2023
976843-BL-5	WISCONSIN PUB SVC CORP				1FE	414,730		100,9760	415,000	414,740	0	10	0	0	3.350	3.401	MN	1,545	0	11/19/2018	11/21/2021
92933B-AF-1	WMS ACQUISITION CORP 144A			1,2	4FE	117,731		99,7500	117,000	116,708	(516)	(163)	0	0	5.625	5.544	AO	1,389	6,618	09/09/2015	04/15/2022
97786#-AL-6	WOLSELEY CAPITAL INC				2	2,000,000		94,4780	2,000,000	2,000,000	0	0	0	0	3.830	3.867	MS	25,533	76,600	09/01/2015	09/01/2027
98212B-AD-5	WPX ENERGY INC.			1,2	4FE	159,000		97,2500	150,000	145,875	(10,986)	(2,139)	0	0	6.000	4.290	JJ	4,150	4,500	01/22/2018	01/15/2022
98212B-AE-3	WPX ENERGY INC.			1	4FE	545,098		90,5000	540,000	488,700	(55,866)	(532)	0	0	5.250	5.142	MS	8,348	21,131	08/08/2018	09/15/2024
98212B-AG-8	WPX ENERGY INC.			1,2	4FE	243,750		104,5000	260,000	248,474	0	1,928	0	0	8.250	9.688	FA	8,938	21,450	05/12/2016	08/01/2023
98310W-AG-3	WYNDHAM DESTINATIONS INC				3FE	101,250		99,5000	100,000	99,500	(1,729)	(21)	0	0	5.625	5.083	MS	1,875	0	12/17/2018	03/01/2021
98310W-AP-3	WYNDHAM DESTINATIONS INC			1,2	3FE	410,622		95,2500	396,240	416,000	(14,921)	538	0	0	5.400	5.729	AO	5,245	8,632	08/06/2018	04/01/2024
98310W-AL-2	WYNDHAM WORLDWIDE CORP			1,2	3FE	376,320		92,0000	368,000	368,000	(10,811)	2,491	0	0	3.900	5.406	MS	5,200	7,800	07/02/2018	03/01/2023
98310W-AN-8	WYNDHAM WORLDWIDE CORP			1,2	3FE	337,329		91,7500	347,000	318,373	(19,313)	356	0	0	4.500	4.963	AO	3,904	8,843	11/02/2018	04/01/2027
983793-AD-2	XPO LOGISTICS INC 144A			1,2	3FE	1,123,855		99,1250	1,092,000	1,082,445	(25,837)	(10,629)	0	0	6.500	5.434	JD	3,155	51,484	12/18/2018	06/15/2022
989194-AP-0	ZAYO GROUP LLC 144A			1	4FE	186,305		89,2500	196,000	174,930	(11,468)	93	0	0	5.750	6.651	JJ	5,197	0	12/03/2018	01/15/2027
989194-AM-7	ZAYO GROUP LLC/ZAYO CAP INC				4FE	1,008,545		94,7610	990,000	938,134	(66,883)	(2,476)	0	0	6.000	5.681	AO	14,850	59,400	03/22/2018	04/01/2023
98877D-AC-9	ZF NORTH AMER CAP 144A			1	2FE	1,475,816		93,0670	1,455,000	1,474,762	0	(1,054)	0	0	4.750	4.552	AO	11,903	34,556	09/17/2018	04/29/2025
68245X-AC-3	1011778 B.C. UNLIMITED LIABIL 144A			C	1,2	4FE		92,0000	5,000	4,600	(247)	22	0	0	4.250	4.965	JJ	98	106	02/09/2018	05/15/2024
68245X-AE-9	1011778 B.C. UNLIMITED LIABIL 144A			C	1,2	4FE		92,0000	655,000	602,600	(32,580)	1,180	0	0	5.000	5.621	AO	6,914	23,750	11/01/2018	10/15/2025
68245X-AB-5	1011778 B.C. UNLIMITED LIABIL 144			C		4FE		96,7500	325,000	314,438	(7,417)	112	0	0	4.625	5.034	JJ	6,931	0	11/28/2018	01/15/2022
009089-AA-1	AIR CANADA 2013-1A PTC 144A			C	4	1FE		99,0900	1,066,140	1,080,937	0	(1,278)	0	0	4.125	3.901	MN	5,619	43,978	06/26/2017	11/15/2026
00445#-AM-8	ARC RESOURCES LTD.			D	2	3,000,000		95,4420	3,000,000	3,000,000	0	0	0	0	3.810	3.846	FA	40,640	114,300	08/01/2012	08/23/2024
06367T-4W-7	BANK OF MONTREAL			D	1FE	179,910		99,9500	180,000	179,838	0	49	0	0	3.100	3.166	AO	1,209	2,790	04/10/2018	04/13/2021
097751-AV-3	BOMBARDIER INC 144A			C	1	4FE		101,5000	1,823,955	1,797,000	(3,041)	(3,509)	0	0	7.750	7.306	MS	41,007	5,968	11/30/2018	03/15/2020
097751-BF-7	BOMBARDIER INC 144A			C	1	4FE		93,7500	421,875	450,000	(32,812)	(850)	0	0	6.125	5.979	JJ	12,709	4,900	11/19/2018	01/15/2023
136385-AT-8	CANADIAN NAT RES LTD.			C	2FE	295,416		96,6120	300,000	295,533	0	117	0	0	3.800	4.158	AO	2,407	0	11/05/2018	04/15/2024
136385-AX-9	CANADIAN NAT RES LTD.			C	1,2	2FE		94,3320	410,000	400,419	0	468	0	0	3.850	4.226	JD	1,315	7,893	07/02/2018	06/01/2027
146900-AM-7	CASCADES INC 144A			C	1	3FE		97,5000	551,000	537,225	(18,478)										



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
292505-AJ-3	ENCANA CORP	C		1,2	2FE	1,170,460	100.0850	1,140,963	1,140,000	1,160,666	0	(7,311)	0	0	3.900	3.201	MN	5,681	44,460	04/25/2018	11/15/2021
335934-AF-2	FIRST QUANTUM MINERALS LTD 144A	C		2	4FE	248,243	96.0000	233,280	243,000	233,280	(12,967)	(1,996)	0	0	7.000	5.782	FA	6,426	11,760	08/10/2018	02/15/2021
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A	C		1,2	4FE	413,580	88.0000	352,000	400,000	352,000	(58,907)	(2,673)	0	0	7.250	6.423	AO	7,250	21,750	08/10/2018	04/01/2023
349553-AM-9	FORTIS INC	C		1,2	2FE	181,872	91.2890	182,578	200,000	182,201	0	329	0	0	3.055	4.471	AO	1,477	0	10/29/2018	10/04/2026
44485H-AA-2	GFL ENVIRONMENTAL INC	C		1,2	5FE	540,000	87.2500	471,150	540,000	471,150	(68,850)	0	0	0	7.000	7.123	JD	3,150	20,685	05/03/2018	06/01/2026
361680-AC-8	GFL ENVIRONMENTAL INC 144A	C		1,2	5FE	255,625	92.2500	235,238	255,000	235,238	(20,145)	(150)	0	0	5.625	5.633	MN	2,391	14,344	05/08/2017	05/01/2022
361680-AD-6	GFL ENVIRONMENTAL INC 144A	C		1,2	5FE	255,000	87.5000	223,125	255,000	223,125	(31,875)	0	0	0	5.375	5.447	MS	4,569	7,043	02/21/2018	03/01/2023
362438-AA-1	GW HONOS SEC CORP 144A	C		1,2	5FE	476,995	91.0000	418,600	460,000	418,600	(56,749)	(1,646)	0	0	8.750	8.183	MN	5,143	33,031	08/06/2018	05/15/2025
496902-AQ-0	KINROSS GOLD CORP	C		1,2	2FE	286,312	86.3750	246,169	285,000	286,163	0	(114)	0	0	4.500	4.914	JJ	5,914	13,146	09/07/2017	07/15/2027
C58648-AQ-4	MULLEN GROUP LTD	C			3	2,000,000	88.7930	1,775,860	2,000,000	1,775,860	(21,440)	0	0	0	3.840	3.877	AO	14,720	76,800	10/22/2014	10/22/2024
644535-AF-3	NEW GOLD INC CDA 144A	C		1,2	5FE	228,974	84.0000	186,480	222,000	186,480	(39,922)	(2,572)	0	0	6.250	5.147	MN	1,773	12,844	05/21/2018	11/15/2022
65548P-AE-6	NORBORD INC 144A	C		1,2	3FE	422,680	100.1610	398,641	398,000	398,641	(20,767)	(3,272)	0	0	6.250	4.835	AO	5,251	16,438	11/20/2018	04/15/2023
66977W-AN-9	NOVA CHEMICALS CORP	C		1,2	3FE	49,438	94.5000	47,250	50,000	47,250	(2,246)	58	0	0	5.250	5.578	FA	1,094	1,313	05/22/2018	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP 144A	C		1,2	3FE	466,475	90.0000	423,000	470,000	423,000	(44,344)	347	0	0	5.000	5.171	MN	3,917	23,500	05/23/2016	05/01/2025
66977W-AQ-2	NOVA CHEMICALS CORP 144A	C			3FE	896,408	90.2500	818,568	907,000	818,568	(77,252)	314	0	0	4.875	5.191	JD	3,685	37,586	10/31/2018	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 144A	C			3FE	497,804	88.5000	451,350	510,000	451,350	(46,551)	523	0	0	5.250	5.679	JD	2,231	22,313	08/07/2018	06/01/2027
67077M-AJ-7	NUTRIEN LTD	C			2FE	310,333	96.5290	308,893	320,000	310,785	0	452	0	0	3.150	4.024	AO	2,520	0	10/19/2018	10/01/2022
683715-AA-4	OPEN TEXT CORP 144A	C			3FE	241,995	99.5000	238,800	240,000	238,800	(3,064)	(131)	0	0	5.625	5.287	JJ	6,225	0	11/16/2018	01/15/2023
701377-AL-9	PARKLAND FUEL CORP 144A	C		1,2	3FE	405,000	93.7500	379,688	405,000	379,688	(25,313)	0	0	0	6.000	6.090	AO	6,075	12,690	09/07/2018	04/01/2026
740212-AE-5	PRECISION DRILLING CORP	C		1,2	3FE	241,731	93.0000	227,081	244,173	227,081	(15,865)	364	0	0	6.500	6.802	JD	705	17,341	05/14/2015	12/15/2021
74022D-AJ-9	PRECISION DRILLING CORP	C		1,2	3FE	225,013	83.0000	195,050	235,000	195,050	(31,014)	1,051	0	0	5.250	6.119	MN	1,576	12,338	02/26/2018	11/15/2024
740212-AL-9	PRECISION DRILLING CORP 144A	C		1,2	3FE	215,000	86.0000	184,900	215,000	184,900	(30,100)	0	0	0	7.125	7.252	JJ	7,064	9,915	11/09/2017	01/15/2026
74819R-AP-1	QUEBECOR MEDIA INC	C		1	4FE	618,800	100.5000	597,975	595,000	597,975	(10,754)	(2,987)	0	0	5.750	5.176	JD	1,521	34,213	05/27/2015	01/15/2023
878742-AW-5	TECK RESOURCES LTD	C		1,2	3FE	31,030	94.7500	27,478	29,000	27,478	(3,519)	(33)	0	0	6.250	5.779	JJ	836	906	04/05/2018	07/15/2041
878742-BC-8	TECK RESOURCES LTD 144A	C		1,2	3FE	426,055	107.1250	416,716	389,000	416,716	(4,198)	(5,141)	0	0	8.500	3.835	JD	2,755	18,955	11/30/2018	06/01/2024
878742-AS-4	TECK RESOURCES LTD GTD SR NT 6%40	C			3FE	427,863	93.0000	378,510	407,000	378,510	(48,917)	(435)	0	0	6.000	5.687	FA	9,225	8,940	08/13/2018	08/15/2040
878744-AB-7	TECK RESOURCES LTD SR NT 5.2%42	C		2	3FE	162,800	84.0000	134,400	160,000	134,400	(28,341)	(59)	0	0	5.200	5.136	MS	2,773	8,320	01/26/2018	03/01/2042
87952V-AL-0	TELESAT CDA LLC 144A	C		1,2	4FE	583,850	104.0000	577,200	555,000	575,272	(213)	(4,383)	0	0	8.875	7.905	MN	6,294	49,256	01/17/2017	11/15/2024
896356-AE-2	TRINIDAD DRILLING LTD 144A	C		1,2	4FE	413,313	100.8500	428,613	425,000	413,906	594	0	0	0	6.625	7.287	FA	10,637	14,078	08/01/2018	02/15/2025
91911X-AV-6	VALEANT PHARMACEUTICALS 144A	C		1,2	4FE	191,458	100.0000	184,000	184,000	184,000	(7,027)	(431)	0	0	9.250	8.527	AO	4,255	8,746	08/06/2018	04/01/2026
91911X-AW-4	VALEANT PHARMACEUTICALS INTL VALEANT PHARMACEUTICALS INTL 144A	C		1,2	4FE	230,000	97.0000	223,100	230,000	223,100	(6,900)	0	0	0	8.500	8.681	JJ	8,200	3,258	05/17/2018	01/31/2027
91911K-AJ-1	VALEANT PHARMACEUTICALS INTL 144A	C		1,2	3FE	971,893	100.5000	944,700	940,000	944,700	(25,994)	(1,198)	0	0	6.500	4.981	MS	17,991	0	11/29/2018	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTL 144A	C		1,2	3FE	826,703	101.0000	797,900	790,000	797,900	(27,554)	(1,249)	0	0	7.000	5.530	MS	16,283	0	12/04/2018	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	C		1,2	3FE	1,384,625	93.2500	1,282,188	1,375,000	1,282,188	(100,767)	(1,670)	0	0	5.500	5.403	MN	12,604	68,192	08/10/2018	11/01/2025
91831A-AC-5	VRX ESCROW CORP 144A	C			4FE	706,013	87.2500	654,375	750,000	654,375	(52,974)	1,337	0	0	6.125	7.400	AO	9,698	13,781	11/13/2018	04/15/2025
98462Y-C#-5	YAMANA GOLD INC	C		2		3,000,000	96.8300	2,904,892	3,000,000	3,000,000	0	0	0	0	4.780	4.837	JD	8,365	215,100	06/01/2013	06/10/2023
05252A-AN-1	AUSTRALIA & NEW ZEALA BKG 144A	D			1FE	1,497,675	102.0430	1,530,651	1,500,000	1,499,702	0	274	0	0	5.100	5.186	JJ	35,700	76,500	01/06/2010	01/13/2020
055451-AW-8	BHP BILLITON FIN USA LTD 144A COMMONWEALTH BK AUSTRALIA 144A	C		2	2FE	90,000	102.1070	91,896	90,000	90,000	0	0	0	0	6.250	6.348	AO	1,125	5,625	10/14/2015	10/19/2075
2027A0-DJ-5	COMPUTERSHARE LTD	D			1FE	1,670,511	101.4910	1,699,974	1,675,000	1,674,558	0	535	0	0	5.000	5.098	AO	17,681	83,750	10/15/2009	10/15/2019
20557#-AF-8	COMPUTERSHARE LTD	C			2FE	1,000,000	98.9350	989,347	1,000,000	1,000,000	0	0	0	0	4.220	4.265	MN	4,806	0	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LTD	C			2FE	2,000,000	96.7960	1,935,928	2,000,000	2,000,000	0	0	0	0	4.360	4.408	MN	9,931	0	11/20/2018	11/20/2028
12656*-AG-7	CSLB HOLDINGS INC	C		1		2,000,000	99.4100	1,988,191	2,000,000	2,000,000	0	0	0	0	3.200	3.226	MS	16,889	64,000	03/13/2013	03/26/2023
03300*-AC-7	DULUXGROUP LTD	D		2		1,000,000	98.2400	982,405	1,000,000	1,000,000	0	0	0	0	4.230	4.275	MS	12,103	42,300	09/18/2014	09/18/2026
30251G-AY-3	FMG RESOURCES AUGUST 2006 144A	C		1,2	3FE	470,000	94.0000	441,800	470,000	441,800	(28,200)	0	0	0	5.125	5.191	MS	7,092	12,044	03/01/2018	03/15/2023
30251G-AW-7	FMG RESOURCES AUGUST 2006 PTY 144A	C		1,2	3FE	450,000	92.0000	414,000	450,000	414,000	(36,000)	0	0	0	5.125	5.191	MN	2,947	23,063	05/09/2017	05/15/2024
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A	C			2FE	1,289,240	103.1790	1,238,143	1,200,000	1,243,201	0	(19,008)	0	0	5.125	3.407	FA	22,208	61,500	06/26/2017	02/22/2021

E10.31



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92765Y-AA-5	VIRGIN AUSTRALIA 2013-1A 144A	C	A	2FE	245,068		101,2800	240,486	248,885	0	3,104	0	0	5.000	4.450	JAJO	2,271	12,024	06/26/2017	04/23/2025
961214-DZ-3	WESTPAC BKG CORP.	C		1FE	1,744,529		100,6010	1,745,000	1,744,585	0	56	0	0	3.650	3.689	MN	8,138	31,846	05/08/2018	05/15/2023
980888-AD-3	WOOLWORTHS LTD 144A	C		2FE	2,059,320		100,7330	2,014,654	2,000,000	0	(7,196)	0	0	4.000	3.639	MS	22,000	80,000	11/03/2011	09/22/2020
980888-AF-8	WOOLWORTHS LTD 144A	C	1	2FE	1,482,107		102,1150	1,486,000	1,484,950	0	427	0	0	4.550	4.635	AO	14,837	67,613	04/05/2011	04/12/2021
A9890A-AA-8	BAHIA SUL HLDGS GMBH	C	1	2FE	1,076,268		102,0000	1,039,380	1,019,000	0	(4,178)	0	0	5.750	4.975	JJ	27,180	29,296	04/09/2018	07/14/2026
458652-AA-2	INTERCORP PERU LTD 144A	C	1	2FE	1,193,910		100,8750	1,200,000	1,195,866	0	546	0	0	5.875	6.031	FA	27,221	70,500	04/08/2015	02/12/2025
009280-AM-3	AIRCASLE LTD	C	1	2FE	79,313		101,6290	75,000	77,703	19	(1,160)	0	0	5.125	3.445	MS	1,132	3,844	08/08/2017	03/15/2021
M1995Y-AA-4	CBO FINANCE LTD 3.25% GTD SNR	C		2FE	1,755,000		97,0240	1,746,432	1,800,000	0	7,543	0	0	3.250	4.195	JD	2,925	29,250	06/22/2018	06/13/2021
M1995Y-AG-1	CBO FINANCE LTD 5% GTD SNR	C		2FE	2,389,860		100,5600	2,356,121	2,343,000	0	(3,957)	0	0	5.000	4.588	MN	12,040	58,575	07/18/2018	05/24/2023
44962L-AG-2	IHS MARKIT LTD	C	1,2	2FE	247,783		98,9800	247,450	247,859	0	76	0	0	4.125	4.380	FA	4,526	0	10/26/2018	08/01/2023
62886H AN 1	NCL CORP LTD 144A	C	1,2	4FE	1,124,674		99,2500	1,105,645	1,114,000	(16,929)	(2,100)	0	0	4.750	4.400	JD	2,352	33,531	12/19/2018	12/15/2021
68341P-AA-7	QTEL INTL FIN LTD 144A	C		1FE	445,338		95,7500	430,875	450,000	0	413	0	0	3.750	3.913	JD	422	16,875	06/15/2016	06/22/2026
74733L-AD-4	QTEL INTL FIN LTD 144A	D		1FE	1,900,070		102,2250	1,840,046	1,832,267	0	(14,312)	0	0	4.750	3.902	FA	32,063	85,500	02/12/2014	02/16/2021
784309-AA-4	S-JETS 2017-1 LTD 20420815	C		1FE	911,109		100,8840	919,161	911,111	0	0	0	0	3.970	4.043	MON	1,608	36,180	08/14/2017	08/15/2042
687602-AA-9	TENGIZCHEVROIL FIN CO INTL	C		2FE	2,359,870		92,2280	2,237,451	2,426,000	0	4,708	0	0	4.000	4.436	FA	36,660	82,520	05/14/2018	08/15/2026
92676X-AC-1	VIKING CRUISES LTD 144A	C	1,2	4FE	1,100,223		98,5000	1,063,800	1,063,800	(33,407)	(2,842)	0	0	6.250	5.922	MN	8,625	60,281	08/06/2018	05/15/2025
92676X-AD-9	VIKING CRUISES LTD 144A	C	1,2	4FE	343,822		93,2500	324,510	348,000	(19,491)	179	0	0	5.875	6.135	MS	6,020	14,021	08/06/2018	09/15/2027
91832V-AA-2	VOC ESCROW LTD 144A	C	1,2	3FE	245,000		92,2500	226,013	245,000	(18,988)	0	0	0	5.000	5.063	FA	4,628	6,465	01/29/2018	02/15/2026
947075-AK-3	WEATHERFORD INTL LTD	C	1,2	5FE	69,000		60,0000	69,000	115,000	4,659	(958)	50,850	0	8.250	24,420	JD	422	9,488	02/09/2017	06/15/2023
947075-AN-7	WEATHERFORD INTL LTD	C	1,2	5FE	109,800		61,0000	109,800	180,000	0	(2,164)	84,686	0	9.875	24,654	FA	6,715	17,775	01/31/2018	02/15/2024
94707V-AB-6	WEATHERFORD INTL LTD BERMUDA	C	1	5FE	56,650		51,5000	56,650	110,000	0	282	35,482	0	6.750	14,340	MS	2,186	7,425	01/04/2018	09/15/2040
20442D-AA-3	CIA BRASILEIRA DE ALUMINIO	C	1	3FE	832,935		96,7500	816,570	844,000	(20,559)	1,072	0	0	4.750	4.982	JD	1,559	40,090	04/21/2015	06/17/2024
00653M-AA-9	ADCB FIN CAYMAN LTD 144A	C		1FE	2,173,456		98,4280	2,137,856	2,172,000	0	(193)	0	0	4.000	4.925	MS	22,203	43,440	04/06/2018	03/29/2023
01609M-AQ-5	ALIBABA GROUP HLDG LTD	C	1	1FE	1,677,140		97,8190	1,662,930	1,700,000	0	2,275	0	0	3.600	3.813	MN	5,610	61,200	02/17/2017	11/28/2024
05401A-AB-7	AVOLON HLDGS FDG LTD	C		3FE	785,594		95,5000	751,585	787,000	(34,019)	10	0	0	5.125	5.235	AO	11,652	0	12/17/2018	10/01/2023
056752-AB-4	BAIDU INC	C	1	1FE	2,029,798		98,9850	2,177,674	2,200,000	0	18,617	0	0	3.500	4.600	MN	7,058	77,000	08/19/2014	11/28/2022
61987Z-AD-2	CDBL FUNDING 1 MEDIUM TERM	C		1FE	1,135,788		95,4780	1,145,736	1,200,000	0	6,381	0	0	3.000	4.279	AO	6,700	18,000	06/21/2018	04/24/2023
628288-AA-9	DP WORLD CRESCENT LTD TR CTF	D		2FE	1,230,840		98,3500	1,180,200	1,223,516	0	(4,855)	0	0	3.908	3.455	MN	4,038	46,896	06/23/2017	05/31/2023
31572U-AG-1	SR GL	C	1,2	2FE	1,623,684		94,3000	1,568,209	1,663,000	0	3,899	0	0	4.000	4.455	JJ	30,858	33,260	04/06/2018	01/14/2025
63659W-AA-8	FIBRIA OVERSEAS FIN LTD	C	1,2	2FE	957,300		97,5030	975,030	1,000,000	0	4,152	0	0	3.375	3.960	AO	6,469	33,750	11/18/2015	04/22/2025
40052X-AB-6	FORMOSA GROUP CAYMAN LTD	D		1FE	957,300		97,5030	975,030	1,000,000	0	4,152	0	0	3.375	3.960	AO	6,469	33,750	11/18/2015	04/22/2025
646747-AB-0	NOTES FIX	C	1	2FE	1,272,405		100,0000	1,287,000	1,275,552	0	1,230	0	0	5.500	5.730	AO	12,191	70,785	04/26/2016	04/29/2026
65564M-AA-4	HUTCHISON WHAMPOA 144A	C		1FE	1,013,950		99,0190	990,191	1,008,876	0	(1,352)	0	0	3.625	3.485	AO	6,142	36,250	01/21/2015	10/31/2024
65564M-AA-4	MAF GLOBAL SEC LTD 5.25% NTS	D		2FE	1,074,215		100,7590	1,007,590	1,000,000	0	(15,046)	0	0	5.250	3.710	JJ	25,667	52,500	08/13/2014	07/05/2019
65504L-AG-2	NOBLE HOLD INT LTD	C	1	4FE	253,015		61,5000	215,250	350,000	(38,678)	913	0	0	6.050	9.114	MS	7,058	15,881	08/08/2018	03/01/2041
70014L-AA-8	PARK AEROSPACE HLDGS LTD 144A	C	1	3FE	163,400		96,7500	154,800	154,800	(8,304)	(296)	0	0	5.250	4.716	FA	3,173	0	08/14/2018	08/15/2022
785712-AE-0	SABLE INTL FIN LTD 144A	C		3FE	209,000		102,0500	204,100	200,000	(4,163)	(737)	0	0	6.875	5.213	FA	5,729	958	10/02/2018	08/01/2022
6781AG-AC-7	SAUDI ELECTRIC CO. 4% SUK	C		1FE	1,069,943		98,6440	1,045,626	1,068,840	0	(1,103)	0	0	4.000	3.860	AO	9,901	21,200	04/06/2018	04/08/2024
81180W-AL-5	SEAGATE HDD CAYMAN	C	1	3FE	95,667		88,6890	85,142	96,000	(10,565)	40	0	0	4.750	4.867	JD	2,280	2,280	01/12/2018	01/01/2025
81180W-AR-2	SEAGATE HDD CAYMAN	C	1,2	2FE	252,276		84,8690	218,962	252,743	0	467	0	0	4.875	5.244	JJ	1,048	12,578	01/31/2018	06/01/2027
81180W-AT-8	SEAGATE HDD CAYMAN	C	1,2	2FE	62,370		90,9580	57,303	63,000	0	38	0	0	4.875	5.149	MS	1,024	1,536	08/14/2018	03/01/2024
822538-AE-4	SHELF DRILLING HLDGS LTD 144A	C	1,2	4FE	297,461		85,5000	249,660	292,000	(47,418)	(382)	0	0	8.250	7.986	FA	9,101	12,580	08/08/2018	02/15/2025
6857AA-AB-8	SUN HUNG KAI PROPERTIES(CAPTL	D		1FE	1,428,960		100,0420	1,500,627	1,500,000	0	7,721	0	0	3.625	4.303	JJ	24,922	54,375	04/17/2014	01/16/2023
88032W-AD-8	MKT)	C		1FE	1,505,947		98,0170	1,470,255	1,505,517	0	(815)	0	0	3.800	3.769	FA	22,167	57,000	02/27/2017	02/11/2025
893830-BF-5	TENCENT HLDGS LTD 144A	C	1,2	4FE	586,600		87,7500	491,400	560,000	(78,423)	(3,645)	0	0	7.500	6.661	JJ	19,367	31,267	11/07/2017	01/15/2026
893830-BK-4	TRANSOCEAN INC 144A	C		4FE	330,000		87,2500	287,925	330,000	(42,075)	0	0	0	7.250	7.381	MN	4,386	0	10/22/2018	11/01/2025
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A	C	1,2	4FE	212,800		86,5000	212,300	220,000	(6,619)	119	0	0	6.125	6.402	FA	6,026	0	07/10/2018	08/01/2025
90320M-AA-3	UPCB FINANCE IV LTD 144A	C	1,2	3FE	933,938		93,5120	888,364	950,000	(48,794)	1,528	0	0	5.375	5.724	JJ	23,545	45,688	03/28/2018	01/15/2025

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91911T-AP-8	VALE OVERSEAS LTD	C	1	2FE	2,546,844	108.0000	2,467,800	2,285,000	2,531,981	0	(14,863)	0	0	6.250	4.607	FA	55,935	47,750	12/18/2018	08/10/2026
P32133-CG-6	BANCO DE CREDITO E	C		1FE	1,248,098	98.8860	1,241,016	1,255,000	1,248,153	0	55	0	0	4.000	4.189	FA	19,522	0	12/18/2018	02/11/2023
P2205J-AH-3	CENCOSUD S A	C	1	2FE	1,075,961	97.5530	1,025,282	1,051,000	1,072,570	0	(3,392)	0	0	4.875	4.364	JJ	22,914	25,618	04/17/2018	01/20/2023
15132H-AF-8	CENCOSUD S A 144A	C	1	2FE	1,506,810	96.2840	1,444,254	1,500,000	1,504,622	0	(641)	0	0	5.150	5.156	FA	29,827	77,250	04/20/2015	02/12/2025
21987B-AS-7	CORPORACION NACIONAL DEL 144A	D		1FE	1,290,825	102.3020	1,227,623	1,200,000	1,267,723	0	(13,413)	0	0	4.500	3.201	FA	20,700	54,000	04/06/2017	08/13/2023
21987B-AV-0	CORPORACION NACIONAL DEL 144A	C		1FE	1,541,820	101.2680	1,519,019	1,500,000	1,533,317	0	(4,396)	0	0	4.500	4.174	MS	19,688	67,500	11/01/2016	09/16/2025
21987B-AQ-1	COBRE144A	C		1FE	920,264	97.2840	972,842	1,000,000	963,891	0	9,279	0	0	3.000	4.147	JJ	13,667	30,000	02/28/2014	07/17/2022
29081P-AE-5	EMBOTELLADORA ANDINA S A 144A	C	1	2FE	1,221,145	102.6710	1,225,891	1,194,000	1,216,243	0	(1,586)	0	0	5.000	4.612	AO	14,925	25,800	11/29/2018	10/01/2023
29245V-AA-3	EMPRESA NACIONAL DE TELE 144A	C	1	2FE	1,690,550	97.3130	1,654,316	1,700,000	1,694,384	0	811	0	0	4.875	5.002	AO	14,043	82,875	02/28/2014	10/30/2024
P37110-AJ-5	EMPRESA NACIONAL DEL PETROLEO	C		2FE	1,228,104	98.3250	1,249,711	1,271,000	1,228,655	0	552	0	0	4.375	5.105	AO	9,422	0	11/29/2018	10/30/2024
P82290 AG 5	SACI FALABELLA	C	1,2	2FE	1,202,900	97.5230	1,170,276	1,200,000	1,201,991	0	(294)	0	0	4.375	4.300	JJ	22,458	52,500	01/08/2016	01/27/2025
05968L-AG-7	BANCOLOMBIA S A	C	1	2FE	2,053,350	103.7500	2,075,000	2,000,000	2,019,339	0	(7,269)	0	0	5.950	5.594	JD	9,256	119,000	10/17/2013	06/03/2021
279158-AC-3	ECOPETROL S A	C	1	2FE	3,324,411	104.2510	3,283,907	3,150,000	3,267,703	0	(17,716)	0	0	5.875	5.045	MS	52,948	155,688	10/17/2018	09/18/2021
680617-AB-3	OLEODUCTO CENTRAL SA 144A	C	1	2FE	1,490,505	98.2510	1,473,765	1,500,000	1,496,514	0	1,385	0	0	4.000	4.147	MN	9,000	60,000	04/30/2014	05/07/2021
89387Y-AC-5	TRANSPORTADORA DE GAS INTL 144A	C		2FE	1,350,000	101.1250	1,365,188	1,350,000	1,350,000	0	0	0	0	5.550	5.627	MN	12,488	0	10/17/2018	11/01/2028
864250-AA-6	SUAM FINANCE BV 144A	C	1	2FE	2,307,476	99.0010	2,273,063	2,296,000	2,308,065	0	(817)	0	0	4.875	4.819	AO	23,008	87,653	06/27/2018	04/17/2024
05565A-CA-9	BNP PARIBAS 144A	C	2	2FE	420,950	97.5000	390,000	400,000	416,782	0	(4,168)	0	0	6.750	5.397	MS	8,025	20,250	08/16/2018	09/14/2022
05581K-AA-9	BNP PARIBAS 144A	C		2FE	521,460	97.1670	485,837	500,000	518,003	0	(2,305)	0	0	4.375	3.801	MS	5,651	21,875	06/26/2017	09/28/2025
654902-AD-7	NOKIA CORP	C	1	3FE	395,621	94.5000	383,670	406,000	383,670	(13,100)	1,149	0	0	3.375	4.131	JD	723	8,893	08/17/2018	06/12/2022
67054K-AA-7	NUMERICABLE GROUP SA 144A	C	1,2	4FE	1,017,499	91.7500	940,438	1,025,000	940,438	(76,930)	(131)	0	0	7.375	7.631	JJ	35,431	36,875	08/17/2018	05/01/2026
67054L-AC-1	NUMERICABLE GROUP SA 144A	D	1	4FE	939,695	93.2500	895,200	960,000	895,200	(45,613)	1,763	0	0	6.250	6.806	FA	22,667	42,633	05/11/2018	05/15/2024
83368J-KG-4	SOCIETE GENERALE NY 144A	C		3FE	426,440	97.3750	389,500	400,000	389,500	(34,152)	(2,788)	0	0	7.375	6.174	MS	8,850	22,125	08/16/2018	06/01/2024
251526-BN-8	DEUTSCHE BK AG N Y BRH	C	2	3FE	355,212	77.7540	279,914	360,000	279,914	(75,503)	205	0	0	4.875	5.066	JD	1,463	17,550	01/31/2018	12/01/2032
251526-BX-6	DEUTSCHE BK AG N Y BRH	C		2FE	1,587,643	97.7750	1,564,405	1,600,000	1,589,650	0	2,007	0	0	4.250	4.550	AO	14,544	34,000	06/01/2018	10/14/2021
D2736H-AM-1	FRITZ DRAXLMAIER GMBH & CO. KG	D		2PL	500,000	98.1620	490,811	500,000	500,000	0	0	0	0	4.440	4.489	AO	5,242	23,950	04/02/2014	04/06/2021
91337D-AB-0	UNITYMEDIA KABELBW GMBH 144A	C	1,2	4FE	418,120	100.4900	401,960	400,000	401,960	(14,562)	(1,598)	0	0	6.125	4.969	JJ	11,297	0	08/06/2018	01/15/2025
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY	C		2FE	270,457	98.1290	269,854	275,000	270,621	0	164	0	0	3.800	4.241	JD	610	5,225	10/25/2018	06/09/2023
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A	C	4	2FE	550,615	103.8090	546,478	526,426	543,151	0	(2,668)	0	0	5.125	4.020	MN	2,323	26,979	06/26/2017	11/30/2024
Y9863Z-AB-8	LEADING AFFLUENCE LTD(YUEXIU PROP)	D		2FE	1,366,400	94.5230	1,323,322	1,400,000	1,370,943	0	4,543	0	0	4.500	5.136	JJ	27,475	31,500	04/13/2018	01/24/2023
66389T-AB-3	NAN FUNG TREASURY I LTD 4.5% BDS 2	D		2FE	2,319,500	101.8640	2,546,600	2,500,000	2,414,280	0	20,212	0	0	4.500	5.609	MS	31,563	112,500	10/21/2013	09/20/2022
74445P-AB-6	PT INDONESIA ASAHAN ALUMINIUM	C		2FE	1,833,303	101.7540	1,852,942	1,821,000	1,833,191	0	(112)	0	0	5.710	5.631	MN	13,286	0	11/29/2018	11/15/2023
Y7138A-AE-0	PT PERTAMINA PERSERO	C		2FE	1,518,075	98.4360	1,476,543	1,500,000	1,513,125	0	(2,885)	0	0	4.300	4.138	MN	7,346	64,500	10/06/2016	05/20/2023
69367P-AA-4	PT PERUSAHAAN GAS NEGARA 144A	C		2FE	1,499,170	99.9170	1,498,754	1,500,000	1,499,593	0	54	0	0	5.125	5.198	MN	9,609	76,875	09/23/2014	05/16/2024
00772B-AQ-4	AERCAP IRELAND CAPITAL LIMITED	C	1	2FE	801,785	100.6980	760,268	755,000	779,702	0	(12,978)	0	0	4.625	2.801	AO	5,917	34,919	06/26/2017	10/30/2020
00774M-AA-3	AERCAP IRELAND CAPITAL LIMITED	C	1,2	2FE	304,012	96.9560	295,715	305,000	304,349	0	177	0	0	3.500	3.599	MN	1,038	10,675	01/23/2017	05/26/2022
00774M-AB-1	AERCAP IRELAND CAPITAL LIMITED	C	1,2	2FE	502,310	86.9200	434,601	500,000	502,059	0	(209)	0	0	3.650	3.624	JJ	8,111	18,250	10/17/2017	07/21/2027
00774M-AF-2	AERCAP IRELAND CAPITAL LIMITED	C	1,2	2FE	997,490	97.5550	975,553	1,000,000	997,747	0	257	0	0	4.125	4.224	JJ	22,802	0	06/05/2018	07/03/2023
00774M-AG-0	AERCAP IRELAND CAPITAL LIMITED	C		2FE	1,416,108	94.9340	1,352,814	1,425,000	1,416,427	0	319	0	0	4.450	4.606	AO	22,899	0	09/14/2018	10/01/2025
03969A-AH-3	ARDAGH PACKAGING 144A	C		3FE	863,750	95.5000	826,075	865,000	826,075	(37,757)	82	0	0	4.625	4.714	MN	5,112	35,381	08/28/2018	05/15/2023
03969A-AJ-9	ARDAGH PACKAGING 144A	C	1,2	4FE	428,490	99.7500	399,000	400,000	399,000	(22,853)	(6,637)	0	0	7.250	4.958	MN	3,706	21,750	08/06/2018	05/15/2024
03969A-AL-4	ARDAGH PACKAGING 144A	C	1,2	4FE	891,750	92.3120	830,808	900,000	830,808	(60,272)	(670)	0	0	6.000	6.260	FA	20,400	27,000	11/20/2018	02/15/2025
12674T-AB-2	C&W SENIOR FINANCING DESIGNATE	C		3FE	400,000	96.1250	384,500	400,000	384,500	(15,500)	0	0	0	7.500	7.641	AO	6,667	0	10/04/2018	10/15/2026
29273E-AC-2	ENDO LTD / ENDO FIN LLC 144A	C	1,2	5FE	365,190	76.2500	331,688	435,000	331,688	(41,054)	7,551	0	0	6.000	10.289	JJ	12,035	6,600	08/08/2018	07/15/2023
361640-6M-5	GE CAPITAL INTERNATIONAL FDG	C	1	2FE	436,455	88.8310	444,154	500,000	437,439	0	984	0	0	3.373	5.669	MN	2,155	0	11/13/2018	11/15/2025

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
361640-MS-4	GE CAPITAL INTERNATIONAL FDG	D		1	2FE	1,114,397	96.5060	1,100,163	1,140,000	1,119,696	0	5,299	0	0	2.342	3.359	MN	3,412	13,349	06/29/2018	11/15/2020
Y72596-BU-5	RELIANCE INDUSTRIES LTD	C		2	2FE	1,716,600	97.7090	1,661,055	1,700,000	1,691,881	0	1,147	0	0	4.125	4.260	JJ	29,803	70,125	10/06/2016	01/28/2025
803865-AA-2	SASOL FING INTL PLC	C			2FE	1,814,404	96.7960	1,792,662	1,852,000	1,815,782	0	1,377	0	0	4.500	5.127	MN	10,881	41,670	11/02/2018	11/14/2022
24664U-AD-2	DELEK & AVNER-YAM TETHYS LTD 144A	C			2FE	800,000	99.8550	798,842	800,000	800,000	0	0	0	0	5.082	5.147	JD	113	60,984	05/08/2014	12/30/2023
M60170-AV-5	ISRAEL ELECTRIC CORP LTD	C		1	2FE	2,126,590	101.3660	2,027,320	2,000,000	2,090,606	0	(13,498)	0	0	5.000	4.171	MN	13,611	100,000	10/19/2016	11/12/2024
46115H-AP-2	INTESA SANPAOLO S P A	C			2FE	1,098,908	97.6580	976,576	1,000,000	1,076,358	0	(13,625)	0	0	5.250	3.610	JJ	24,646	52,500	06/26/2017	01/12/2024
46115H-AW-7	INTESA SANPAOLO S P A 144A	C			3FE	395,568	91.6680	366,671	400,000	366,671	(28,319)	(578)	0	0	5.710	6.074	JJ	10,532	5,710	08/21/2018	01/15/2026
87927Y-AA-0	TELECOM ITALIA S P A NEW 144A	C		1	3FE	395,250	95.0000	380,000	400,000	380,000	(16,509)	540	0	0	5.303	5.567	MN	1,827	21,212	01/04/2017	05/30/2024
973147-AD-3	WIND TRE SPA 144A	C		1,2	3FE	616,360	82.2200	559,096	680,000	559,096	(62,034)	4,770	0	0	5.000	6.665	JJ	15,206	17,133	08/16/2018	01/20/2026
606822-BA-1	MITSUBISHI UFJ FINL GROUP INC	C			1FE	1,016,583	100.4610	1,019,680	1,015,000	1,016,487	0	(97)	0	0	3.761	3.761	JJ	16,436	0	09/04/2018	07/26/2023
60687Y-AE-9	MIZUHO FINL GROUP INC	C			1FE	1,482,887	96.8240	1,452,365	1,500,000	1,488,824	0	3,947	0	0	2.273	2.577	MS	10,229	34,095	06/26/2017	09/13/2021
60687Y-AL-3	MIZUHO FINL GROUP INC	C			1FE	1,435,000	96.7220	1,387,966	1,435,000	1,435,000	0	0	0	0	2.601	2.618	MS	11,405	37,324	09/05/2017	09/11/2022
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC	C			1FE	2,238,170	97.4410	2,207,034	2,265,000	2,240,315	0	2,145	0	0	2.784	3.140	JJ	29,602	35,218	09/03/2018	07/12/2022
00687Y-AA-3	ADIENT GLOBAL HLDGS LTD 144A	C		1,2	4FE	475,589	76.5000	451,350	590,000	451,350	(25,262)	1,023	0	0	4.875	8.509	FA	10,866	0	12/03/2018	08/15/2026
03835V-AD-8	APTIV PLC	C			2FE	395,424	97.2840	389,136	400,000	395,554	0	130	0	0	4.250	4.485	JJ	7,839	0	10/04/2018	01/15/2026
24718P-AA-5	DELPHI JERSEY HLDGS PLC 144A	C		1	3FE	500,063	84.0000	474,600	565,000	474,600	(26,415)	953	0	0	5.000	7.277	AO	7,063	0	12/03/2018	10/01/2025
00507U-AR-2	ACTAVIS FUNDING SCS	C		1,2	2FE	542,938	98.4040	541,224	550,000	543,307	0	369	0	0	3.450	3.894	MS	5,587	0	10/23/2018	03/15/2022
00507U-AS-0	ACTAVIS FUNDING SCS	C		1,2	2FE	1,601,930	97.6220	1,610,770	1,650,000	1,603,331	0	1,402	0	0	3.800	4.372	MS	18,462	0	11/05/2018	03/15/2025
02154C-AD-5	ALTICE FINANCING S.A. 144A	D		1,2	4FE	367,500	96.0000	336,000	350,000	336,000	(23,500)	(4,120)	0	0	6.625	5.328	AO	5,797	23,188	01/04/2017	02/15/2023
02154C-AE-3	ALTICE FINANCING S.A. 144A	C		1,2	4FE	1,022,450	91.2500	935,313	1,025,000	935,313	(84,405)	(3,169)	0	0	7.500	7.455	JJ	35,448	52,500	06/26/2017	05/15/2026
02154V-AA-9	ALTICE SA 144A	C		1	5FE	475,313	91.0000	432,250	475,000	432,250	(24,068)	(1,557)	0	0	7.750	8.168	FA	13,907	17,438	09/06/2018	05/15/2022
00191A-AC-0	ARD FIN S A	C		1,2	5FE	414,520	89.7500	359,000	400,000	359,000	(52,405)	(3,115)	0	0	7.125	6.063	MS	8,392	21,375	08/06/2018	09/15/2023
05351C-AA-5	AVATION CAPITAL SA CALLABLE MEDIUM	D			4FE	201,500	99.5000	199,000	200,000	199,000	(2,197)	(303)	0	0	6.500	6.322	MN	1,661	6,717	05/03/2018	05/15/2021
235822-AB-9	DANA FING LUXEMBOURG S 144A	C		1,2	3FE	718,879	93.2500	664,873	713,000	664,873	(52,037)	(1,969)	0	0	5.750	5.633	AO	8,655	23,518	10/11/2018	04/15/2025
45824T-AR-6	INTELSAT JACKSON HLDGS LTD 144A	C		2	4FE	1,003,889	103.0000	973,350	945,000	973,350	(11,176)	(10,875)	0	0	8.000	6.240	FA	28,560	49,200	08/17/2018	02/15/2024
45824T-AS-4	INTELSAT JACKSON HLDGS LTD 144A	C		1	4FE	243,652	114.0000	241,680	212,000	238,055	0	(5,596)	0	0	9.500	5.889	MS	5,091	20,140	01/29/2018	09/30/2022
45824T-BA-2	INTELSAT JACKSON HLDGS LTD 144A	C			5FE	1,159,945	97.0000	1,121,320	1,156,000	1,121,320	(38,469)	(156)	0	0	8.500	8.593	AO	27,840	0	10/02/2018	10/15/2024
561233-AA-5	MALLINCKRODT INTL FIN SA 144A	C		1	4FE	885,399	86.0000	788,620	917,000	788,620	(57,373)	3,638	0	0	5.750	6.988	FA	21,970	35,564	08/16/2018	08/01/2022
561233-AC-1	MALLINCKRODT INTL FIN SA 144A	C		1,2	4FE	93,239	69.0000	75,900	110,000	75,900	(18,972)	1,633	0	0	5.500	8.529	AO	1,277	6,050	01/29/2018	04/15/2025
65410C-AA-8	NIELSEN COMPANY 144A	C		1,2	4FE	446,663	99.0000	425,700	430,000	425,700	(8,764)	(5,912)	0	0	5.500	4.124	AO	5,913	23,650	05/02/2017	10/01/2021
87927Y-AF-5	TELECOM ITALIA CAP	C		1	3FE	273,069	90.2630	230,171	255,000	230,171	(41,826)	(710)	0	0	6.375	5.786	MN	2,077	16,256	06/20/2017	11/15/2033
87927Y-AM-0	TELECOM ITALIA CAP	C		2	3FE	303,791	86.5000	249,985	289,000	249,985	(53,103)	(525)	0	0	6.000	5.609	MS	4,383	17,340	02/14/2018	09/30/2034
896680-AE-8	TRINSEO MATLS OPER SCA 144A	C		1,2	4FE	427,800	87.4000	380,190	435,000	380,190	(48,205)	595	0	0	5.375	5.732	MN	3,767	27,538	04/03/2018	09/01/2025
015398-AB-6	ALFA S A DE C V 144A	C			2FE	1,201,270	99.3760	1,192,512	1,200,000	1,200,746	0	(123)	0	0	5.250	5.305	MS	16,800	63,000	04/22/2014	03/25/2024
020564-AB-6	ALPEK SA DE CV 144A	C		1	2FE	1,979,200	99.8750	1,997,500	2,000,000	1,988,775	0	2,086	0	0	5.375	5.591	FA	42,701	107,500	03/28/2014	08/08/2023
200447-AD-2	COMISION FEDERAL DE ELECTRICI 144A	C		1	2FE	1,992,655	97.5000	1,950,000	2,000,000	1,995,936	0	694	0	0	4.875	4.982	JJ	44,958	97,500	12/13/2013	01/15/2024
P3691N-BF-6	EL PUERTO DE LIVERPOOL S.A.B. FARMACIA ENTERPRISES S DE R L 144A	C			2FE	1,231,000	91.1250	1,242,945	1,364,000	1,232,012	0	1,012	0	0	3.875	5.492	AO	12,480	0	12/10/2018	10/06/2026
31503A-AA-2	GRUMA SAB DE CV GRUMA	C		1	2FE	1,185,013	99.8760	1,170,869	1,172,323	1,184,119	0	(319)	0	0	6.375	6.385	MS	18,892	74,736	06/06/2014	03/30/2038
P4948K-AD-7	GRUPO TELEVISIVA SA	C		1,2	2FE	1,552,768	100.2500	1,503,750	1,500,000	1,547,778	0	(4,990)	0	0	4.875	4.282	JD	6,094	73,125	04/27/2018	12/01/2024
40049J-BA-4	INFRAESTRUCTURA ENERGETICA	C		1	2FE	809,840	86.8750	736,700	848,000	812,195	0	2,355	0	0	5.000	4.366	JJ	14,752	18,550	07/10/2017	05/13/2045
P56145-AA-6	MEXICHEM SAB DE CV MEXICHEM	C		1	2FE	2,460,776	100.6250	2,456,256	2,441,000	2,458,547	0	(2,229)	0	0	4.875	4.717	MS	33,716	35,588	04/06/2018	01/14/2028
P57908-AD-0	PETROLEOS MEXICANOS	C		1	2FE	1,579,628	90.5000	1,538,500	1,700,000	1,634,009	0	14,393	0	0	4.750	4.606	JJ	24,957	59,500	11/29/2018	09/19/2022
716540-BG-6	PETROLEOS MEXICANOS	C		1	2FE	803,463	87.2500	715,450	820,000	803,737	0	274	0	0	5.350	5.717	FA	16,939	13,509	04/13/2016	01/30/2023
716540-CK-6	TELEFONOS DE MEXICO S A B	D			1FE	49,867	101.6050	50,803	50,000	49,985	0	16	0	0	5.500	5.612	MN	351	2,750	10/17/2018	02/12/2028
879403-AV-5	TRUST F/1401 SR REGS NT 26	C		1,2	2FE	1,053,100	96.1250	951,250	1,000,000	1,041,191	0	(5,037)	0	0	5.250	4.594	JJ	22,021	52,500	11/05/2009	11/15/2019
P9406G-AC-2	OFFICE CHERIFIEN DES PHOSPHAT144A	C			2FE	2,043,600	102.2500	2,045,000	2,000,000	2,027,844	0	(4,470)	0	0	5.625	5.395	AO	20,625	112,500	07/22/2016	01/30/2026
67091T-AA-3	PHOSPHAT144A	C			2FE	2,043,600	102.2500	2,045,000	2,000,000	2,027,844	0	(4,470)									



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000800-AF-2	ABN AMRO BK N V AMSTERDAM BRH 144A	C			2FE	530,467		497,471	500,000	525,458	0	(3,340)	0	0	4.750	3.903	JJ	10,094	23,750	06/26/2017	07/28/2025
013822-AC-5	ALCOA NEDERLAND HLDG B V	C		1,2	3FE	280,000		268,100	280,000	268,100	(11,900)	0	0	6.125	6.219	MN	2,191	8,480	05/14/2018	05/15/2026	
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL 144A	C			2FE	519,272		491,740	500,000	511,722	0	(1,883)	0	5.350	4.914	MN	3,047	26,750	09/08/2014	05/20/2024	
N15516-AA-0	BRASKEM NETH FIN B V	C		1,2	2FE	1,616,272		1,587,917	1,675,000	1,625,032	0	8,760	0	3.500	4.362	JJ	27,847	29,313	04/06/2018	01/10/2023	
10554T-AB-1	BRASKEM NETH FIN B V 144A	C		1,2	2FE	998,825		924,260	1,000,000	998,915	0	90	0	4.500	4.566	JJ	21,375	22,500	01/22/2018	01/10/2028	
210383-AA-3	CONSTELLUM NV 144A	C			4FE	238,125		230,000	250,000	230,000	(8,420)	295	0	5.750	6.909	MN	1,837	7,188	11/01/2018	05/15/2024	
210383-AF-2	CONSTELLUM NV 144A	C		1,2	4FE	934,331		857,938	925,000	857,938	(73,593)	(2,801)	0	6.625	6.414	MS	20,427	44,719	12/03/2018	03/01/2025	
26963P-AA-2	EAGLE INTER GLOBAL HLDG B 144A	D		1,2	4FE	150,251		140,325	150,000	140,325	(9,911)	(14)	0	7.500	7.603	MN	1,875	5,531	08/08/2018	05/01/2025	
449786-AY-8	ING BANK NV 144A	C			2FE	1,265,212		1,201,208	1,150,000	1,234,356	0	(16,040)	0	5.800	4.142	MS	17,787	66,700	06/26/2017	09/25/2023	
552081-AG-6	LYONDELLBASELL INDUSTRIES NV	C		1	2FE	139,928		125,136	125,000	125,837	0	(2,842)	0	5.000	2.681	AO	1,319	6,250	11/01/2018	04/15/2019	
62856R-AB-1	MYRIAD INTL HLDGS B V 144A	C		1	2FE	1,059,750		1,026,560	1,000,000	1,015,432	0	(9,367)	0	6.000	5.013	JJ	27,167	60,000	10/14/2013	07/18/2020	
62856R-AC-9	MYRIAD INTL HLDGS B V 144A	C		1,2	2FE	1,020,400		1,006,710	1,000,000	1,014,378	0	(1,879)	0	5.500	5.298	JJ	24,444	55,000	08/05/2015	07/21/2025	
629470-AW-8	NXP B V / NXP FDG LLC 144A	C		1,2	2FE	297,840		288,000	300,000	298,036	0	196	0	3.875	4.110	MS	3,875	5,813	08/08/2018	09/01/2022	
670916-AA-1	OCI N V 144A	C		1,2	3FE	305,000		299,663	305,000	299,663	(5,338)	0	0	6.625	6.735	AO	4,266	9,486	04/17/2018	04/15/2023	
67777L-AC-7	OI EUROPEAN GROUP BV 144A	C		1,2	3FE	425,425		425,425	455,000	425,425	(19,450)	850	0	4.000	4.647	MS	5,359	11,115	08/08/2018	03/15/2023	
78520L-AA-8	SABIC CAP II B V	C			1FE	1,239,920		1,238,775	1,245,000	1,240,146	0	225	0	4.000	4.133	AO	11,205	0	10/02/2018	10/10/2023	
82620K-AL-7	SIEMENS FIN NV 144A	C		1	1FE	1,828,580		1,823,592	2,000,000	1,841,437	0	12,857	0	2.350	3.554	AO	9,922	47,000	04/06/2018	10/15/2026	
85572N-AA-6	STARS GROUP HLDGS B V / STAR G 144	C			4FE	702,765		675,888	695,000	675,888	(26,576)	(301)	0	7.000	6.821	JJ	23,109	0	12/18/2018	07/15/2026	
88167A-AK-7	TEVA PHARMACEUTICAL FIN	C		1,2	3FE	409,860		387,576	400,000	387,576	(21,953)	(330)	0	6.750	6.501	MS	9,000	12,525	08/16/2018	03/01/2028	
88167A-AL-5	TEVA PHARMACEUTICAL FIN	C		1,2	3FE	505,000		486,423	505,000	486,423	(18,577)	0	0	6.000	6.090	AO	6,397	17,759	03/07/2018	04/15/2024	
88167A-AB-7	TEVA PHARMACEUTICAL FIN NETH	C		1	3FE	773,936		787,582	800,000	787,582	(3,506)	15,731	0	1.700	3.799	JJ	6,120	13,600	11/28/2017	07/19/2019	
88167A-AC-5	TEVA PHARMACEUTICAL FIN NETH	D		1	3FE	607,111		597,488	650,000	597,488	(20,488)	10,865	0	2.200	4.300	JJ	6,356	7,150	02/01/2018	07/21/2021	
98954U-AB-9	ZIGGO BD FIN B V 144A	C			4FE	158,375		153,125	175,000	153,125	(5,769)	519	0	6.000	7.690	JJ	4,842	0	08/22/2018	01/15/2027	
98954N-AA-7	ZIGGO SECD FIN B V 144A	C		1,2	3FE	515,060		470,770	526,000	470,770	(44,512)	222	0	5.500	5.915	JJ	13,340	14,080	08/23/2018	01/15/2027	
P0956J-CG-8	BANCO DE CREDITO DEL PERU CRED	D		1	2FE	972,500		992,500	1,000,000	985,523	0	3,015	0	4.250	4.683	AO	10,625	42,500	04/22/2014	04/01/2023	
P12651-AB-4	BANCO GENERAL S A	C		1,2	2FE	1,718,147		1,651,500	1,800,000	1,723,305	0	5,158	0	4.125	4.790	FA	29,700	37,125	04/27/2018	08/07/2027	
P3R94G-AK-5	CORP FINAN DE DESARROLLO S A	D		1	2FE	1,234,668		1,191,000	1,200,000	1,231,349	0	(3,319)	0	4.750	4.334	JJ	26,283	28,500	03/09/2018	07/15/2025	
P5626F-AA-0	INTERCORP FINL SVCS INC	C		1,2	2FE	1,406,250		1,332,300	1,500,000	1,411,596	0	5,346	0	4.125	5.021	AO	12,375	30,938	04/27/2018	10/19/2027	
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU	C		1	2FE	505,625		481,875	500,000	504,322	0	(373)	0	4.250	4.180	AO	3,601	21,250	04/21/2015	04/30/2028	
75405U-AG-1	RAS LAFFAN LIQUIFIED NAT GAS 144A	C		1	1FE	433,400		407,320	400,000	411,289	0	(14,714)	0	6.750	2.930	MS	6,825	27,000	06/26/2017	09/30/2019	
493738-AD-0	KIA MTRS CORP 144A	C			2FE	874,790		823,311	880,000	876,036	0	472	0	3.250	3.347	AO	5,561	28,600	04/14/2016	04/21/2026	
98105F-AC-8	WOORI BK GLBL MEDIUM TERM 144A	C			2FE	999,530		1,010,007	1,000,000	999,723	0	45	0	4.750	4.812	AO	8,049	47,500	04/23/2014	04/30/2024	
87938W-AT-0	TELEFONICA EMISIONES S A U	C		1	2FE	522,862		485,104	505,000	520,895	0	(1,638)	0	4.103	3.688	MS	6,504	20,720	10/17/2017	03/08/2027	
W7468H-AB-7	SANDVIK TREAS AB (PUBL) GUARANTOR	D			2	4,782,702		5,035,489	5,000,000	4,957,677	0	22,190	0	5.130	0.000	AO	60,563	256,500	10/06/2005	10/06/2020	
86960B-AX-0	SVENSKA HANDELSBANKEN AB	C			1FE	349,545		353,193	350,000	349,556	0	11	0	3.900	3.967	MN	1,555	0	11/13/2018	11/20/2023	
225401-AK-4	CREDIT SUISSE GROUP	C			3FE	200,000		188,670	200,000	188,670	(11,330)	0	0	7.250	7.381	MS	4,390	0	09/05/2018	09/12/2025	
22546D-AB-2	CREDIT SUISSE INTERNATIONAL	C			3FE	922,804		849,794	836,000	849,794	(63,706)	(9,304)	0	7.500	5.595	JD	3,483	47,138	08/13/2018	06/11/2024	
22546D-AA-4	CREDIT SUISSE INTERNATIONAL 144A	D			2FE	2,089,788		1,980,750	1,900,000	2,034,225	0	(25,708)	0	6.500	4.843	FA	49,057	123,500	06/26/2017	08/08/2023	
22546D-AP-2	CREDIT SUISSE NEW YORK BRANCH	C			1FE	1,332,453		1,324,607	1,350,000	1,333,007	0	554	0	3.625	3.912	MS	15,225	13,594	11/05/2018	09/09/2024	
90261A-AB-8	UBS AG STAMFORD BRH	C			2FE	1,756,335		1,597,500	1,500,000	1,656,585	0	(39,021)	0	7.625	4.535	FA	42,573	114,375	06/26/2017	08/17/2022	
059895-AQ-5	BANGKOK BK PUB LTD 144A	D			2FE	1,772,843		1,788,898	1,700,000	1,739,543	0	(7,339)	0	5.000	4.504	AO	20,778	85,000	09/17/2014	10/03/2023	
49989A-AA-7	KOC HLDG 144A	C			3FE	927,270		965,512	1,000,000	965,512	(16,828)	12,581	0	3.500	4.975	AO	6,514	35,000	07/27/2016	04/24/2020	
M9T40N-AA-5	TURK TELEKOMUNIKASYON A S	D			3FE	1,004,480		862,076	1,000,000	862,076	(141,273)	(524)	0	4.875	4.862	JD	1,625	48,750	10/12/2016	06/19/2024	
900111-AA-3	TURKCELL ILETISIM HIZMETLERI 144A	D			3FE	798,720		728,918	800,000	728,918	(70,135)	111	0	5.750	5.855	AO	9,711	46,000	10/22/2015	10/15/2025	
M0153D-AA-0	ABU DHABI NATL ENERGY CO PJSC	C			1FE	1,049,400		985,000	1,000,000	1,039,609	0	(4,510)	0	4.375	3.798	JD	1,094	43,750	10/12/2016	06/22/2026	
M1838H-AA-2	BURGAN SENIOR SPC LTD MEDIUM TERM	C			1FE	925,694		96,9020	951,000	928,751	0	3,057	0	3.125	4.088	MS	8,833	14,859	08/09/2018	09/14/2021	

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
692733-AA-6	OZTEL HLDGS SPC LTD 144A	C			2FE	1,714,944		95,4100	1,730,000	1,716,581	0	1,637	0	0	5.625	5.897	AO	18,111	48,656	05/14/2018	10/24/2023
00185A-AK-0	AON PLC	C		1,2	2FE	740,003		98,6810	750,000	740,297	0	295	0	0	3.875	4.132	JD	1,292	14,531	10/03/2018	12/15/2025
W0805#-AM-0	ASSA ABLOY FINANCIAL SERVICES AB	D			1	2,000,000		99,9000	2,000,000	2,000,000	0	0	0	0	3.480	3.510	MN	10,053	69,600	08/01/2012	08/09/2022
W0805#-AN-8	ASSA ABLOY FINANCIAL SERVICES AB	D			1	2,000,000		99,2710	2,000,000	2,000,000	0	0	0	0	3.630	3.663	MN	10,487	72,600	08/01/2012	08/09/2024
60646#-AM-1	ASSOCIATED BRITISH FOODS PLC	C			1	3,000,000		101,6080	3,000,000	3,000,000	0	0	0	0	3.770	3.806	MS	28,903	113,100	03/01/2012	03/29/2022
06740L-8C-2	BARCLAYS BK PLC	C			3FE	969,750		103,6250	850,000	880,813	(45,655)	(17,387)	0	0	7.625	5.114	MN	7,201	64,813	06/26/2017	11/21/2022
06738E-AB-1	BARCLAYS PLC	C		2	4FE	207,486		97,4500	200,000	194,900	(8,400)	(4,186)	0	0	8.250	5.976	MJSD	733	13,250	01/23/2018	03/15/2020
06738E-AN-5	BARCLAYS PLC	C			2FE	733,354		94,9930	700,000	728,183	0	(3,448)	0	0	4.375	3.754	JJ	14,377	30,625	06/26/2017	01/12/2026
06738E-AS-4	BARCLAYS PLC	C			2FE	436,563		96,0860	450,000	437,101	0	538	0	0	3.684	4.520	JJ	7,875	0	10/25/2018	01/10/2023
06738E-AW-5	BARCLAYS PLC	C		2	3FE	205,642		91,8070	200,000	183,614	(21,567)	(461)	0	0	4.836	4.511	MN	1,397	9,672	01/31/2018	05/09/2028
06738E-BD-6	BARCLAYS PLC	C		1,2	2FE	540,000		96,4180	540,000	540,000	0	0	0	0	4.972	5.034	MN	3,356	13,424	05/09/2018	05/16/2029
05541V-AE-6	BG ENERGY CAPITAL PLC	C		1	1FE	4,003,691		101,4920	4,000,000	4,001,142	0	(388)	0	0	4.000	4.029	AO	33,778	160,000	10/13/2011	10/15/2021
293580-AH-2	ENSCO PLC	C		1,2	4FE	265,000		74,0000	265,000	196,100	(68,900)	0	0	0	7.750	7.900	FA	8,557	10,554	01/11/2018	02/01/2026
404280-BA-6	HSBC HLDGS PLC	C			1FE	1,555,326		99,4290	1,500,000	1,542,054	0	(8,832)	0	0	3.600	2.938	MN	5,400	54,000	06/26/2017	05/25/2023
404280-BR-9	HSBC HLDGS PLC	C		2	1FE	1,420,000		97,3840	1,420,000	1,420,000	0	0	0	0	3.640	3.741	FMAN	6,305	24,256	05/10/2018	05/18/2024
404280-BT-5	HSBC HLDGS PLC	C		2	1FE	520,000		99,1240	520,000	520,000	0	0	0	0	4.583	4.636	JD	794	11,916	06/12/2018	06/19/2029
45763P-AE-6	INMARSAT FIN PLC 144A	C		1	3FE	1,225,625		94,2900	1,300,000	1,225,770	(27,412)	12,118	0	0	4.875	6.168	MN	8,098	63,375	03/24/2017	05/15/2022
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY 144A	C		1,2	3FE	1,480,055		100,2500	1,420,000	1,423,550	(46,547)	(9,958)	0	0	6.250	4.862	FA	33,528	37,500	09/18/2018	02/15/2022
461127-D#-6	INTERTEK FINANCE PLC	D			2	1,000,000		101,6920	1,000,000	1,000,000	0	0	0	0	3.860	3.897	JJ	19,193	38,600	07/02/2014	07/02/2024
47010B-AF-1	JAGUAR LAND ROVER PLC	C		1,2	3FE	541,750		74,5000	600,000	447,000	(97,845)	3,095	0	0	4.500	5.943	AO	6,750	13,500	05/09/2018	10/01/2027
47010B-AD-6	JAGUAR LAND ROVER PLC 144A	C		1	3FE	606,000		97,8750	600,000	587,250	(15,748)	(3,002)	0	0	4.250	3.697	MN	3,258	25,500	02/06/2018	11/15/2019
48244L-AE-8	KCA DEUTAG UK FINANCE PLC 144A	C		1,2	4FE	402,560		80,5000	400,000	322,000	(80,333)	(227)	0	0	9.625	9.635	AO	9,625	18,394	08/16/2018	04/01/2023
53359P-AA-8	LINCOLN FIN LTD 144A	C		1,2	3FE	794,356		101,2500	745,000	754,313	(5,396)	(16,954)	0	0	7.375	5.344	AO	11,599	54,944	06/06/2017	04/15/2021
539439-AG-4	LLOYDS BANKING GROUP PLC	C		2	3FE	435,200		96,4800	400,000	385,920	(45,245)	0	0	0	7.500	5.984	MJSD	333	22,500	08/14/2018	12/27/2025
539439-AM-1	LLOYDS BANKING GROUP PLC	C			2FE	1,046,232		94,6700	1,000,000	1,039,034	0	(4,802)	0	0	4.582	3.973	JD	2,673	45,820	06/26/2017	12/10/2025
539439-AT-6	LLOYDS BANKING GROUP PLC	C			1FE	299,094		96,0810	300,000	299,122	0	28	0	0	4.550	4.641	FA	5,119	0	08/09/2018	08/16/2028
539439-AU-3	LLOYDS BANKING GROUP PLC	C			3FE	255,000		96,5200	255,000	246,126	(8,874)	0	0	0	7.500	7.714	MJSD	213	4,091	10/02/2018	09/27/2025
53944Y-AG-8	LLOYDS BKG GROUP PLC	C			1FE	800,000		99,0150	800,000	800,000	0	0	0	0	3.590	3.681	MJSD	877	12,776	06/14/2018	06/21/2021
590100-AB-2	MERLIN ENTERTAINMENTS PLC	C		1,2	3FE	375,000		98,7500	375,000	370,313	(4,688)	0	0	0	5.750	5.833	JD	958	12,938	05/02/2018	06/15/2026
756250-AB-5	RECKITT BENCKISER TREAS SVCS 144A	C		1	1FE	2,962,350		99,9030	3,000,000	2,980,482	0	3,708	0	0	3.625	3.812	MS	30,208	108,750	09/16/2013	09/21/2023
780097-BA-8	ROYAL BK SCOTLAND GROUP PLC	C			2FE	609,978		97,6160	600,000	609,305	0	(673)	0	0	4.800	4.599	AO	6,880	14,400	05/14/2018	04/05/2026
780097-BB-6	ROYAL BK SCOTLAND GROUP PLC	C			3FE	225,960		103,5000	200,000	207,000	(17,089)	(1,871)	0	0	8.625	7.005	MJSD	48	17,250	01/09/2018	01/15/2028
780097-BD-2	ROYAL BK SCOTLAND GROUP PLC	C			2FE	1,018,700		95,8690	1,000,000	1,014,511	0	(2,792)	0	0	3.875	3.568	MS	11,733	38,750	06/26/2017	09/12/2023
780097-BG-5	ROYAL BK SCOTLAND GROUP PLC	C		2	2FE	200,000		95,4550	200,000	200,000	0	0	0	0	4.892	4.952	MN	1,169	4,892	05/15/2018	05/18/2029
80281L-AJ-4	SANTANDER UK PLC	C			2FE	1,300,000		99,2940	1,300,000	1,300,000	0	0	0	0	4.796	4.854	MN	7,967	0	11/07/2018	11/15/2024
806850-AA-4	SCHLUMBERGER LTD	C		1	1FE	1,634,266		101,2040	1,636,000	1,635,586	0	191	0	0	4.200	4.257	JJ	31,684	68,712	01/05/2011	01/27/2021
89365D-AA-1	TRANSIGM UK HOLDINGS PLC	C		1,2	4FE	258,024		95,2500	260,000	247,650	(10,499)	125	0	0	6.875	7.123	MN	2,284	9,285	05/02/2018	05/15/2026
89421U-AA-5	TRAVELPORT CORPORATE FIN 144A	C		1,2	4FE	361,574		101,0000	360,570	357,000	(1,901)	(377)	0	0	6.000	5.764	MS	6,307	10,651	08/16/2018	03/15/2026
89641U-AD-3	TRINITY ACQUISITION PLC	C		1,2	2FE	311,422		99,0280	310,000	310,962	0	(352)	0	0	3.500	3.405	MS	3,195	10,850	06/26/2017	09/15/2021
92769V-AF-6	VIRGIN MEDIA FIN PLC 144A	C		1,2	4FE	252,500		96,0500	250,000	240,125	(11,951)	(424)	0	0	6.000	5.836	AO	3,167	15,000	02/12/2018	10/15/2024
92769V-AG-4	VIRGIN MEDIA FIN PLC 144A	C		2	4FE	1,101,767		94,0030	1,130,000	1,062,234	(40,619)	1,086	0	0	5.750	6.334	JJ	29,961	24,725	08/08/2018	01/15/2025
92769X-AF-2	VIRGIN MEDIA SECD FIN PLC	C			3FE	407,000		99,4100	400,000	397,640	(8,766)	(594)	0	0	5.250	4.469	JJ	9,683	0	10/31/2018	01/15/2021
92769X-AM-7	VIRGIN MEDIA SECD FIN PLC 144A	C		1,2	3FE	400,000		92,4850	400,000	369,940	(30,060)	0	0	0	5.500	5.576	FA	8,311	22,000	04/12/2016	08/15/2026
63925D-AB-6	GERDAU TRADE INC	C			2FE	1,706,382		100,8750	1,692,000	1,704,695	0	(1,687)	0	0	4.750	4.607	AO	16,967	40,185	05/11/2018	04/15/2023
3299999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					946,408,712	XXX	915,957,719	945,082,818	926,789,938	(17,347,409)	(1,184,346)	802,366	0	XXX	XXX	XXX	11,458,428	31,784,051	XXX	XXX
	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																				
026935-AJ-5	AMERICAN HM ASSETS 2007-3	C		4	1FM	1,055,352		86,8830	1,685,990	1,057,979	0	2,286	0	0	6.750	17.721	MON	9,484	65,051	09/25/2013	06/25/2037
02660T-GN-7	AMERICAN HOME MTG 2005-4	C		4	1FM	1,164,709		98,7650	1,346,484	1,270,008	0	10,538	0	0	3.086	5.055	MON	801	34,822	11/12/2013	11/25/2045
05946X-UB-7	BANC AMERICA FDG 2005-C	C		4	1FM	679,110		98,2180	752,477	737,232	0	4,460	0	0	2.710	4.289	MON	680	17,662	12/11/2013	05/20/2035
05950M-AB-																					



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eig n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02151W-AA-0	CWALT INC 2007-0A11			4	1FM	1,165,366		85,9260	1,288,628	1,499,687	0	1,166,545	0	0	3.433	8.095	MON	4,290	43,824	03/27/2017	11/25/2047
36245A-AD-8	GSAMP TRUST 2006-HE6			4	1FM	1,407,164		84,5330	1,880,665	2,224,765	0	2,034,083	0	0	2.746	7.814	MON	1,176	49,660	09/13/2013	08/25/2036
576430-AE-5	MASTR REPERFORMING LN 144A			4	1FM	1,656,779		79,0050	1,549,046	1,960,685	0	1,681,707	0	0	2.856	5.550	MON	933	45,345	03/07/2017	05/25/2035
61744C-YP-5	MS HEQ LN TR 2006-2			4	1FM	1,463,467		99,8240	1,708,646	1,711,657	0	1,709,898	0	0	2.786	3.003	MON	918	38,962	10/10/2013	02/25/2036
64352Y-NJ-6	NEW CENTURY HEQ TR 2005-B			4	1FM	587,520		100,0160	695,401	695,290	0	695,155	0	0	2.906	3.025	MON	389	16,689	11/08/2013	10/25/2035
64828F-CQ-3	NEW RESI MTG TR 2018-4 144A			4	1FM	182,338		99,4740	181,378	182,338	0	182,338	0	0	3.065	3.154	MON	109	1,162	10/11/2018	01/27/2048
74331M-AA-4	PROGRESS RESIDENTIAL 2018-SFR3 TRU			4	1FE	1,499,951		101,3170	1,519,756	1,500,000	0	1,501,883	0	0	3.880	3.898	MON	4,850	9,215	09/21/2018	10/18/2035
81377G-AB-5	SECURITIZED ASSET REC 2006-FR4			4	1FM	3,666,579		41,0630	2,203,984	5,367,331	(144,580)	2,203,984	0	0	2.676	2.077	MON	2,765	89,985	10/17/2013	08/25/2036
863600-AE-5	STRUCTURED ASSET MTG 2006-AR4			4	1FM	1,430,047		94,1250	1,725,685	1,833,393	0	1,666,856	0	0	2.696	5.833	MON	951	33,896	11/27/2013	06/25/2036
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4			4	1FM	1,089,969		96,1980	1,286,532	1,337,385	0	1,221,666	0	0	2.686	5.468	MON	691	29,792	11/27/2013	09/25/2047
92925C-BB-7	WAMU MTG CERT 2005-AR19			4	1FM	1,007,570		98,4160	1,112,608	1,130,513	0	1,072,691	0	0	2.796	5.549	MON	609	27,828	10/01/2013	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3			4	1FM	1,289,377		99,2760	1,437,501	1,447,991	0	1,296,549	0	0	3.053	5.729	MON	3,683	36,670	09/10/2013	02/25/2046
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018		C	4	1FE	882,857		99,7580	880,723	882,857	0	882,857	0	0	3.229	3.325	MON	2,138	8,370	08/13/2018	12/05/2059
3399999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					22,779,203	XXX	23,303,894	28,471,245	22,655,037	(179,946)	134,046	0	0	XXX	XXX	XXX	36,189	612,236	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N-AD-9	AMERICOLD 2010-ART 144A			4	1FM	3,873,779		103,2990	3,873,695	3,750,000	0	3,856,402	0	0	4.954	3.544	MON	10,321	61,929	08/28/2018	01/17/2029
06054M-AC-7	BAMLL COML MTG TR 2016-UBS10			4	1FM	1,476,445		98,9810	1,484,715	1,500,000	0	1,477,930	0	0	3.019	3.399	MON	3,774	15,095	08/22/2018	07/16/2049
05972L-AA-4	BANCORP COMMERCIAL MORTGAGE 2018 C			4	1FM	824,078		99,8190	822,590	824,078	0	824,078	0	0	3.355	3.456	MON	1,299	5,759	09/17/2018	09/15/2035
06540R-AF-1	BANK 2017-BNK9 20541117 FLT			4,6	1FE	625,416		5,5880	544,580	0	512,083	0	0	0.820	(14.441)	MON	6,659	86,184	12/06/2017	11/17/2054	
06035R-AS-5	BANK 2018-BN14			4	1FM	3,028,001		103,6450	3,047,150	2,940,000	0	3,026,280	0	0	4.231	3.957	MON	10,366	31,098	09/18/2018	09/17/2060
08162C-AD-2	BENCHMARK 2018-B6 MORTGAGE TRUST 2			4	1FM	2,070,171		104,5950	2,102,356	2,010,000	0	2,071,439	0	0	4.261	3.954	MON	7,137	14,274	09/20/2018	11/10/2051
08161B-AA-1	BENCHMARK MORTGAGE 2018 144A			4	1FM	1,233,228		80,4980	1,207,474	1,500,000	0	1,255,962	0	0	3.057	5.415	MON	3,821	31,330	03/23/2018	04/10/2051
08162T-BB-8	BENCHMARK MTG TR 2018-B7			4	1FE	1,041,996		106,3460	1,072,396	1,008,400	0	1,041,717	0	0	4.510	4.175	MON	3,790	5,180	11/14/2018	05/16/2053
08162U-AY-6	BENCHMARK MTG TR 2018-B8			4,6	1FE	738,987		5,1570	744,311	0	737,053	0	0	0.669	4.039	MON	8,045	0	12/11/2018	01/18/2052	
05604F-AL-9	BWAY MTG TR 2013-1515 144A			4	1FM	991,641		97,5710	975,710	1,000,000	0	992,617	0	0	3.446	3.621	MON	2,872	34,462	12/05/2017	03/10/2033
05607C-AL-3	BXP TRUST 2017-GM 2017-CC 144A			4	1FM	1,847,973		93,2580	1,781,230	1,910,000	0	1,855,844	0	0	3.670	4.119	MON	5,841	68,776	08/15/2017	08/13/2022
12515G-AH-0	CD 2017-CD3 MTG TR COML MTG PASS T			4	1FM	2,057,792		98,5100	1,970,198	2,000,000	0	2,047,104	0	0	4.563	4.282	MON	7,859	92,509	01/27/2017	02/10/2050
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST COMME			4,6	1FE	1,005,938		6,3410	804,382	0	710,847	0	0	1.049	(13.841)	MON	11,088	140,154	02/14/2017	02/10/2050	
17322M-BA-3	CITGRP COML MTG TR 2014-GC21			4	1FM	2,083,359		98,7070	1,974,148	2,000,000	0	2,049,384	0	0	4.780	4.303	MON	24,431	95,600	10/21/2014	05/10/2047
17322Y-AJ-9	CITGRP COML MTG TR 2014-GC25			4,6	1FE	168,824		4,8010	126,883	0	114,558	0	0	1.010	(21.352)	MON	2,224	28,938	03/13/2017	10/11/2047	
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE CLO			4,6	1FE	423,913		6,2740	370,681	0	338,788	0	0	0.935	(14.457)	MON	4,601	58,581	09/20/2017	09/15/2050	
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUS			4	1FE	429,236		103,9080	441,609	425,000	0	429,780	0	0	4.145	4.072	MON	1,468	0	11/19/2018	11/10/2051
173200-AL-3	CITIGRP COML MTG TR 2013-375P 144A			4	1FM	1,955,938		97,3650	1,947,305	2,000,000	0	1,970,330	0	0	3.634	4.050	MON	6,260	71,329	04/27/2016	05/11/2035
17320D-AU-2	CITIGRP COML MTG TR 2013-GCJ1 144A			4	1FM	1,950,938		97,0400	1,940,791	2,000,000	0	1,970,589	0	0	4.607	5.074	MON	7,868	89,619	03/03/2015	04/12/2046
17324D-AU-8	CITIGRP COML MTG TR 2015-P1			4	1FM	3,288,086		101,3120	3,292,645	3,250,000	0	3,286,214	0	0	3.717	3.553	MON	10,067	30,201	08/31/2014	09/17/2048
17324D-AY-0	CITIGRP COML MTG TR 2015-P1			4	1FM	1,444,494		99,2830	1,489,244	1,500,000	0	1,459,522	0	0	4.341	4.889	MON	5,426	66,016	08/06/2015	09/17/2048
17290Y-AR-9	CITIGRP COML MTG TR 2016-C1			4	1FM	2,636,922		98,1850	2,684,373	2,734,000	0	2,640,035	0	0	3.209	3.799	MON	7,311	21,934	09/18/2018	05/12/2049
12593J-BK-1	COMM 2015-CCRE24 MORTGAGE TRUST 20			4	1FM	1,445,840		98,9230	1,483,838	1,500,000	0	1,465,951	0	0	4.514	5.010	MON	5,643	66,610	07/24/2015	08/10/2055
12625X-AL-1	COMM MTG TR 2013-300P 144A			4	1FM	1,058,750		100,6770	1,006,767	1,000,000	0	1,034,047	0	0	4.394	3.619	MON	3,661	44,545	03/26/2015	08/12/2030
12630B-BF-4	COMM MTG TR 2013-CCRE13 144A			4	1FM	1,586,367		102,8310	1,542,460	1,500,000	0	1,550,543	0	0	4.900	4.617	MON	6,125	72,304	12/05/2014	11/13/2046
12625K-AP-0	COMM MTG TR 2013-CCRE8 144A			4	1FM	1,387,031		95,1820	1,427,727	1,500,000	0	1,428,822	0	0	3.961	5.259	MON	4,951	60,176	08/06/2015	06/12/2046
12625C-AN-3	COMM MTG TR 2013-WNP 144A			4	1FM	1,038,320		103,8610	1,038,608	1,000,000	0	1,005,752	0	0	3.898	3.775	MON	3,248	38,979	02/21/2017	03/15/2031
12592F-AA-3	COMM MTG TR 2014-277P 144A			4	1FM	1,009,844		101,3780	1,013,779	1,000,000	0	1,009,282	0	0	3.611	3.463	MON	3,009	12,238	08/28/2018	08/12/2049
126320-AY-9	COMM MTG TR 2014-CCRE18			4,6	1FE	1,139,718		3,6360	657,283	0	725,299	0	0	1.147	(15.777)	MON	17,286	311,055	11/16/2016	07/17/2047	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12592T-AA-3	COMM MTG TR 2015-3BP 144A			4	1FM	979,766	98.4980	984,977	1,000,000	980,682	0	917	0	0	3.178	3.569	MON	2,648	10,593	08/28/2018	02/12/2035
12629N-AF-2	COMM MTG TR 2015-DC1			4	1FM	824,998	99.1980	843,183	850,000	825,698	0	700	0	0	3.350	3.940	MON	2,373	4,746	10/19/2018	02/12/2048
200474-BB-9	COMM MTG TR 2015-LC19			4	1FM	95,426	97.4450	97,445	100,000	95,560	0	135	0	0	2.922	3.826	MON	244	487	10/19/2018	02/12/2048
12594C-BF-6	COMM MTG TR 2016-DC2			4	1FM	752,133	100.9990	767,594	760,000	752,291	0	158	0	0	3.765	3.983	MON	2,385	4,769	10/25/2018	02/12/2049
12595E-AH-8	COMM MTG TR 2017-COR2			4	1FM	1,923,473	99.7290	1,904,815	1,910,000	1,922,010	0	(1,366)	0	0	4.562	4.547	MON	7,262	88,356	09/21/2017	09/12/2050
201736-AG-0	COMMERCIAL MTG LSE CERT 2001-144A			4	1FM	1,766,836	107.1470	1,607,205	1,500,000	1,607,178	0	(53,020)	0	0	7.956	4.113	MON	9,613	119,852	11/10/2015	06/20/2031
21870L-AA-4	CORE INDL TR 2015-CALW 144A			4	1FM	4,171,506	99.6750	4,179,495	4,193,127	4,173,128	0	1,622	0	0	3.040	3.348	MON	10,623	42,490	08/28/2018	02/10/2034
21870L-AC-0	CORE INDL TR 2015-CALW 144A		4.6	1FE	357,813	2.1470	203,698	0	0	184,324	0	(94,134)	0	0	0.939	(24.383)	MON	7,669	97,509	02/21/2017	02/10/2034
21870P-AC-1	CORE INDL TR 2015-TEXW 144A		4.6	1FE	550,293	2.0430	326,420	0	0	295,892	0	(132,117)	0	0	0.900	(24.034)	MON	12,384	135,347	02/21/2017	02/10/2034
21870P-AL-1	CORE INDL TR 2015-TEXW 144A			4	1FM	2,336,445	99.1780	2,291,022	2,310,000	2,321,383	0	(4,515)	0	0	3.848	3.702	MON	7,654	90,140	06/23/2016	02/10/2034
126281-AY-0	CSAIL COML MTG TR 2015-C1			4	1FM	149,405	98.9630	153,393	155,000	149,579	0	174	0	0	3.236	4.359	MON	418	418	11/05/2018	04/15/2050
126281-AZ-7	CSAIL COML MTG TR 2015-C1			4	1FM	3,370,282	100.2540	3,380,653	3,372,098	3,370,242	0	(40)	0	0	3.505	3.561	MON	9,849	29,548	09/14/2018	04/15/2050
126281-BF-0	CSAIL COML MTG TR 2015-C1			4	1FM	1,346,267	97.9410	1,306,049	1,333,500	1,340,827	0	(1,574)	0	0	4.445	4.393	MON	5,105	58,094	03/06/2015	04/15/2050
12636L-AY-6	CSAIL COML MTG TR 2016-C5			4	1FM	4,033,217	101.0800	4,041,697	3,998,512	4,031,499	0	(1,718)	0	0	3.757	3.653	MON	12,518	50,071	08/28/2018	11/18/2048
125966-BB-4	CSAIL COML MTG TR 2018-C14			4.6	1FE	117,870	4.2770	116,748	0	117,374	0	(496)	0	0	0.571	4.122	MON	1,299	1,300	12/05/2018	11/17/2051
125966-AY-5	CSAIL COMMERCIAL MTG TR 2018-C			4	1FE	858,494	103.1920	877,134	850,000	858,436	0	(58)	0	0	4.151	4.084	MON	2,940	2,940	11/20/2018	11/17/2051
125966-AZ-2	CSAIL COMMERCIAL MTG TR 2018-C			4	1FE	638,599	105.2770	652,717	620,000	638,480	0	(120)	0	0	4.422	4.118	MON	2,284	2,284	11/20/2018	11/17/2051
12650Y-AL-7	CSMC TRUST 2015-GLPB 144A			4	1FM	1,468,206	98.1180	1,471,767	1,500,000	1,480,201	0	4,031	0	0	3.938	4.350	MON	5,086	57,956	12/04/2015	11/17/2034
23305X-AD-3	DBUBS MTG TR 2011-LC2			4	1FM	306,082	102.8120	308,413	299,977	300,931	0	(503)	0	0	4.537	4.224	MON	1,134	13,610	08/17/2011	07/12/2044
23305J-AA-0	DBUBS MTG TR 2017-BRBK 144A			4	1FM	988,008	99.3110	993,112	1,000,000	988,469	0	461	0	0	3.452	3.719	MON	2,877	8,630	09/21/2018	10/12/2034
23305J-AJ-1	DBUBS MTG TR 2017-BRBK 144A			4	1FM	1,955,727	95.4850	1,900,156	1,990,000	1,962,651	0	3,883	0	0	3.530	3.844	MON	5,854	71,223	10/12/2017	10/12/2034
30297J-AC-1	FRESB MTG 2018-SB54			4	1FE	416,767	103.2560	428,240	414,736	416,632	0	(135)	0	0	3.670	3.495	MON	1,311	2,537	10/11/2018	09/25/2025
30297J-AD-9	FRESB MTG 2018-SB54			4	1FE	783,989	101.9050	763,463	769,334	763,456	0	(7)	0	0	3.510	3.651	MON	2,325	4,501	10/11/2018	07/25/2038
30297J-AE-7	FRESB MTG 2018-SB54			4	1FE	1,796,260	100.3770	1,835,471	1,828,576	1,796,767	0	507	0	0	3.520	3.974	MON	5,543	10,728	10/11/2018	05/25/2028
30297D-AF-7	FRESB MTG TR 2018-SB53			4	1FE	1,361,159	101.9470	1,382,465	1,356,068	1,360,800	0	(359)	0	0	3.520	3.373	MON	3,978	11,933	09/12/2018	06/25/2025
30297D-AJ-9	FRESB MTG TR 2018-SB53			4	1FE	1,762,764	101.2120	1,783,660	1,762,297	1,762,612	0	(152)	0	0	3.660	3.654	MON	5,375	16,125	09/12/2018	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53			4	1FE	1,495,079	99.2450	1,512,445	1,523,946	1,495,633	0	554	0	0	3.440	3.756	MON	4,369	13,106	09/12/2018	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55			4	1FE	828,675	101.1470	849,999	840,360	828,763	0	87	0	0	3.750	3.996	MON	2,626	2,626	11/14/2018	07/25/2038
30308L-AE-9	FRESB MTG TR 2018-SB57			4	1FE	1,710,052	101.1220	1,725,133	1,706,000	1,710,036	0	(15)	0	0	3.880	3.872	MON	5,516	0	12/13/2018	08/25/2038
36143W-AN-1	GAHR COML MTG TR 2015 144A			4	1FM	255,908	99.5490	248,873	250,000	251,759	0	(2,136)	0	0	3.382	2.526	MON	705	8,573	01/13/2017	12/15/2034
38406H-AA-0	GRACE MTG TR 2014-GRCE 144A			4	1FM	3,782,363	100.2710	3,790,261	3,780,000	3,781,817	0	(545)	0	0	3.369	3.363	MON	10,611	31,834	09/19/2018	06/12/2028
36255B-AN-1	GS MORTGAGE SECURITIES CORP 144A			4	2AM	310,000	99.9440	309,827	310,000	310,000	0	0	0	0	4.106	4.247	MON	599	9,065	02/16/2018	02/15/2037
36249K-AC-4	GS MTG COML 2010-C1			4	1FM	1,084,509	101.9460	1,019,456	1,000,000	1,025,958	0	(20,888)	0	0	4.592	2.438	MON	3,827	45,920	06/26/2017	08/12/2043
36248E-AB-1	GS MTG COML 2010-C2			4	1FM	1,671,926	102.9270	1,543,898	1,500,000	1,573,223	0	(35,594)	0	0	5.162	0.163	MON	6,668	77,430	06/26/2017	12/10/2043
36248F-AG-7	GS MTG SECS 2011-GC3			4	1FM	264,767	102.7650	259,151	252,178	254,442	0	(1,133)	0	0	4.753	3.795	MON	999	11,993	08/17/2011	03/11/2044
36250P-AL-9	GS MTG SECS TR 2015-GC32			4	3FM	983,094	98.8430	988,425	1,000,000	987,500	0	1,277	0	0	4.560	4.863	MON	3,926	44,728	07/16/2015	07/10/2048
36251P-AF-1	GS MTG SECS TR 2016-GS3			4.6	1FE	757,244	7.0800	597,477	0	540,320	0	(104,035)	0	0	1.285	(13.327)	MON	9,342	112,036	01/24/2017	07/10/2049
36252H-AF-8	GS MTG SECS TR 2017-GS5			4.6	1FE	466,193	5.5030	399,905	0	358,941	0	(66,707)	0	0	0.972	(12.024)	MON	6,085	64,292	03/13/2017	03/11/2050
432885-AL-5	HILTON ORLANDO TRUST 144A			4	1FM	1,600,000	98.5610	1,576,982	1,600,000	1,600,000	0	0	0	0	4.156	4.287	MON	3,127	47,314	02/14/2018	12/15/2034
44108C-AA-0	HOSPITALITY 2017-HIT MTG TR 144A			4	1FM	3,982,453	98.5270	3,916,434	3,975,000	3,982,158	0	(295)	0	0	3.237	3.294	MON	8,213	41,128	08/24/2018	05/10/2030
44974A-BC-0	IMT TRUST 2017-APTS 2017 144A			4	1FM	859,636	95.5150	877,860	900,000	881,958	0	2,699	0	0	3.614	4.069	MON	2,711	31,906	06/29/2017	06/15/2024
46635G-AE-0	JP MORGAN CHASE CMBS 2010-C2			4	1FM	1,390,236	101.1780	1,329,115	1,313,646	1,344,326	0	(17,127)	0	0	4.070	1.262	MON	4,455	56,770	06/26/2017	11/18/2043
46645F-AA-8	JP MORGAN CHASE CMBS 2015-UES 144A			4	1FM	1,759,071	99.4620	1,755,497	1,765,000	1,759,979	0	908	0	0	2.933	3.132	MON	4,314	17,257	08/24/2018	09/08/2032
46645F-AJ-9	JP MORGAN CHASE CMBS 2015-UES 144A			4	1FM	1,027,469	99.5970	995,966	1,000,000	1,013,964	0	(8,407)	0	0	3.742	2.901	MON	3,222	36,713	05/15/2017	09/08/2032
46649J-AA-6	JP MORGAN CHASE CMBS 2018-ASHB 144			4	1FM	4,001,118	98.6330	3,945,317	4,000,000	4,001,341	0	223	0	0	3.256	3.326	MON	6,117	40,690	08/30/2018	02/15/2035
46644Y-AU-4	JPMCC COML MTG SEC TR 2015-C31			4	1FM	1,004,141	101.7470	1,017,470	1,000,000	1,003,951	0	(190)	0	0	3.801	3.767	MON	3,168	6,336		

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
46645U-AV-9	JPCC COML MTG SEC TR 2016-JP4			4,6	1FE	202,708	3.7980	146,541	0	144,338	0	(28,228)	0	0	0.798	(10.829)	MON	2,567	39,430	12/06/2016	12/17/2049
46590L-AS-1	JPMDB COML MTG SEC TR 2016-C2			4	1FM	420,100	96.0690	432,312	450,000	420,621	0	522	0	0	2.881	3.994	MON	1,080	1,080	11/08/2018	06/17/2049
46590T-AG-0	JPMDB COML MTG SEC TR 2017-144A			4,6	1FE	1,004,325	6.0250	793,374	0	581,682	0	(170,178)	272,789	0	0.995	(7.901)	MON	10,915	154,995	03/20/2017	02/17/2027
50209M-AA-3	LATITUDE MANAGEMENT REAL EST 144A			4	1FE	1,325,155	100.0000	1,315,290	1,315,290	1,318,768	0	(3,198)	0	0	2.286	2.133	MON	1,754	49,013	06/26/2017	11/23/2020
50189W-AA-5	LCCM 2017-FL1 CRE TR 144A			4	1FE	1,124,796	99.6090	1,120,396	1,124,796	1,124,796	0	0	0	0	3.183	3.277	MON	1,690	32,433	10/03/2017	09/15/2034
55282M-AJ-3	MAD MORTGAGE TRUST 2017 144A			4	1FM	651,449	97.5270	629,052	645,000	650,094	0	(955)	0	0	4.108	3.991	MON	2,208	25,998	07/28/2017	08/15/2024
61691P-AL-4	MORGAN STAN CAP 2017 144A			4	1FM	2,140,000	98.5400	2,108,747	2,140,000	2,140,000	0	0	0	0	4.405	4.554	MON	4,434	83,414	12/01/2017	11/15/2034
61691N-AK-1	MORGAN STAN CAP 1 TR 2017			4	1FM	1,006,860	97.1490	971,488	1,000,000	1,006,197	0	(740)	0	0	4.227	4.196	MON	3,522	42,872	12/12/2017	12/16/2050
61691R-AF-3	MORGAN STAN CAP 1 TR 2018-H4			4,6	1FE	1,584,470	6.5740	1,596,074	0	1,582,685	0	(1,785)	0	0	0.869	4.393	MON	17,575	0	12/17/2018	12/15/2051
61690Y-BS-0	MORGAN STANLEY CAP 1 2016			4	1FM	1,462,734	98.0410	1,470,620	1,500,000	1,464,902	0	2,168	0	0	2.860	3.402	MON	3,575	14,300	08/22/2018	11/18/2049
61691L-AL-3	MORGAN STANLEY CAPITAL 1 144A			4	1FM	2,289,500	98.5930	2,254,820	2,287,000	2,288,690	519	(713)	0	0	3.855	3.890	MON	4,144	76,706	11/30/2017	11/15/2034
61691J-AC-8	MORGAN STANLEY CAPITAL 1 TRUS 144A			4	1FM	599,987	74.6050	559,538	750,000	619,921	0	12,027	0	0	2.546	5.187	MON	1,591	19,095	05/25/2017	06/15/2027
61764P-BV-3	MS BOFA ML TRUST 2014-C19			4,6	1FE	1,330,789	3.6990	711,727	0	764,820	0	(160,072)	0	0	1.101	(13.649)	MON	17,648	227,472	10/23/2015	12/17/2047
61690F-AL-7	MS BOFA ML TRUST 2015-C22			4	1FM	960,234	97.5340	975,341	1,000,000	961,266	0	1,031	0	0	3.046	4.203	MON	2,538	2,538	11/14/2018	04/17/2048
61766L-BR-9	MS BOFA ML TRUST 2016-C28			4	1FM	966,367	98.4090	984,091	1,000,000	967,551	0	1,184	0	0	3.272	4.145	MON	2,727	5,453	10/25/2018	01/15/2049
61766N-BA-2	MS BOFA ML TRUST 2016-C30			4	1FM	775,559	93.5250	794,965	850,000	777,577	0	2,018	0	0	2.600	4.247	MON	1,842	3,683	10/18/2018	09/17/2049
61691G-AT-7	MS BOFA ML TRUST 2016-C32			4,6	1FE	1,549,547	4.5450	1,251,237	0	1,108,647	0	(209,015)	0	0	0.753	(14.321)	MON	17,268	226,825	03/17/2017	12/17/2049
61690G-AL-5	MS BOFAML TRUST 2014-C14			4	1FM	1,309,941	102.5700	1,282,125	1,250,000	1,288,889	0	(7,262)	0	0	4.864	4.212	MON	5,067	61,165	02/03/2017	02/15/2047
78413M-AQ-1	SFAVE COML MTG TR 2015-5AVE 144A			4	1FM	1,554,544	79.7550	1,343,878	1,685,000	1,570,489	0	4,487	0	0	4.388	5.116	MON	6,162	74,965	03/09/2015	01/08/2043
90278K-AY-7	UBS COMMERCIAL MORTGAGE TRUST 2018			4	1FE	1,544,998	105.4500	1,581,746	1,500,000	1,545,262	0	265	0	0	4.391	4.087	MON	5,489	0	11/28/2018	12/15/2051
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST 2018			4	1FE	807,994	103.4500	827,600	800,000	808,215	0	222	0	0	4.180	4.114	MON	2,787	0	11/28/2018	12/15/2051
95000X-AM-9	WELLS FARGO CO MTG TR 144A			4	1FM	1,147,775	90.0930	1,081,114	1,200,000	1,153,484	0	4,037	0	0	4.355	4.994	MON	4,355	52,997	08/10/2017	09/16/2050
95000X-AH-0	WELLS FARGO CO MTG TR 2017-C39			4,6	1FE	1,153,865	7.2160	962,811	0	902,892	0	(176,912)	0	0	1.140	(14.240)	MON	12,672	161,016	08/11/2017	09/16/2050
95000A-AU-1	WELLS FARGO COM MTG TR 2015-P2			4	1FM	4,017,031	102.1270	4,085,089	4,000,000	4,016,262	0	(769)	0	0	3.809	3.782	MON	12,697	38,090	09/20/2018	12/17/2048
94989C-AX-9	WELLS FARGO COML TR 2015-C26			4	1FM	3,882,031	96.1470	3,925,883	4,000,000	3,886,539	0	4,508	0	0	3.166	3.726	MON	10,553	31,660	09/19/2018	02/18/2048
94989J-AZ-9	WELLS FARGO COML TR 2015-C28			4	1FM	4,305,791	100.0850	4,313,660	4,310,000	4,305,692	0	(99)	0	0	3.540	3.588	MON	12,715	50,858	08/28/2018	05/15/2048
94989E-AE-7	WELLS FARGO COML TR 2015-LC20			4	1FM	970,156	98.4580	984,582	1,000,000	971,141	0	985	0	0	3.184	3.745	MON	2,653	5,307	10/01/2018	04/15/2050
94989H-AZ-3	WELLS FARGO COML TR 2015-NXS1			4,6	1FE	634,906	4.7320	456,572	0	459,925	0	(97,181)	0	0	1.155	(15.480)	MON	9,285	118,699	03/16/2017	05/15/2048
95000D-BE-0	WELLS FARGO COML TR 2016-C34			4	1FM	1,469,121	98.6470	1,479,710	1,500,000	1,471,082	0	1,961	0	0	2.911	3.399	MON	3,639	14,555	08/22/2018	06/17/2049
95000H-BE-1	WELLS FARGO COML TR 2016-LC24			4	1FM	780,473	93.9470	798,548	850,000	782,807	0	2,335	0	0	2.684	4.584	MON	1,901	3,802	10/18/2018	10/18/2049
95000J-AY-4	WELLS FARGO COML TR 2016-LC25			4,6	1FE	1,017,240	5.3180	749,408	0	713,258	0	(146,728)	0	0	1.017	(12.532)	MON	11,946	190,036	12/01/2016	12/17/2059
95001E-AL-2	WELLS FARGO COMMERCIAL MORTG 144A			4	1AM	830,791	98.5750	819,158	831,000	819,158	(11,957)	255	0	0	4.277	4.419	MON	1,876	31,771	11/20/2017	12/13/2023
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAGE TR			4	1FM	499,652	98.7660	483,956	490,000	498,772	0	(847)	0	0	4.513	4.330	MON	1,843	22,415	11/17/2017	11/15/2050
92939F-BA-6	WFRBS COML MTG TR 2014-C21			4,6	1FE	450,567	4.2560	313,722	0	303,599	0	(84,509)	0	0	1.071	(18.730)	MON	6,578	92,240	03/14/2017	08/16/2047
00908B-AC-9	AIR CANADA 2015-2 144A			C	2FE	544,458	100.0400	536,880	536,665	543,615	0	(843)	0	0	5.000	4.498	JD	1,193	13,417	07/05/2018	06/15/2025
39808U-AA-3	GREYSTONE COMMERCIAL 144A			C	1FE	1,000,410	100.0240	1,000,237	1,000,000	1,000,076	0	(150)	0	0	2.493	2.531	MON	2,147	35,502	06/26/2017	03/15/2027
3499999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					156,288,787	XXX	152,071,306	141,305,584	151,833,677	(11,438)	(2,116,483)	272,789	0	XXX	XXX	XXX	632,294	5,298,302	XXX	XXX
006278-AT-2	ADAMS MILL CLO LTD 144A			4	1FE	1,403,578	99.8180	1,401,017	1,403,578	1,403,578	0	0	0	0	2.404	2.434	JAJO	8,622	43,156	06/23/2017	07/15/2026
00163E-BU-5	ALM VI LTD 2012-6A BR3 FLOATING 15			4	1FE	1,000,000	95.0200	950,203	1,000,000	1,000,000	0	0	0	0	1.000	1.018	JAJO	2,167	22,027	05/30/2018	07/15/2026
020053-AY-0	ALM VIII LTD 2013-8A CR CLO 144A			4	2AM	1,583,360	100.0400	1,600,644	1,600,000	1,587,057	0	1,496	0	0	6.386	6.781	JAJO	26,052	95,302	09/28/2016	10/15/2028
74988L-AJ-3	ALM XIV LTD 2014 144A			4	1FE	1,000,000	92.2180	922,180	1,000,000	1,000,000	0	0	0	0	4.236	4.367	JAJO	7,531	28,459	01/18/2018	01/15/2030

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
023772-AB-2	AMER AIRLINES PT TR 2013-144A			4	1FE	454,364	99.2350	446,424	449,865	451,751	0	(479)	0	0	4.000	3.882	JJ	8,298	18,300	04/28/2014	01/15/2027
02376T-AC-2	AMER AIRLINES PT TR 2013-2B			4	3FE	679,047	100.7500	665,560	660,605	665,560	(7,788)	(5,700)	0	0	5.600	4.259	JJ	17,058	9,284	08/09/2018	01/15/2022
03330A-AE-2	ANCHORAGE CAPITAL CLO 144A			4	1FE	1,000,000	93.5050	935,046	1,000,000	1,000,000	0	0	0	4.359	4.496	JAJO	7,750	30,353	01/19/2018	01/28/2031	
03331J-AA-0	ANCHORAGE CAPITAL CLO 2018-10 LTD			4	1FE	2,503,125	98.6290	2,465,730	2,500,000	2,502,918	0	(207)	0	0	3.626	3.703	JAJO	24,175	0	10/24/2018	10/15/2031
03754W-AC-5	APEX CREDIT CLO 2016 LTD 2016-1A A			4	1FE	1,000,000	99.5750	995,750	1,000,000	1,000,000	0	0	0	3.611	3.712	JAJO	3,510	0	11/09/2018	10/27/2028	
03879G-AA-4	ARBOR REALTY REAL ESTATE CLO 144A			4	1FE	1,000,000	100.2360	1,002,363	1,000,000	1,000,000	0	0	0	2.110	2.137	MON	1,817	32,954	03/28/2017	04/15/2027	
040020-AA-0	AREIT 2018-CRE2 TRUST 2018-CRE2 A			4	1FE	1,500,000	98.8620	1,482,926	1,500,000	1,500,000	0	0	0	3.596	3.541	MON	4,788	3,971	10/30/2018	09/14/2020	
04016V-AG-0	ARES XLVII CLO LTD 144A			4	1FE	1,000,000	93.2630	932,634	1,000,000	1,000,000	0	0	0	4.186	4.314	JAJO	9,070	20,684	03/13/2018	04/15/2030	
05377R-DC-5	AVIS BUDGET RENTAL FDG 2018-2 144A			4	1FE	99,975	102.0460	102,046	100,000	100,060	0	86	0	4.000	4.057	MON	122	611	10/17/2018	03/20/2025	
08179H-AC-4	BENEFIT STREET PARTN CLO X11 144A			4	1FE	1,000,000	95.0630	950,629	1,000,000	1,000,000	0	0	0	3.537	3.636	JAJO	7,663	39,545	09/19/2017	10/15/2030	
08180N-AS-3	BENEFIT STREET PARTNERS CLO 144A			4	1FE	1,000,000	97.3870	973,868	1,000,000	1,000,000	0	0	0	4.845	4.958	JAJO	11,933	44,043	08/18/2017	10/18/2029	
09202L-AL-4	BLACK DIAMOND CLO 2013-1 LTD 144A			4	1FE	545,634	99.8790	544,974	545,634	545,634	0	0	0	2.354	2.409	JAJO	2,711	16,560	06/26/2017	02/06/2026	
15033E-AA-6	CEDAR FUNDING IX CLO LTD 2018-9A A			4	1FE	3,482,500	97.8710	3,425,498	3,500,000	3,482,637	0	137	0	3.449	3.610	JAJO	30,514	0	10/30/2018	04/20/2031	
165183-AX-2	CHESAPEAKE FDG II LLC 2017 144A			4	2AM	999,995	99.4940	994,939	1,000,000	994,939	(3,855)	(213)	0	3.380	3.412	MON	1,502	33,800	08/01/2017	08/15/2029	
165183-BK-9	CHESAPEAKE FDG II LLC 2018 144A			4	1FE	1,999,994	100.5560	2,011,127	2,000,000	2,000,937	0	943	0	3.450	3.486	MON	3,067	45,617	04/11/2018	04/15/2030	
165183-AP-9	CHESAPEAKE FUNDING II LLC 144A			4	2AM	1,249,783	100.3160	1,253,948	1,250,000	1,249,035	0	(511)	0	3.710	3.734	MON	3,865	46,375	05/23/2017	05/15/2029	
165183-BE-3	CHESAPEAKE FUNDING II LLC 144A			4	2AM	949,787	99.0600	941,073	950,000	949,864	0	70	0	3.260	3.316	MON	1,376	30,970	10/24/2017	11/15/2029	
12549A-AQ-3	CIFC FUNDING 2013-1 LTD CLO 144A			4	1FE	1,000,000	96.9110	969,110	1,000,000	1,000,000	0	0	0	4.836	4.997	JAJO	10,345	44,023	07/21/2017	07/16/2030	
12549F-BQ-1	CIFC FUNDING 2013-IV LTD 144A			4	1FE	1,000,000	94.1230	941,232	1,000,000	1,000,000	0	0	0	3.986	4.105	JAJO	7,308	17,596	05/21/2018	04/27/2031	
17305E-GS-8	CITIBANK CCIT 2018-A7			4	1FE	1,398,857	104.9400	1,469,158	1,400,000	1,400,300	0	1,443	0	3.960	3.994	AO	11,704	0	10/05/2018	10/15/2030	
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A			4	1FE	168,028	99.5330	170,834	171,635	167,985	0	(44)	0	3.210	3.689	MON	92	918	10/30/2018	02/25/2044	
21079U-AA-3	CONTINENTAL AIRL PT TR 2009-2			4	1FE	770,027	102.6900	722,235	703,316	710,634	0	(17,286)	0	7.250	5.548	MIN	7,224	51,824	06/26/2017	05/10/2021	
21079V-AA-1	CONTINENTAL AIRL PT TR 2010-1			4	1FE	64,708	101.3530	65,584	64,708	64,708	0	0	0	4.750	4.802	JJ	1,443	3,074	11/17/2010	01/12/2021	
21079S-OB-9	CONTINENTAL AIRL PT TR 2012-2			4	1FE	235,491	98.7500	221,727	224,534	232,056	0	(2,204)	0	4.000	2.766	AO	1,547	9,126	06/26/2017	04/29/2026	
126650-AW-0	CYS PTC 2004			4	1AM	5,894	101.7600	8,263	8,120	7,260	0	97	0	5.298	0.000	MON	25	431	04/24/2007	01/10/2027	
24736T-AA-5	DELTA AIRLINES PT 2009-1			4	1FE	78,189	103.2740	80,749	78,189	78,189	0	0	0	7.750	7.890	JD	236	6,486	11/18/2009	06/17/2021	
247361-ZH-4	DELTA AIRLINES PT 2010-2			4	1FE	49,793	100.5500	47,762	47,500	47,662	0	(86)	0	4.950	4.677	MIN	300	2,543	11/01/2013	11/23/2020	
26244K-AU-0	DRYDEN 41 SENIOR LOAN FUND 144A			4	2AM	1,000,000	90.3630	903,630	1,000,000	1,000,000	0	0	0	4.373	4.510	JAJO	9,474	29,000	02/21/2018	04/15/2031	
29373G-AB-8	ENTERPRISE FLEET FNC 2018-3 144A			4	1FE	1,769,773	100.3060	1,775,415	1,770,000	1,770,689	0	917	0	3.380	3.359	MON	1,828	8,309	10/23/2018	11/20/2019	
56564R-AA-8	EQUIPMENT LOANS & LEASES 144A			4	1FE	758,933	101.0550	766,969	758,960	758,933	0	0	0	4.212	4.295	MON	1,421	18,700	04/26/2018	05/15/2043	
345280-FD-1	FORD CREDIT FLRPLN TR A 2016-5			4	1FE	1,806,578	98.9340	1,808,506	1,828,000	1,810,353	0	3,775	0	1.950	2.734	MON	1,584	8,912	09/19/2018	11/15/2021	
36361U-AA-8	GALLATIN CLO VIII 2017-1 LTD 144A			4	1FE	1,500,000	99.6090	1,494,131	1,500,000	1,500,000	0	0	0	2.416	2.473	JAJO	7,851	45,890	09/21/2017	07/15/2027	
38138B-AN-0	GOLDENTREE LOAN MANAGEMENT 144A			4	2AM	1,000,000	92.1300	921,302	1,000,000	1,000,000	0	0	0	1.000	1.018	JAJO	2,028	22,173	04/26/2018	04/20/2030	
36248M-AN-7	GT LOAN FINANCING I LTD 144A			4	1FE	1,000,000	95.7940	957,937	1,000,000	1,000,000	0	0	0	4.625	4.772	JAJO	19,783	0	07/09/2018	07/28/2031	

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CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40538F-AQ-6	HALCYON LN ADVISORS FDG 2014 144A			4	1FE	1,000,000	99.8130	998,127	1,000,000	1,000,000	0	0	0	0	2.413	2.470	JAJ0	4,758	30,879	06/30/2017	10/22/2025
55820Y-AE-7	MADISON PARK FUNDING XXVII 144A			4	2AM	1,000,000	90.6900	906,902	1,000,000	1,000,000	0	0	0	0	5.069	5.241	JAJ0	12,782	30,236	01/25/2018	04/20/2030
56165E-AA-0	MAN GLG US CLO 2018-2 LTD 2018-2A			4	1FE	1,000,000	99.1070	991,070	1,000,000	1,000,000	0	0	0	0	0.000	0.000	JAJ0	0	0	10/17/2018	10/15/2028
565760-AN-8	MARATHON CLO V LTD 2013-5A 144A			4	1FE	1,000,000	98.8150	988,147	1,000,000	1,000,000	0	0	0	0	2.311	2.364	FMAN	2,632	29,046	11/15/2017	11/21/2027
60909G-AA-8	MONARCH GROVE CLO 144A			4	1FE	1,000,000	98.9860	989,862	1,000,000	1,000,000	0	0	0	0	2.623	2.687	JAJ0	4,954	21,433	02/02/2018	01/25/2028
63939C-AB-3	NAVIENT PRIV ED LN TR 2014-A 144A			4	1FE	1,248,438	98.8950	1,250,813	1,264,791	1,248,844	0	406	0	0	2.740	3.345	MON	1,540	11,702	08/30/2018	02/15/2029
64129K-BC-0	NEUBERGER BERMAN CLO XV 2013 144A			4	2AM	2,500,000	91.7500	2,293,754	2,500,000	2,500,000	0	0	0	0	4.409	4.548	JAJ0	23,883	126,159	09/20/2017	10/15/2029
67092D-AL-3	OCF CLO 2015-10 LTD 2015-10A 144A			4	1FE	1,000,000	99.2790	992,791	1,000,000	1,000,000	0	0	0	0	2.191	2.241	JAJ0	4,077	28,954	11/27/2017	10/26/2027
67097Q-AA-3	OCF CLO 2017-14 LTD 2017-14A A1A			4	1FE	2,601,820	99.0110	2,574,284	2,600,000	2,601,642	0	(178)	0	0	3.472	3.555	FMAN	10,282	23,071	10/29/2018	11/20/2030
67106A-AL-3	OFSI FUND VI LTD 2014 144A			4	1FE	679,343	99.8210	678,129	679,343	679,343	0	0	0	0	2.381	2.437	JAJ0	3,280	12,345	02/16/2018	03/20/2025
67105V-AY-0	OHA CR PARTNERS IX LTD 144A			4	2AM	3,000,000	99.1790	2,975,384	3,000,000	3,000,000	0	0	0	0	4.456	4.539	JAJ0	32,308	160,669	03/29/2017	10/20/2025
67706X-AJ-2	OHA CREDIT PARTNERS XIV CLO 144A			4	1FE	1,000,000	91.7450	917,452	1,000,000	1,000,000	0	0	0	0	3.383	3.476	JAJ0	6,766	34,535	10/18/2017	01/21/2030
670877-AA-7	OMX TIMBER FIN I & II 2004 ONEMAIN FINANCIAL ISSUANCE 144A			4	1FE	3,741,000	101.3470	5,067,370	5,000,000	4,982,268	0	46,854	0	0	5.420	0.000	AO	46,672	271,000	05/24/2005	01/29/2020
68268E-AB-9	OZLM IX LTD 2014-9A A1AR FLOATING			4	1FE	131,138	100.2710	130,352	130,000	130,957	0	(181)	0	0	3.850	3.667	MON	417	5,005	01/05/2018	03/18/2026
67109K-AS-3	PALMER SQUARE LOAN FUNDING 2018-5			4	1FE	2,000,000	99.6850	1,993,700	2,000,000	2,000,000	0	0	0	0	1.400	1.388	JAJ0	856	0	11/09/2018	01/20/2027
69700P-AC-6	PARK AVENUE INSTITUTIONAL ADVISERS			4	1FE	3,000,000	99.4870	2,984,605	3,000,000	3,000,000	0	0	0	0	0.000	0.000	JAJ0	0	0	10/05/2018	10/20/2031
69335P-DB-8	PFS FINANCING CORP 2018-F A 3.52% PRESTIGE AUTO RECV TR 2016 144A			4	1FE	3,998,876	100.9770	4,039,094	4,000,000	4,001,891	0	3,015	0	0	3.520	3.566	MON	6,258	23,467	10/11/2018	10/16/2023
74113M-AE-0	PROS MRKET PL ISSU TR 2018-2 144A			4	1FE	2,727,532	99.4210	2,712,198	2,728,000	2,728,293	0	(249)	0	0	2.880	2.909	MON	3,492	78,566	10/21/2016	11/15/2022
74360P-AA-1	ROCKFORD TOWER CLO 2017 144A			4	1FE	1,266,195	99.8080	1,263,810	1,266,242	1,267,063	0	868	0	0	3.350	3.376	MON	1,885	12,490	08/22/2018	10/15/2024
77341D-AJ-6	RR 2 LTD 2017-2A C FLOATING 144A			4	2AM	1,000,000	92.3770	923,767	1,000,000	1,000,000	0	0	0	0	5.120	5.295	JAJ0	12,876	40,348	11/14/2017	10/20/2030
781090-AJ-7	RR 2 LTD 2017-2A C FLOATING 144A			4	2AM	1,000,000	93.3140	933,144	1,000,000	1,000,000	0	0	0	0	5.436	5.629	JAJ0	11,779	49,572	09/15/2017	10/15/2029
781090-AG-3	SPRITE CAYMAN 2017-1 A 4.25% 144A			4	1FE	826,893	99.2560	823,826	830,000	828,846	0	275	0	0	4.250	4.389	MON	1,568	36,510	11/17/2017	12/15/2037
85208H-AA-1	TICP CLO III - 2 LTD 2018 144A			4	1FE	1,200,000	98.7190	1,184,632	1,200,000	1,200,000	0	0	0	0	1.000	1.018	JAJ0	2,367	19,690	04/05/2018	04/20/2028
87249F-AC-8	TRALEE CLO III LTD 144A			4	1FE	1,100,000	99.5870	1,095,457	1,100,000	1,100,000	0	0	0	0	3.500	3.598	JAJ0	7,800	33,456	10/06/2017	10/20/2027
89300A-BA-4	UNITED AIRLINES PT CERT 2014-2			4	2FE	193,017	99.4700	189,419	190,429	192,500	0	(517)	0	0	4.625	4.031	MS	2,887	5,943	08/08/2018	03/03/2024
909320-AB-2	US AIRWAYS PT TRUST 2012-2			4	1FE	594,884	103.5870	609,114	588,023	590,840	0	(643)	0	0	4.625	4.512	JD	2,115	27,196	11/01/2013	12/03/2026
90345W-AD-6	US AIRWAYS PT TRUST 2012-2			4	5AM	89,736	104.4880	86,817	83,089	86,817	(157)	(2,761)	0	0	6.750	3.294	JD	436	5,799	01/26/2018	12/03/2022
90345W-AE-4	VENTURE 35 CLO LTD 2018-35A AS FLO			4	1FE	2,185,000	99.8180	2,181,019	2,185,000	2,185,000	0	0	0	0	0.000	0.000	JAJ0	0	0	10/17/2018	10/22/2031
92331X-AC-8	VENTURE XXI CLO LTD 2015 144A			4	1FE	2,500,000	99.0250	2,475,632	2,500,000	2,500,000	0	0	0	0	2.239	2.291	JAJ0	12,129	71,306	10/04/2017	07/15/2027
92330M-AL-3	VMC FINANCE 2018-FL2 LLC 2018-FL2			4	1FE	1,500,000	98.8630	1,482,951	1,500,000	1,500,000	0	0	0	0	3.375	3.477	MON	2,376	5,393	10/19/2018	10/15/2035
91832Y-AA-6	VOYA CLO 2017-4 LTD 2017 144A			4	1FE	1,000,000	92.5720	925,719	1,000,000	1,000,000	0	0	0	0	3.357	3.449	JAJ0	7,274	33,471	10/30/2017	10/15/2030
929160-AF-9	WELLFLEET CLO 2015-1 LTD 2015-1A A			4	1FE	800,000	99.9900	799,922	800,000	800,000	0	0	0	0	3.609	3.711	JAJ0	5,694	0	10/03/2018	10/20/2027

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016-2A A			4	1FE	1,000,000	99.1080	991,081	1,000,000	1,000,000	0	0	0	0	0.000	0.000	JAJ0	0	0	10/26/2018	10/20/2028
94951D-AA-1	WELLFLEET CLO 2018-3 LTD 2018-3A A			4	1FE	750,000	99.0960	743,224	750,000	750,000	0	0	0	0	1.250	1.262	JAJ0	313	0	11/16/2018	01/20/2032
965249-AF-2	WHITEHORSE IX LTD 2014 144A YORK CLO-2 LTD 2015-1A CR			4	1FE	624,245	99.8590	623,366	624,245	624,245	0	0	0	0	2.464	2.522	JAJ0	3,247	19,642	06/29/2017	07/17/2026
98625T-AN-5	144A ALLEGRO CLO VIII LTD 2018-8			4	1FE	2,000,000	99.7780	1,875,556	2,000,000	2,000,000	0	0	0	0	3.506	3.604	JAJ0	13,829	68,220	11/16/2017	01/22/2031
01750L-AA-1	144A ALM VII LTD 2012-7A CLO 144A		C	4	1FE	738,900	98.4950	738,712	750,000	739,048	0	148	0	0	0.010	0.295	JAJ0	31	0	12/06/2018	07/15/2031
00163G-AS-6	ALM XVII LTD 2016-17R		C	4	1FE	1,250,000	98.7920	1,234,899	1,250,000	1,250,000	0	0	0	0	4.936	5.055	JAJ0	15,722	56,128	09/13/2016	10/15/2028
02014P-DJ-0	ALM XVII LTD 2016-17R		C	4	1FE	4,385,480	99.1700	4,363,465	4,400,000	4,386,113	0	633	0	0	3.269	3.443	JAJ0	31,166	36,361	09/12/2018	01/18/2028
04964K-AL-5	ATRIUM IX LLC 2013-9R 144A BATTALION CLO VII LTD 2014		C	4	1FE	923,383	99.6980	919,217	922,000	923,516	0	133	0	0	3.947	4.004	FMAN	3,235	8,368	09/18/2018	05/28/2030
07131X-AV-6	7RR 144 BLUEMOUNTAIN CLO 2012-2R2		C	4	1FE	495,750	98.6210	493,104	500,000	495,807	0	57	0	0	3.489	3.806	JAJ0	3,683	0	12/06/2018	07/17/2028
09626R-AY-1	144A CARLYLE GBL MKT STRTG 144A		C	4	1FE	1,000,000	98.2150	982,152	1,000,000	1,000,000	0	0	0	0	4.095	4.218	FMAN	4,777	0	11/09/2018	11/20/2028
14311D-BA-3	CARLYLE GBL MKT STRTG 2014-3R 144		C	4	1FE	1,000,000	99.4990	994,988	1,000,000	1,000,000	0	0	0	0	3.307	3.397	JAJ0	7,054	40,303	07/12/2017	04/20/2027
14315L-AA-2	CEDAR FDG VII CLO LTD 2018-7		C	4	1FE	1,551,890	98.6240	1,533,597	1,555,000	1,551,893	0	3	0	0	3.376	3.509	JAJ0	9,334	0	11/01/2018	07/28/2031
15032F-AA-4	144A CIFC FUNDING 2017-1I LTD		C	4	1FE	996,000	97.9990	979,993	1,000,000	996,100	0	100	0	0	0.010	0.085	JAJ0	20	0	11/13/2018	01/21/2031
12550Y-AC-8	2017-2A A CIFC FUNDING LTD 2013-1IR		C	4	1FE	4,005,000	99.6780	3,987,120	4,000,000	4,000,388	0	(4,612)	0	0	2.340	2.392	JAJ0	28,960	37,469	09/17/2018	04/20/2030
12549B-AQ-1	144A DRYDEN 37 SR LN FD 2015 144A		C	4	1FE	2,298,443	99.5150	2,283,870	2,295,000	2,298,216	0	(226)	0	0	3.655	3.726	JAJ0	17,473	20,778	09/20/2018	10/18/2030
26249M-AU-1	GOLDENTREE LN MGMT US CLO		C	4	2AM	1,000,000	90.0220	900,223	1,000,000	1,000,000	0	0	0	0	4.937	5.102	JAJ0	10,560	37,824	12/06/2017	04/15/2027
38136F-AL-7	144A GOLDENTREE LN MGMT US CLO		C	4	1FE	1,000,000	96.3590	963,592	1,000,000	1,000,000	0	0	0	0	4.669	4.775	JAJ0	11,229	42,342	03/09/2017	04/20/2029
38136F-AQ-6	144A GPMT LTD 2018-FL1 144A		C	4	2AM	1,000,000	96.2940	962,940	1,000,000	1,000,000	0	0	0	0	5.819	5.977	JAJ0	14,009	54,066	03/09/2017	04/20/2029
36255C-AA-7	50184N-AP-7 LCM XV LTD 2014-15R 144A		C	4	1FE	997,813	98.8950	988,949	1,000,000	997,924	0	111	0	0	3.355	3.493	MON	1,576	5,584	11/15/2018	11/15/2035
50184N-AP-7	LCM XX LP 20A AR FLOATING		C	4	1FE	1,000,000	96.9090	969,092	1,000,000	1,000,000	0	0	0	0	4.869	5.031	JAJ0	9,867	44,381	05/11/2017	07/22/2030
50188W-AE-8	20/OCT/2 MADISON PARK FDG XXI11 2017-23 144		C	4	1FE	4,010,000	99.5310	3,981,255	4,000,000	4,009,246	0	(754)	0	0	2.618	2.628	FMAN	17,742	37,045	09/13/2018	07/29/2030
55820T-AA-6	62405C-AN-4 OCEAN TRAILS CLO V 2014-5A		C	4	1FE	922,666	100.0390	923,036	922,672	923,156	0	486	0	0	3.645	3.727	JAJ0	7,006	29,411	06/26/2017	04/18/2025
67515E-AR-7	ARR FLO OCP CLO 2016-12R 144A		C	4	1FE	500,000	99.5360	497,681	500,000	500,000	0	0	0	0	3.788	3.898	JAJ0	3,525	0	10/12/2018	10/13/2031
67092R-AE-8	OCTAGON INV PRTNRS XV 2017-15R 144		C	4	1FE	500,000	99.3870	496,933	500,000	500,000	0	0	0	0	0.000	0.000	JAJ0	0	0	10/01/2018	10/18/2028
67590E-AQ-7	67591U-AC-1 OCTAGON INV PTNS 2018-36		C	4	1FE	1,501,875	99.5360	1,493,045	1,500,000	1,501,783	0	(92)	0	0	3.660	3.738	JAJ0	11,285	0	11/15/2018	07/19/2030
67591U-AC-1	67109U-AW-2 OZLM XI LTD 2015-11R 144a		C	4	1FE	994,500	98.4790	984,791	1,000,000	994,632	0	132	0	0	0.000	0.102	JAJ0	0	0	11/14/2018	04/15/2031
67109U-AW-2	67109W-AJ-7 OZLM XII LTD 2015-12R		C	4	1FE	1,500,000	96.6150	1,449,227	1,500,000	1,500,000	0	0	0	0	4.821	4.941	JAJ0	12,454	64,797	08/08/2017	10/30/2030
67109W-AJ-7	67110A-AQ-6 PALMER SQUARE CLO LTD 2015		C	4	1FE	1,500,000	99.2510	1,488,766	1,500,000	1,500,000	0	0	0	0	3.241	3.302	JAJ0	8,372	5,670	09/05/2018	04/30/2027
67110A-AQ-6	69689A-AQ-3 PALMER SQUARE CLO LTD 2015		C	4	1FE	1,000,000	98.1980	981,980	1,000,000	1,000,000	0	0	0	0	3.271	3.332	JAJ0	14,309	5,722	09/05/2018	07/30/2027
69689A-AQ-3	69689A-AS-9 ROCKFORD TOWER CLO 2018-2		C	4	2AM	986,600	97.0300	970,303	1,000,000	991,584	0	2,390	0	0	5.196	5.375	FMAN	5,917	46,079	05/11/2017	05/21/2029
69689A-AS-9	77342K-AA-8 SOUND PNT CLO IV-R LTD 2018-4R 144		C	4	1FE	2,497,500	98.2750	2,456,863	2,500,000	2,497,566	0	66	0	0	0.000	0.018	JAJ0	0	0	11/08/2018	10/20/2031
77342K-AA-8	83609Y-AC-0 SOUND PNT CLO IX LTD 2015-9R		C	4	1FE	740,625	98.5180	738,889	750,000	740,725	0	100	0	0	3.586	3.956	JAJ0	5,604	0	12/06/2018	04/18/2031
83609Y-AC-0	83609G-AL-9 SOUND PNT CLO IX LTD 2015-9R		C	4	1FE	1,500,000	99.5030	1,492,539	1,500,000	1,500,000	0	0	0	0	3.349	3.440	JAJ0	9,907	12,641	08/27/2018	07/20/2027
83609G-AL-9																					

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
92329Y-AL-0	VENTURE XVII CLO LTD 2014-17R																				
51817T-AB-8	144A LATAM AIRLINES GROUP SA	C	4	1FE	1,500,000	98.9520	1,484,287	1,500,000	1,500,000	0	0	0	0	3.316	3.406	JAJO	10,640	24,444	04/02/2018	04/15/2027	
00176P-AE-2	144A AMMC CLO 19 LTD 2016-19A CLO	C	4	2AM	751,593	96.2500	728,875	757,272	752,800	0	783	0	0	4.200	4.440	FMAN	4,064	32,067	06/26/2017	11/15/2027	
00176P-AG-7	144A AMMC CLO 19 LTD 2016-19A CLO	C	4	1FE	1,000,000	99.8370	998,367	1,000,000	1,000,000	0	0	0	0	5.236	5.290	JAJO	13,053	47,936	10/07/2016	10/15/2028	
26249K-AN-1	144A DRYDEN 36 SENIOR LOAN CLO	C	4	1AM	968,500	98.5430	985,434	1,000,000	974,269	0	2,277	0	0	6.186	6.936	JAJO	15,428	57,541	10/07/2016	10/15/2028	
39862E-AC-8	144A GRIPPEN PARK CLO LTD 2017	C	4	2AM	989,637	100.0090	1,000,095	1,000,000	991,742	0	657	0	0	5.127	5.483	JAJO	13,270	62,492	12/07/2016	01/15/2028	
55818H-BA-5	144A MADISON PARK FUNDING LTD CLO	C	4	1FE	1,000,000	96.8690	968,690	1,000,000	1,000,000	0	0	0	0	4.769	4.926	JAJO	9,664	43,362	02/22/2017	01/20/2030	
55818P-AL-4	144A MADISON PARK FUNDING XII CLO	C	4	2AM	2,000,000	100.6110	2,012,210	2,000,000	2,000,000	0	0	0	0	6.669	6.771	JAJO	31,385	125,462	10/21/2016	01/20/2029	
55818P-AS-9	144A MADISON PARK FUNDING XII CLO	C	4	1FE	854,322	100.1020	854,438	853,572	854,161	0	(48)	0	0	2.290	2.323	JAJO	3,964	27,963	06/26/2017	07/20/2026	
	3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				150,676,003	XXX	149,701,884	151,989,322	151,851,957	(11,801)	31,472	0	0	XXX	XXX	XXX	941,833	3,313,336	XXX	XXX	
	3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				1,276,152,705	XXX	1,241,034,804	1,266,848,969	1,253,130,609	(17,550,594)	(3,135,311)	1,075,155	0	XXX	XXX	XXX	13,068,743	41,007,924	XXX	XXX	
	Bonds - Hybrid Securities - Issuer Obligations																				
23311P-AA-8	DCP MIDSTREAM LP			4FE	252,500	89.0000	222,500	250,000	222,500	(29,594)	(406)	0	0	7.375	7.257	JD	819	13,418	08/08/2018	12/15/2022	
48127F-AA-1	JPMORGAN CHASE & CO			2FE	101,625	96.5000	96,500	100,000	100,585	0	(1,040)	0	0	5.000	3.845	JJ	2,500	2,500	01/29/2018	12/01/2019	
866142-AA-0	SUMMIT MIDSTREAM PARTNERS LP			2FE	285,856	94.0000	263,200	280,000	263,200	(21,827)	(830)	0	0	9.500	9.211	JD	1,182	19,950	08/08/2018	06/15/2023	
	4299999 - Bonds - Hybrid Securities - Issuer Obligations				639,981	XXX	582,200	630,000	586,285	(51,421)	(2,276)	0	0	XXX	XXX	XXX	4,502	35,868	XXX	XXX	
	4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities				639,981	XXX	582,200	630,000	586,285	(51,421)	(2,276)	0	0	XXX	XXX	XXX	4,502	35,868	XXX	XXX	
	Bonds - Bank Loans - Bank Loans - Acquired																				
LX1739-26-2	AHP HEALTH PARTNERS TERM LOAN			4FE	408,796	98.2500	405,699	412,925	405,699	(3,097)	0	0	0	5.500	5.846	JD	63	13,213	06/15/2018	06/30/2025	
LX1766-79-4	ALBERTSONS LLC 2017-1 B4 TL			3FE	275,399	94.6250	267,621	282,823	267,621	(7,778)	0	0	0	4.055	5.267	MON	223	16,186	02/11/2016	08/25/2021	
LX1748-52-9	ALTICE FRANCE S.A. TERM LOAN			4FE	643,500	94.2500	622,050	660,000	622,050	(21,450)	0	0	0	4.000	4.523	JJ	12,613	12,432	07/13/2018	01/13/2026	
LX1553-66-3	ANCESTRY.COM TERM LOAN			4FE	404,697	95.3750	387,920	406,731	387,920	(16,778)	0	0	0	4.398	4.654	JAJO	3,925	22,766	10/14/2016	10/14/2023	
LX1672-36-4	ANCHOR GLASS CONTAINER CORP			4FE	247,487	83.2860	206,122	247,487	206,122	(41,365)	0	0	0	4.445	4.586	MJSD	764	6,034	02/07/2018	12/07/2023	
LX1677-92-6	1ST LI			4FE	193,172	96.8570	185,168	193,172	185,168	(8,003)	0	0	0	3.000	3.077	FMAN	934	10,532	07/31/2017	08/04/2022	
LX1694-85-5	ASURION TL B4			4FE	249,047	96.3800	238,528	247,500	238,528	(10,519)	0	0	0	6.447	6.572	MJSD	753	13,278	02/07/2018	12/15/2024	
LX1561-96-3	AVAYA INC. TL-B			4FE	606,409	95.4500	583,566	611,384	583,566	(22,843)	0	0	0	6.148	6.586	FMAN	4,907	27,501	12/06/2018	11/15/2023	
LX1651-83-0	BASS PRO GROUP LLC TERM LOAN			4FE	646,111	94.7360	618,282	652,637	618,282	(27,828)	0	0	0	5.250	5.616	JD	1,713	45,453	06/16/2017	06/14/2024	
LX1748-39-6	BRAND ENERGY & INFRASTRUCTURE SERV.			4FE	328,350	96.6610	318,981	330,000	318,981	(9,369)	0	0	0	4.500	4.707	JJ	6,353	7,880	07/26/2018	07/31/2025	
LX1695-69-6	BROOKFIELD WEC HOLDINGS TERM LOAN			4FE	343,000	96.6670	338,335	350,000	338,335	(4,666)	0	0	0	5.750	6.550	MJSD	56	22,415	11/14/2017	12/31/2022	
LX1758-67-6	CALIFORNIA RESOURCES TL			4FE	558,600	92.9640	520,598	560,000	520,598	(38,002)	0	0	0	6.145	6.361	MS	9,081	7,172	10/16/2018	09/28/2025	
LX1651-77-2	ENVISION HEALTHCARE BK LOAN			3FE	254,400	95.8750	243,641	254,124	243,641	(10,759)	0	0	0	4.590	4.674	JJ	5,670	3,118	08/08/2018	07/10/2022	
LX1711-56-8	FIRST DATA CORP TL-B			4FE	824,606	94.5000	783,169	828,750	783,169	(41,438)	0	0	0	4.500	4.743	FMAN	5,180	42,479	02/02/2018	02/12/2025	
LX1716-45-0	GRAFTECH FINANCE TERM LOAN B 1L			4FE	712,668	96.1250	681,990	709,482	681,990	(30,678)	0	0	0	3.500	3.497	MJSD	2,138	40,570	02/26/2018	12/01/2023	
LX1527-11-3	GREENEDEN U.S. HOLDINGS I, LLC TER			4FE	677,856	94.5000	643,781	681,250	643,781	(34,074)	0	0	0	4.898	5.187	FMAN	3,429	34,658	07/31/2017	05/25/2023	
LX1692-75-0	MULTIPLAN MERGER CORPORATION TL B			4FE	289,914	96.2500	280,444	291,371	280,444	(9,470)	0	0	0	3.500	3.696	FMAN	1,586	16,199	11/02/2017	11/06/2024	
LX1678-68-4	NAVISTAR TRANCHE B TERM LOAN			5FE	623,700	82.0000	516,600	630,000	516,600	(69,300)	0	0	0	7.750	8.303	MJSD	4,204	62,467	08/15/2017	09/15/2025	
	NBTY (NATURE'S BOUNTY) ALPHABET																				

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**ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.**

**SCHEDULE D - PART 1**

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
LX1702-14-6	NEXEO SOLUTIONS, LLC TERM B LOAN				4FE	314,784	98.0000	308,488	314,784	308,488	(6,296)	0	0	0	3.750	3.840	JD	754	15,211	03/17/2017	06/09/2023
LX1739-77-5	SOLENIIS INTERNATIONAL TERM LOAN				4FE	236,412	96.5000	230,442	238,800	230,442	(5,970)	0	0	0	4.000	4.326	JD	371	5,581	06/18/2018	12/18/2023
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN				4FE	618,766	96.4170	599,593	621,875	599,593	(19,172)	0	0	0	3.500	3.670	JD	302	40,427	06/29/2018	06/27/2025
LX1721-92-2	TITAN ACO LTD INITIAL TERM LOAN				4FE	490,059	91.2080	448,094	491,288	448,094	(41,966)	0	0	0	3.000	3.122	MJSD	164	18,974	03/16/2018	03/28/2025
LX1753-32-1	VERSCEND HOLDING TERM B LOAN				4FE	242,588	96.5000	235,867	244,422	235,867	(6,722)	0	0	0	4.500	4.751	FA	3,880	5,362	08/10/2018	08/27/2025
LX1617-14-6	VERTIV GROUP COV-LITE TLB (CORTES)				4FE	592,349	90.5000	536,076	592,349	536,076	(55,284)	0	0	0	5.000	5.137	MN	2,633	40,891	03/15/2017	11/30/2023
LX1653 96 8	WIDEPENWEST FINANCE, LLC TERM B L				4FE	429,860	92.3750	412,554	446,608	412,554	(17,306)	0	0	0	4.250	5.314	FMAN	2,320	12,982	05/09/2018	08/18/2023
6499999	- Bonds - Bank Loans - Bank Loans - Acquired					11,212,531	XXX	10,613,611	11,299,762	10,613,611	(560,131)	0	0	0	XXX	XXX	XXX	74,017	543,783	XXX	XXX
6599999	- Bonds - Bank Loans - Subtotals - Bank Loans					11,212,531	XXX	10,613,611	11,299,762	10,613,611	(560,131)	0	0	0	XXX	XXX	XXX	74,017	543,783	XXX	XXX
7799999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					1,534,943,255	XXX	1,504,201,880	1,530,642,818	1,513,983,059	(17,444,585)	(1,556,883)	802,366	0	XXX	XXX	XXX	15,183,481	44,325,303	XXX	XXX
7899999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					283,150,691	XXX	278,808,848	280,248,881	282,717,178	(179,946)	(67,414)	0	0	XXX	XXX	XXX	822,493	8,172,478	XXX	XXX
7999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					156,288,787	XXX	152,071,306	141,305,584	151,833,677	(11,438)	(2,116,483)	272,789	0	XXX	XXX	XXX	632,294	5,298,302	XXX	XXX
8099999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					150,676,003	XXX	149,701,884	151,989,322	151,851,957	(11,801)	31,472	0	0	XXX	XXX	XXX	941,633	3,313,336	XXX	XXX
8299999	- Bonds - Total Bonds - Subtotals - Bank Loans					11,212,531	XXX	10,613,611	11,299,762	10,613,611	(560,131)	0	0	0	XXX	XXX	XXX	74,017	543,783	XXX	XXX
8399999	Subtotals - Total Bonds					2,136,271,268	XXX	2,095,397,530	2,115,486,367	2,110,999,483	(18,207,900)	(3,709,308)	1,075,155	0	XXX	XXX	XXX	17,654,117	61,653,201	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

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

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Fair Value		11 Actual Cost	12 Dividends			15 Change in Book/Adjusted Carrying Value					20 NAIC Designation and Admin- istrative Symbol/ Market Indicator	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.			
Industrial and Miscellaneous (Unaffiliated)																					
361860-20-8	GMAC CAP TR I			35,287,000	25.00	25.389	895,909	25,389	895,909	917,250	0	45,649	0	(20,923)	(418)	0	(21,341)	0	RP4FEL	11/20/2018	
63946C-AE-8	NBCUNIVERSAL ENTERPRISE 5.25% 144A			900,000,000	1,000.00	1.013	911,250	1,013	911,250	904,500	0	47,250	0	(45,000)	0	0	(45,000)	0	P2FEU	06/26/2017	
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	8,809,000	25.00	158.808	1,398,944	158,808	1,398,944	1,522,800	0	0	0	(127,266)	0	0	(127,266)	3,410	P3SU	12/03/2018	
8499999 - Industrial and Miscellaneous (Unaffiliated)																					
							3,206,103	XXX	3,206,103	3,344,550	0	92,899	0	(193,189)	(418)	0	(193,607)	3,410	XXX	XXX	
8999999 Total Preferred Stocks																					
							3,206,103	XXX	3,206,103	3,344,550	0	92,899	0	(193,189)	(418)	0	(193,607)	3,410	XXX	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value			17 NAIC Market Indicator (a)	18 Date Acquired	
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)			16 Total Foreign Exchange Change in B./A.C.V.
Industrial and Miscellaneous (Unaffiliated)																	
K36628-13-7	CARLSBERG AS		B	11,767,000	1,248,450	106,098	1,248,450	1,385,795				(129,131)		(129,131)	(8,213)	U	11/15/2018
Y20246-10-7	DBS GROUP HOLDINGS LTD		B	81,300,000	1,413,030	17,380	1,413,030	1,493,152				(95,727)		(95,727)	15,605	U	12/03/2018
Y6561H-10-6	NETLINK NEW TRUST NPV		B	994,000,000	557,884	0,561	557,884	565,673		16,556		(14,509)		(14,509)	6,720	U	11/14/2018
07336-10-0	BGS FINANCIAL CORPORATION			38,560,000	0	0,000	0	0				0		0	0	U	10/28/1985
21032H-10-4	CONSORTIUM HEALTH PLANS INC			0	0	0,000	0	0				0		0	0	U	12/31/1999
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP			5,476,000	647,600	100,000	647,600	647,600				0		0	0	U	03/29/2018
FHLBST-CK-0	FHLB ACTIVITY STOCK			112,257,000	11,225,700	100,000	11,225,700	11,225,700		18,949		0		0	0	U	12/01/2018
72724-10-4	PLANS' LIABILITY INSURANCE CO			18,830	0	0,000	0	0				0		0	0	A	11/21/1990
136375-10-2	CANADIAN NATL RY CO		B	10,500,000	777,306	74,029	777,306	936,914		2,625		(106,964)		(106,964)	(52,644)	U	11/13/2018
633067-10-3	NATIONAL BK CAND MONTREAL QL		B	20,900,000	857,690	41,038	857,690	1,040,906				(124,651)		(124,651)	(58,565)	U	11/13/2018
775109-20-0	ROGERS COMMUNICATIONS INC		B	27,000,000	1,383,000	51,222	1,383,000	1,380,349				77,915		77,915	(75,263)	U	11/13/2018
867224-10-7	SUNCOR ENERGY INC NEW		B	50,300,000	1,404,247	27,917	1,404,247	1,983,283		9,960		(468,064)		(468,064)	(110,972)	U	11/13/2018
B639CJ-10-8	ANHEUSER BUSCH INBEV SA NV		B	19,715,000	1,300,414	65,961	1,300,414	1,636,600		12,529		(332,172)		(332,172)	(4,014)	U	11/16/2018
F49730-10-1	CAPGEMINI SE		B	10,408,000	1,032,752	99,227	1,032,752	1,345,238				(305,489)		(305,489)	(6,997)	U	11/14/2018
F80343-10-0	COMPAGNIE DE ST GOBAIN		B	18,649,000	33,340	621,765	33,340	778,417				(152,595)		(152,595)	(4,057)	U	11/14/2018
F01764-10-3	L AIR LIQUIDE		B	9,376,000	1,162,401	123,976	1,162,401	1,199,019				(34,269)		(34,269)	(2,348)	U	12/03/2018
F61824-14-4	MICHELIN CIE GEN DES ETABLISSE		B	6,327,000	627,084	99,112	627,084	750,530				(119,542)		(119,542)	(3,904)	U	11/14/2018
X558VL-10-5	NORDEA BANK ABP		B	115,657,000	972,912	8,412	972,912	1,174,885				(227,690)		(227,690)	25,717	U	11/14/2018
F4035A-55-7	SAFRAN SA PARIS		B	12,837,000	1,546,725	120,490	1,546,725	1,754,932				(199,198)		(199,198)	(9,010)	U	11/14/2018
X75653-10-9	SAMPO INSURANCE COMPANY LTD		B	22,739,000	998,446	43,909	998,446	1,117,493				(113,202)		(113,202)	(5,845)	U	11/15/2018
F43638-14-1	SGA SOCIETE GENERALE ACCEPT VN		B	19,422,000	617,675	31,803	617,675	822,371				(200,448)		(200,448)	(4,248)	U	11/14/2018
F5879X-10-8	VINCI SA ACT		B	13,464,000	1,108,501	82,331	1,108,501	1,257,529		7,581		(142,429)		(142,429)	(6,599)	U	11/14/2018
F97982-10-6	VIVENDI		B	55,120,000	1,340,879	24,327	1,340,879	1,381,782				(30,752)		(30,752)	(10,151)	U	11/14/2018
D27348-26-3	FRESENIUS SE & CO KGAA		B	11,109,000	538,201	48,447	538,201	871,576				(328,741)		(328,741)	(4,634)	U	11/14/2018
D66992-10-4	SAP SE SHS		B	22,419,000	2,227,895	99,375	2,227,895	2,665,253				(425,522)		(425,522)	(11,836)	U	12/03/2018
Y8563B-15-9	TECHTRONIC INDS LTD		B	130,000,000	690,735	5,313	690,735	764,880				(73,939)		(73,939)	(206)	U	12/10/2018
G5960L-10-3	MEDTRONIC PLC		C	21,800,000	1,982,928	90,960	1,982,928	2,123,367	10,900			(140,439)		(140,439)	0	U	11/13/2018
783513-20-3	RYANAIR HLDGS PLC		C	14,200,000	1,013,028	71,340	1,013,028	1,191,463				(178,435)		(178,435)	0	U	11/13/2018
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	90,381,000	546,625	6,048	546,625	593,540		4,542		(31,267)		(31,267)	(15,648)	U	11/14/2018
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD		B	60,000,000	1,912,951	31,883	1,912,951	1,776,861				66,759		66,759	69,331	U	11/14/2018
J1235L-10-8	DON QUIJOTE CO LTD		B	21,900,000	1,361,323	62,161	1,361,323	1,108,377				209,651		209,651	43,296	U	10/04/2018
J30642-16-9	KAO CORP		B	13,800,000	1,025,611	74,320	1,025,611	1,094,329				(111,425)		(111,425)	42,707	U	11/14/2018
J39584-10-7	MAKITA CORP		B	28,600,000	946,750	35,592	946,750	1,291,969				(395,533)		(395,533)	50,315	U	11/15/2018
J4914X-10-4	NEXON CO LTD TOKYO		B	76,800,000	989,091	12,679	989,091	986,157				(35,554)		(35,554)	38,488	U	11/14/2018
J72810-12-0	SHIN ETSU CHEMICAL CO LTD		B	13,100,000	1,019,198	77,801	1,019,198	1,163,009				(187,358)		(187,358)	43,547	U	11/14/2018
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC		B	34,200,000	1,136,204	33,222	1,136,204	1,393,927				(312,116)		(312,116)	54,393	U	11/14/2018
J78529-13-8	SUZUKI MOTOR CORP		B	5,200,000	263,850	50,740	263,850	260,039				(797)		(797)	4,609	U	12/25/2018
J95732-10-3	YAMAHA CORP		B	15,900,000	678,228	42,656	678,228	798,355				(151,189)		(151,189)	31,063	U	11/15/2018
G3408R-11-3	FERGUSON PLC		B	24,586,000	1,570,960	63,897	1,570,960	1,913,874		30,208		(302,711)		(302,711)	(40,204)	U	11/14/2018
N0162C-10-2	ABN AMRO GROUP		B	34,377,000	807,193	23,481	807,193	939,068				(126,952)		(126,952)	(4,923)	U	11/14/2018
NS017D-12-2	KONINKLIJKE DSM NV		B	6,636,000	541,947	81,668	541,947	592,135				(55,815)		(55,815)	5,627	U	11/16/2018
N9643A-19-7	WOLTERS KLUWER N V		B	19,855,000	1,172,555	59,056	1,172,555	1,223,181				(44,223)		(44,223)	(6,403)	U	11/14/2018
R2990P-10-3	EQUINOR ASA		B	39,383,000	835,716	21,220	835,716	1,093,529			7,657	(208,295)		(208,295)	(49,518)	U	11/14/2018
R21882-10-6	TELENOR ASA		B	75,981,000	1,469,746	19,344	1,469,746	1,453,280			23,559	75,679		75,679	(59,213)	U	11/20/2018
E42807-11-0	RED ELECTRICA CORPORACION SA		B	57,564,000	1,282,871	22,286	1,282,871	1,211,210				77,926		77,926	(6,264)	U	11/15/2018
W0817X-20-4	ASSA ABLDY A B		B	77,124,000	1,375,746	17,838	1,375,746	1,563,864				(222,221)		(222,221)	34,102	U	11/14/2018
W25918-11-6	EPIROC AKTIEFOLAG		B	108,810,000	1,028,962	9,457	1,028,962	1,149,176				(144,122)		(144,122)	23,909	U	12/06/2018
H4414N-10-3	JULIUS BAER GRUPPE AG ZUERICH		B	18,137,000	644,131	35,515	644,131	911,564				(274,286)		(274,286)	6,852	U	11/14/2018
H58200-15-0	NOVARTIS AG		B	34,803,000	2,967,010	85,252	2,967,010	3,028,406				(84,732)		(84,732)	23,336	U	11/14/2018
G0408V-10-2	AON PLC		B	12,700,000	1,846,072	145,360	1,846,072	1,998,477		4,800		(152,405)		(152,405)	0	U	11/14/2018
G10877-10-1	BHP BILLITON PLC		B	67,284,000	1,415,304	21,035	1,415,304	1,487,354				(41,017)		(41,017)	(31,034)	U	11/14/2018
G23296-20-8	COMPASS GROUP PLC		B	80,602,000	1,693,803	21,014	1,693,803	1,749,541				(20,767)		(20,767)	(34,971)	U	11/15/2018
G42089-11-3	DIAGEO PLC		B	24,738,000	880,602	35,597	880,602	887,845				11,272		11,272	(18,515)	U	11/14/2018
G4647J-10-2	HOWDEN JOINERY GROUP PLC		B	104,218,000	578,181	5,548	578,181	620,011			4,644	(28,958)		(28,958)	(12,873)	U	11/14/2018
G4770L-10-6	INFORMA PLC		B	103,413,000	830,016	8,026	830,016	1,006,446				(155,556)		(155,556)	(20,874)	U	11/15/2018
G5973J-17-8	MELROSE INDS PLC		B	328,029,000	684,529	2,087	684,529	847,387				(145,783)		(145,783)	(17,075)	U	11/14/2018
G72899-10-0	PRUDENTIAL PLC		B	117,833,000	2,104,011	17,856	2,104,011	2,660,910				(501,388)		(501,388)	(55,510)	U	11/14/2018
G7493L-10-5	RELX PLC		B	90,000,000	1,852,897	20,588	1,852,897	1,874,167				13,243		13,243	(34,513)	U	11/22/2018
G7690A-10-0	ROYAL DUTCH SHELL PLC		B	82,523,000	2,425,212	29,388	2,425,212	2,867,604			32,934	(382,754)		(382,754)	(59,638)	U	11/14/2018
G7705H-15-7	RSA INSURANCE GROUP PLC		B	108,040,000	706,712	6,541	706,712	812,107				(88,334)		(88,334)	(17,060)	U	11/14/2018
G92087-16-5																	



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Mutual Funds																	
02368A-20-8	ABF LARGE CAP VAL INSTL			12,038,760	279,540	23,220	279,540	337,279		22,610		(62,073)		(62,073)		J	12/20/2018
24610B-81-8	DELAWARE GROUP EQUITY FDS V			742,871	39,172	52,730	39,172	50,236		3,174		(11,055)		(11,055)		J	12/21/2018
315911-75-0	FID 500 INDEX IPR			18,860,154	1,642,719	87,100	1,642,719	1,839,892		17,992		(197,173)		(197,173)		J	12/26/2018
315911-74-3	FID EXT MKT IDX IPR			5,688,419	302,169	53,120	302,169	362,776		16,860		(60,607)		(60,607)		J	12/20/2018
315911-72-7	FID INTL INDEX IPR			1,229,167	44,680	36,350	44,680	49,123		1,108		(4,442)		(4,442)		J	12/20/2018
315911-69-3	FID TOT MKT IDX IPR			3,778,634	266,734	70,590	266,734	302,530		5,599		(35,796)		(35,796)		J	12/26/2018
315794-82-6	FIDELITY ABERDEEN FREEDOM 2005 K			1,155,548	13,381	11,580	13,381	14,999		699		(989)		(989)		J	12/26/2018
315794-81-8	FIDELITY ABERDEEN FREEDOM 2010 K			2,175,624	31,416	14,440	31,416	34,645		2,059		(3,111)		(3,111)		J	12/26/2018
315794-79-2	FIDELITY ABERDEEN FREEDOM 2015 K			162,894,819	1,925,417	11,820	1,925,417	2,170,193		146,266		(237,486)		(237,486)		J	12/26/2018
315794-78-4	FIDELITY ABERDEEN FREEDOM 2020 K			163,612,627	2,396,925	14,650	2,396,925	2,678,341		48,007		(281,114)		(281,114)		J	12/26/2018
315794-77-6	FIDELITY ABERDEEN FREEDOM 2025 K			374,986,139	4,773,574	12,730	4,773,574	5,279,138		279,767		(560,635)		(560,635)		J	12/26/2018
315794-76-8	FIDELITY ABERDEEN FREEDOM 2030 K			116,138,514	1,818,729	15,660	1,818,729	2,030,150		122,922		(251,081)		(251,081)		J	12/26/2018
315794-75-0	FIDELITY ABERDEEN FREEDOM 2035 K			97,636,763	1,267,325	12,980	1,267,325	1,434,537		92,886		(195,284)		(195,284)		J	12/26/2018
315794-74-3	FIDELITY ABERDEEN FREEDOM 2040 K			12,111,995	109,492	9,040	109,492	127,886		5,026		(17,968)		(17,968)		J	12/26/2018
315794-73-5	FIDELITY ABERDEEN FREEDOM 2045 K			5,133,856	52,622	10,250	52,622	59,946		3,455		(8,051)		(8,051)		J	12/26/2018
315794-71-9	FIDELITY ABERDEEN FREEDOM 2055 K			11,585	136	11,740	136	159		9		(22)		(22)		J	12/26/2018
315794-83-4	FIDELITY ABERDEEN FREEDOM INCM K			23,643,320	259,367	10,970	259,367	278,442		13,229		(17,716)		(17,716)		J	12/26/2018
316345-60-2	FIDELITY BALANCED K			20,098,446	415,033	20,650	415,033	470,586		31,874		(56,853)		(56,853)		J	12/20/2018
316071-70-3	FIDELITY CONTRAFUND INC K			136,513,499	1,503,014	11,010	1,503,014	1,579,631		101,986		(178,283)		(178,283)		J	12/26/2018
316128-65-1	FIDELITY EQUITY INCOME K			1,645,371	83,749	50,900	83,749	96,251		5,785		(13,404)		(13,404)		J	12/20/2018
316146-40-6	FIDELITY HIGH INCOME			42,691,945	352,636	8,260	352,636	376,653		15,165		(25,322)		(25,322)		J	12/31/2018
315910-26-5	FIDELITY INTL DISCOVERY K			12,529,472	455,572	36,360	455,572	560,050		16,499		(101,894)		(101,894)		J	12/20/2018
315912-40-2	FIDELITY LARGE CAP STOCK FD			17,855,836	481,750	26,980	481,750	565,712		51,403		(107,391)		(107,391)		J	12/20/2018
316138-20-5	FIDELITY REAL ESTATE INVS FD			12,838,952	493,144	38,410	493,144	543,472		22,131		(40,142)		(40,142)		J	12/20/2018
316146-35-6	FIDELITY SALEM STR TR			32,034,909	361,354	11,280	361,354	355,446		2,024		5,908		5,908		J	12/31/2018
31635T-10-4	FIDELITY SALEM STR TR			19,097,418	181,235	9,490	181,235	184,089		3,558		(2,854)		(2,854)		J	12/31/2018
315910-50-5	FIDELITY WORLDWIDE FD			22,453,666	518,904	23,110	518,904	579,770		45,119		(77,336)		(77,336)		J	12/20/2018
416529-80-8	HARTFORD SM CAP GROWTH FD - Y			15,134,890	630,217	41,640	630,217	787,564		158,182		(227,258)		(227,258)		J	12/20/2018
52106N-88-9	LAZARD FDS INC			1,253,629,980	20,133,297	16,060	20,133,297	21,412,000	346,115			(1,278,703)		(1,278,703)		J	10/03/2018
57630A-59-2	MASSMUTUAL SELECT FDS SEL INC			22,319,120	421,608	18,890	421,608	490,948		35,277		(69,340)		(69,340)		J	12/26/2018
55273W-47-5	MFS SER TR XI MD CP VALUE R5			12,513,353	248,515	19,860	248,515	287,561		15,462		(46,702)		(46,702)		J	12/20/2018
63872R-57-4	NATIXIS FDS TR I CORE PLUS NL			48,413,376	608,556	12,570	608,556	620,639		15,760		(18,563)		(18,563)		J	12/20/2018
641233-20-0	NEUBERGER BERMAN GENESIS INSTL			7,827,510	374,546	47,850	374,546	446,480		38,903		(68,818)		(68,818)		J	12/26/2018
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND			2,102,651,980	26,598,548	12,650	26,598,548	36,199,016				(9,595,691)		(9,595,691)		J	12/27/2018
922042-63-5	VANGUARD INTL EQUITY INDEX FD			671,253,437	63,923,465	95,230	63,923,465	74,143,673		1,824,928		(10,220,209)		(10,220,209)		J	12/31/2018
921946-50-5	VANGUARD WHITEHALL FDS INC			1,543,535,887	47,664,388	30,680	47,664,388	39,756,704		1,548,164		(4,588,946)		(4,588,946)		J	12/31/2018
9299999	- Mutual Funds				180,672,929	XXX	180,672,929	196,505,917		346,115		(28,656,404)		(28,656,404)		XXX	XXX
9799999	Total Common Stocks				1,532,444,918	XXX	1,532,444,918	483,148,647		357,015		(8,003,488)		(8,003,488)		XXX	XXX
9899999	Total Preferred and Common Stocks				1,535,651,020	XXX	1,535,651,020	486,493,197		357,015		(8,196,677)		(8,196,677)		XXX	XXX

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues .....57, the total \$ value (included in Column 8) of all such issues \$ .....68,337,660

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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								
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		02/23/2018	RBC DAIN RAUSCHER	XXX	435,754	445,552	705
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY		10/23/2018	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	903,596	880,081	1,980
912828-4F-4	UNITED STATES TREAS NTS		04/03/2018	BARCLAYS CAP INC	XXX	4,177,523	4,200,000	1,205
912828-5G-1	UNITED STATES TREAS NTS		11/30/2018	MORGAN STANLEY & CO INC	XXX	3,237,906	3,235,000	8,478
912828-5M-8	UNITED STATES TREAS NTS		12/13/2018	VARIOUS	XXX	5,711,348	5,600,000	13,450
912828-B6-6	UNITED STATES TREAS NTS		10/11/2018	ASSET TRANSFER	XXX	14,809,925	15,000,000	63,893
912828-J8-4	UNITED STATES TREAS NTS		10/11/2018	ASSET TRANSFER	XXX	14,697,071	15,000,000	6,233
912828-K5-8	UNITED STATES TREAS NTS		10/25/2018	WACHOVIA SECURITIES LLC	XXX	20,558,672	21,000,000	140,452
912828-N8-9	UNITED STATES TREAS NTS		10/25/2018	WACHOVIA SECURITIES LLC	XXX	15,475,000	16,000,000	52,011
912828-PX-2	UNITED STATES TREAS NTS		10/11/2018	ASSET TRANSFER	XXX	10,163,125	10,000,000	56,148
912828-QN-3	UNITED STATES TREAS NTS		10/11/2018	ASSET TRANSFER	XXX	8,546,086	8,500,000	107,549
912828-UB-4	UNITED STATES TREAS NTS		10/25/2018	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	981,758	1,000,000	4,044
912828-W6-3	UNITED STATES TREAS NTS		12/27/2018	CITIGROUP GBL MKT INC/SAL	XXX	3,162,000	3,200,000	14,939
912828-WS-5	UNITED STATES TREAS NTS		10/11/2018	ASSET TRANSFER	XXX	1,986,961	2,000,000	9,096
912828-Y6-1	UNITED STATES TREAS NTS		08/28/2018	NOMURA SEC/FIXED INCOME	XXX	24,485,645	24,500,000	53,094
0599999 - Bonds - U.S. Governments						129,332,368	130,560,634	533,278
Bonds - All Other Governments								
74727P-AW-1	QATAR ST BD 3.875%23 144A	C	04/12/2018	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS	XXX	993,220	1,000,000	0
1099999 - Bonds - All Other Governments						993,220	1,000,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV		08/24/2018	WACHOVIA SECURITIES LLC	XXX	2,070,740	2,000,000	38,604
13048V-CD-8	CALIFORNIA MUN FIN AUTH REV		10/02/2018	JP MORGAN	XXX	1,092,600	1,000,000	16,111
3133XD-4P-3	FEDERAL HOME LN BKS		10/11/2018	ASSET TRANSFER	XXX	10,330,097	10,000,000	38,542
3130A0-F7-0	FEDERAL HOME LOAN BANKS		10/11/2018	ASSET TRANSFER	XXX	9,629,082	9,500,000	109,547
3130A0-XE-5	FEDERAL HOME LOAN BANKS		10/11/2018	ASSET TRANSFER	XXX	15,066,786	15,000,000	44,688
313373-ZY-1	FEDERAL HOME LOAN BANKS		10/11/2018	ASSET TRANSFER	XXX	8,637,329	8,500,000	102,708
313383-OR-5	FEDERAL HOME LOAN BANKS		10/11/2018	ASSET TRANSFER	XXX	9,076,481	9,000,000	99,125
3136FP-JS-7	FEDERAL NATL MTG ASSN		10/11/2018	ASSET TRANSFER	XXX	9,434,171	9,400,000	10,353
3136G0-U6-6	FEDERAL NATL MTG ASSN		10/11/2018	ASSET TRANSFER	XXX	2,834,528	3,000,000	30,188
3133XT-YY-6	FHLB 4.375%		10/11/2018	ASSET TRANSFER	XXX	8,686,021	8,590,000	122,139
3128MJ-XF-2	FHLMC PC GOLD COMB 30		10/18/2018	CITIGROUP GBL MKT INC/SAL	XXX	402,315	401,124	535
3128MF-CN-6	FHLMC PC GOLD COMB 15		06/28/2018	MORGAN STANLEY & CO INC	XXX	266,259	281,290	250
3128MJ-2U-3	FHLMC PC GOLD COMB 30		12/17/2018	BETZOLD BERG & NUSSBAUM INC	XXX	924,255	895,230	1,902
3132XC-RX-5	FHLMC PC GOLD COMB 30		12/06/2018	MORGAN STANLEY & CO INC	XXX	1,311,429	1,285,419	857
31335B-AU-0	FHLMC PC GOLD COMB 30		10/11/2018	MORGAN STANLEY & CO INC	XXX	4,493,303	4,366,736	6,550
31335B-NG-7	FHLMC PC GOLD COMB 30		02/27/2018	JEFFERIES & COMPANY	XXX	4,951,636	4,685,860	7,029
31335B-U3-8	FHLMC PC GOLD COMB 30		10/22/2018	BARCLAYS CAP INC	XXX	254,408	243,909	407
3132GU-KS-2	FHLMC PC GOLD PC 30YR		10/10/2018	FHS/BLACKROCK CORE BOND	XXX	2,026,303	2,060,920	2,004
3132Y3-B3-7	FHLMC PC GOLD PC 30YR		12/01/2018	BANK OF NEW YORK (CSGOVT)	XXX	5,544,906	5,542,308	7,390
3132Y3-WH-3	FHLMC PC GOLD PC 30YR		12/01/2018	BANK OF NEW YORK (CSGOVT)	XXX	457,904	457,689	610
3137FH-PJ-6	FHLMC REMIC SERIES K-080		09/12/2018	VARIOUS	XXX	3,613,226	3,508,000	9,564
3137FK-KN-5	FHLMC REMIC SERIES K-1509		12/11/2018	MORGAN STANLEY & CO INC	XXX	496,150	487,000	1,015
3137FH-Q2-2	FHLMC REMIC SERIES K-C02		09/20/2018	MORGAN STANLEY & CO INC	XXX	3,003,866	3,050,000	7,423
35563P-HF-9	FHLMC SCRTT SERIES 2018-4		11/08/2018	WACHOVIA SECURITIES LLC	XXX	4,200,738	4,300,000	18,394
3140J9-62-1	FNMA PASS-THRU INT 15 YEAR		11/14/2018	BARCLAYS CAP INC	XXX	231,088	230,854	314
3138X0-ZA-9	FNMA PASS-THRU LNG 30 YEAR		02/02/2018	BARCLAYS CAP INC	XXX	4,175,377	4,135,316	4,825
3138X5-QA-8	FNMA PASS-THRU LNG 30 YEAR		02/02/2018	BARCLAYS CAP INC	XXX	1,335,913	1,323,096	1,544
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR		10/31/2018	GOLDMAN SACHS & CO	XXX	6,803,934	6,743,934	0
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR		10/11/2018	NOMURA SEC/FIXED INCOME	XXX	1,974,916	1,903,247	2,855
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR		04/25/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,933,435	1,957,367	2,474
31418C-W2-6	FNMA PASS-THRU INT 15 YEAR		11/06/2018	BANC OF AMERICA SEC LLC	XXX	435,514	436,828	595
31418C-ZC-1	FNMA PASS-THRU INT 15 YEAR		12/01/2018	BANK OF NEW YORK (CSGOVT)	XXX	2,997,187	2,999,999	4,958
3138W0-R2-0	FNMA PASS-THRU LNG 30 YEAR		02/02/2018	JP MORGAN SECS INC-F1	XXX	5,063,206	5,003,014	5,837
3140GU-MS-3	FNMA PASS-THRU LNG 30 YEAR		12/17/2018	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	648,974	628,356	1,335
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR		05/14/2018	MORGAN STANLEY & CO INC	XXX	3,934,235	3,969,745	5,789
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR		06/12/2018	MORGAN STANLEY & CO INC	XXX	990,430	1,000,000	1,264
3136AV-KR-9	FNMA REMIC TRUST 2017-M2		08/29/2018	PERSHING LLC	XXX	2,587,570	2,700,000	647
3136AY-7L-1	FNMA REMIC TRUST 2018-M1		08/29/2018	PERSHING LLC	XXX	1,708,396	1,770,000	455
3136B3-DE-7	FNMA REMIC TRUST 2018-M13		10/10/2018	PIERPONT SECURITIES LLC	XXX	1,789,792	1,817,000	5,590
3136B2-7L-0	FNMA REMIC TRUST 2018-M14		11/07/2018	JP MORGAN	XXX	2,725,652	2,786,000	8,030

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
3137FK-4M-5	FREDDIE MAC MULTIFAMILY STRUCTURED		11/28/2018	JP MORGAN SECS INC-FI	XXX	903,871	882,000	895
442348-7T-9	HOUSTON TEX ARPT SYS REV		10/02/2018	JP MORGAN	XXX	1,041,250	1,000,000	10,972
646108-YC-8	NEW JERSEY ST HSG & MTG FIN AG		09/07/2018	BARCLAYS CAP INC	XXX	1,100,000	1,100,000	0
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUT		10/04/2018	JP MORGAN	XXX	535,340	500,000	0
64972C-4U-4	NEW YORK N Y CITY HSG DEV CORP		10/01/2018	MORGAN STANLEY & CO INC	XXX	996,250	1,000,000	11,192
64972C-6K-4	NEW YORK N Y CITY HSG DEV CORP		10/04/2018	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	0
650116-CN-4	NEW YORK TRANSN DEV CORP SPL F		09/27/2018	JP MORGAN	XXX	682,994	625,000	12,847
84129N-HL-6	SOUTHCENTRAL PA GEN AUTH REV		09/28/2018	MORGAN STANLEY & CO INC	XXX	537,140	500,000	8,403
92812V-TZ-9	VIRGINIA ST HSG DEV AUTH		11/15/2018	MLPFS	XXX	998,750	1,000,000	0
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					155,935,745	154,566,656	766,755
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824-BM-1	ABBOTT LABS		11/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,197,948	1,200,000	6,717
00287Y-AO-2	ABBYIE INC		10/19/2018	BARCLAYS CAP INC	XXX	143,613	150,000	2,385
00287Y-AY-5	ABBYIE INC		10/03/2018	VARIOUS	XXX	1,174,517	1,250,000	16,102
00287Y-BC-2	ABBYIE INC		09/13/2018	BANC OF AMERICA SEC LLC	XXX	339,565	340,000	0
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		10/18/2018	BANC OF AMERICA SEC LLC	XXX	94,763	95,000	995
004498-AB-7	ACI WORLDWIDE INC 144A		08/07/2018	BANC OF AMERICA SEC LLC	XXX	280,000	280,000	0
00790X-AA-9	ADVANCED DISP SVCS INC DEL 144A		12/12/2018	VARIOUS	XXX	601,245	610,000	12,898
007903-BC-0	ADVANCED MICRO DEVICES INC		11/19/2018	VARIOUS	XXX	582,711	555,000	13,413
00774C-AB-3	AECOM SR GLBL		03/27/2018	BANC OF AMERICA SEC LLC	XXX	241,563	250,000	498
00130H-BZ-7	AES CORP		03/01/2018	MORGAN STANLEY & CO INC	XXX	155,000	155,000	0
00130H-CA-1	AES CORP		03/01/2018	MORGAN STANLEY & CO INC	XXX	160,000	160,000	0
00817Y-AV-0	AETNA INC NEW		12/10/2018	MORGAN STANLEY & CO INC	XXX	236,785	250,000	3,442
M0208J-AH-7	AFRICAN EXPORT IMPORT BANK FR		04/06/2018	CREDIT SUISSE	XXX	1,605,197	1,606,000	24,268
00912X-AN-4	AIR LEASE CORP		09/14/2018	GOLDMAN SACHS & CO	XXX	776,857	780,000	276
00912X-BC-7	AIR LEASE CORP		06/11/2018	BANC OF AMERICA SEC LLC	XXX	590,121	595,000	0
00913C-AA-7	AIR MEDICAL MERGER SUB 144A		12/18/2018	VARIOUS	XXX	624,583	651,000	6,112
001546-AV-2	AK STL CORP		04/11/2018	VARIOUS	XXX	233,993	246,000	6,795
013093-AB-5	ALBERTSONS COS LLC/SAFEMAY		10/31/2018	VARIOUS	XXX	621,226	650,000	7,416
013817-AV-3	ALCOA INC		12/18/2018	VARIOUS	XXX	591,188	580,000	4,351
018581-AG-3	ALLIANCE DATA SYSTEMS CORP 144A		11/28/2018	WACHOVIA SECURITIES LLC	XXX	395,494	395,000	7,018
018581-AJ-7	ALLIANCE DATA SYSTEMS CORP 144A		09/20/2018	BANC OF AMERICA SEC LLC	XXX	81,700	80,000	1,867
019736-AD-9	ALLISON TRANSMISSION INC 144A		05/01/2018	CREDIT SUISSE FIRST BOS	XXX	495,000	500,000	2,222
02005N-AE-0	ALLY FINL INC		01/11/2018	MERRILL LYNCH	XXX	166,523	151,000	4,060
02005N-BC-3	ALLY FINL INC		05/31/2018	JP MORGAN SECS INC-FI	XXX	327,844	325,000	540
02005N-BF-6	ALLY FINL INC		01/10/2018	BARCLAYS CAP FIXED INC	XXX	128,596	118,000	980
02005N-AJ-9	ALLY FINL INC GTD SR. NT 7.5%		09/28/2018	VARIOUS	XXX	1,174,461	1,093,000	5,886
00163E-BU-5	ALM VI LTD 2012-6A BR3 FLOATING 15		05/30/2018	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	7,707
74988L-AJ-3	ALM XIV LTD 2014 144A		01/18/2018	BNP PARIBAS SEC CORP	XXX	1,000,000	1,000,000	0
021332-AF-8	ALTA MESA HOLDINGS LP		08/09/2018	VARIOUS	XXX	303,564	285,000	2,902
00165A-AH-1	AMC ENTMT INC		03/22/2018	BARCLAYS CAP INC	XXX	390,013	393,000	6,340
00164V-AE-3	AMC NETWORKS INC		11/01/2018	VARIOUS	XXX	768,750	820,000	10,170
02376T-AC-2	AMER AIRLINES PT TR 2013-2B 144A		08/09/2018	VARIOUS	XXX	699,759	680,602	1,764
02378A-9A-7	AMERICAN AIRLINES PASS THROUGH TRU		06/08/2018	JP MORGAN	XXX	1,000,000	1,000,000	0
02376R-AB-8	AMERICAN AIRLINES GROUP INC 144A		08/09/2018	VARIOUS	XXX	498,825	490,000	9,196
02406P-AU-4	AMERICAN AXLE & MFG INC		01/23/2018	BARCLAYS CAP INC	XXX	424,000	400,000	8,233
025816-BS-7	AMERICAN EXPRESS CO		02/22/2018	GOLDMAN SACHS & CO	XXX	804,267	805,000	0
025816-BW-8	AMERICAN EXPRESS CO		07/31/2018	MERRIMAC CASH SERIES	XXX	1,373,570	1,375,000	0
025816-BY-4	AMERICAN EXPRESS CO		11/01/2018	RBC DAIN RAUSCHER	XXX	429,905	430,000	0
0258M0-DX-4	AMERICAN EXPRESS CR CORP MTNBE		04/02/2018	VARIOUS	XXX	1,005,347	1,016,000	1,317
026874-DD-6	AMERICAN INTL GROUP INC		10/22/2018	WACHOVIA SECURITIES LLC	XXX	217,064	225,000	2,438
03027X-AH-3	AMERICAN TOWER CORP NEW		04/02/2018	BANC OF AMERICA SEC LLC	XXX	1,461,168	1,460,000	6,558
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC		04/27/2018	ALLIANCE CAPITAL	XXX	1,000,000	1,000,000	0
03063N-AD-9	AMERICOLD 2010-ART 144A		08/28/2018	MORGAN STANLEY & CO INC	XXX	3,873,779	3,750,000	9,805
030981-AH-7	AMERIGAS PARTNERS L P		12/11/2018	VARIOUS	XXX	423,405	438,000	3,838
031100-N#-3	AMETEK, INC		12/11/2018	JP MORGAN	XXX	1,000,000	1,000,000	0
031162-BY-5	AMGEN INC		10/03/2018	BARCLAYS CAP INC	XXX	952,970	1,000,000	13,368
00175P-AA-1	AMN HEALTHCARE INC 144A		10/09/2018	FHS/BLACKROCK CORE BOND	XXX	101,719	105,000	149
032511-BM-8	ANADARKO PETE CORP		04/23/2018	MORGAN STANLEY & CO INC	XXX	310,989	300,000	1,617
03330A-AE-2	ANCHORAGE CAPITAL CLO 144A		01/19/2018	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	0
03331J-AA-0	ANCHORAGE CAPITAL CLO 2018-10 LTD		10/24/2018	JP MORGAN SECS INC-FI	XXX	2,503,125	2,500,000	7,303

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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
035287-AH-4	ANIXTER INC 144A		10/29/2018	WACHOVIA SECURITIES LLC	XXX	285,000	285,000	0
037411-BE-4	APACHE CORP		08/14/2018	JP MORGAN SECS INC-FI	XXX	314,512	315,000	0
03754W-AC-5	APEX CREDIT CLO 2016 LTD 2016-1A A		11/09/2018	JEFFERIES & COMPANY	XXX	1,000,000	1,000,000	0
037833-CJ-7	APPLE INC		01/10/2018	GOLDMAN SACHS & CO	XXX	2,236,058	2,200,000	31,323
040020-AA-0	AREIT 2018-CRE2 TRUST 2018-CRE2 A		10/30/2018	WACHOVIA SECURITIES LLC	XXX	1,500,000	1,500,000	0
04016V-AG-0	ARES XLVII CLO LTD 144A		03/13/2018	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	0
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC		04/12/2018	BANC OF AMERICA SEC LLC	XXX	202,250	200,000	4,033
04364V-AA-1	ASCENT RES - UTICA LLC / ARU F		12/17/2018	MORGAN STANLEY & CO INC	XXX	89,356	85,000	1,842
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144		09/26/2018	CREDIT SUISSE FIRST BOS	XXX	173,663	175,000	0
045054-AH-6	ASSTEAD CAPITAL INC 144A		08/08/2018	GOLDMAN SACHS & CO	XXX	203,746	200,000	408
045086-AD-7	ASHTON WOODS USA LLC / ASHTON 144A		09/04/2018	VARIOUS	XXX	403,766	400,000	8,857
045086-AF-2	ASHTON WOODS USA LLC 144A		01/30/2018	VARIOUS	XXX	241,826	240,000	6,000
00206R-CN-0	AT&T INC		09/14/2018	PERSHING LLC	XXX	1,448,423	1,520,000	17,657
00206R-DN-9	AT&T INC		08/29/2018	BANC OF AMERICA SEC LLC	XXX	2,470,250	2,500,000	40,000
00206R-DP-4	AT&T INC		10/23/2018	SUMRIDGE PARTNERS LLC	XXX	516,044	525,000	2,993
05352A-AA-8	AVANTOR INC 144A		02/23/2018	JEFFERIES & COMPANY	XXX	400,500	400,000	9,667
05369A-AC-5	AVIATION CAP GROUP LLC 144A		04/24/2018	DEUTSCHE BANK SECS	XXX	1,763,079	1,770,000	0
053773-AV-9	AVIS BUDGET CAR RENT		02/12/2018	PERSHING LLC	XXX	74,895	75,000	1,524
053773-BB-2	AVIS BUDGET CAR RENT LLC 144A		08/07/2018	VARIOUS	XXX	453,535	445,000	9,789
05377R-DC-5	AVIS BUDGET RENTAL FDG 2018-2 144A		10/17/2018	BARCLAYS CAP INC	XXX	99,975	100,000	0
05508W-AA-3	B & G FOODS INC		02/07/2018	VARIOUS	XXX	567,131	560,000	4,402
05508R-AE-6	B & G FOODS INC NEW		12/17/2018	BARCLAYS CAP INC	XXX	166,250	175,000	1,991
06054M-AC-7	BAMLL COML MTG TR 2016-UBS10		08/22/2018	GOLDMAN SACHS & CO	XXX	1,476,445	1,500,000	2,893
05972L-AA-4	BANCORP COMMERCIAL MORTGAGE 2018 C		09/17/2018	WACHOVIA SECURITIES LLC	XXX	847,000	847,000	0
05988L-AA-6	BANFF MERGER SUB INC 144A		08/09/2018	GOLDMAN SACHS & CO	XXX	175,000	175,000	0
06035R-AS-5	BANK 2018-BN14		09/18/2018	MORGAN STANLEY & CO INC	XXX	3,028,001	2,940,000	8,984
06051G-FM-6	BANK AMER CORP		10/22/2018	MARKETAXESS CORP	XXX	633,997	650,000	6,644
06051G-HF-9	BANK AMER CORP		10/19/2018	VARIOUS	XXX	3,624,870	3,645,000	8,050
06051G-HH-5	BANK AMER CORP		05/14/2018	BANC OF AMERICA SEC LLC	XXX	880,000	880,000	0
06051G-HL-6	BANK AMER CORP		07/18/2018	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
06406F-AD-5	BANK NEW YORK MELLON CORP		10/26/2018	GOLDMAN SACHS & CO	XXX	328,958	350,000	1,583
06406R-AG-2	BANK NEW YORK MELLON CORP		10/12/2018	VARIOUS	XXX	1,853,533	1,860,000	16,139
06846N-AF-1	BARRETT BILL CORP		08/23/2018	VARIOUS	XXX	209,668	194,000	2,626
07177M-AB-9	BAXALTA INC		11/05/2018	GOLDMAN SACHS & CO	XXX	388,632	400,000	5,956
07274N-AA-1	BAYER US FIN II LLC 144A		06/18/2018	JP MORGAN SECS INC-FI	XXX	199,882	200,000	0
05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS		08/29/2018	PERSHING LLC	XXX	961,520	1,000,000	9,896
075560-BM-6	BEAZER HOMES USA INC		01/24/2018	CANTOR CRO	XXX	184,625	175,000	4,298
075560-BP-9	BEAZER HOMES USA INC		08/20/2018	VARIOUS	XXX	249,995	232,000	8,436
075560-BR-5	BEAZER HOMES USA INC		08/17/2018	VARIOUS	XXX	285,748	312,000	5,885
08162C-AD-2	BENCHMARK 2018-B6 MORTGAGE TRUST 2		09/20/2018	CITIGROUP GBL MKT INC/SAL	XXX	2,070,171	2,010,000	1,903
08161B-AA-1	BENCHMARK MORTGAGE 2018 144A		03/23/2018	CITIGROUP GLOBAL	XXX	1,233,228	1,500,000	1,146
08162T-BB-8	BENCHMARK MTG TR 2018-B7		11/14/2018	VARIOUS	XXX	1,423,072	1,378,400	4,662
08162U-AY-6	BENCHMARK MTG TR 2018-B8		12/11/2018	JP MORGAN SECS INC-FI	XXX	738,987	0	6,973
08580B-AA-4	BERRY PETE CO LLC 144A		02/02/2018	GOLDMAN SACHS & CO	XXX	230,000	230,000	0
085790-BA-0	BERRY PLASTICS CORP		05/30/2018	VARIOUS	XXX	590,575	570,000	3,870
093645-AH-2	BLOCK COMMUNICATIONS INC 144A		10/04/2018	BANC OF AMERICA SEC LLC	XXX	709,838	690,000	7,116
095370-AB-8	BLUE CUBE SPINCO INC		11/02/2018	VARIOUS	XXX	646,913	560,000	9,462
095370-AD-4	BLUE CUBE SPINCO INC		10/24/2018	VARIOUS	XXX	221,048	194,000	333
095796-AA-6	BLUE RACER MIDSTREAM LLC 144A		10/30/2018	BANK OF NEW YORK	XXX	81,994	80,000	2,259
05565E-AU-9	BMW US CAP LLC 144A		04/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	134,919	135,000	0
05565E-AV-7	BMW US CAP LLC 144A		04/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	105,000	105,000	0
05565E-AY-1	BMW US CAP LLC 144A		04/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,998,340	2,000,000	0
09739D-AC-4	BOISE CASCADE CO DEL 144A		08/15/2018	VARIOUS	XXX	175,324	170,000	4,209
103304-BK-6	BOYD GAMING CORP		10/30/2018	VARIOUS	XXX	990,351	940,000	20,048
103304-BM-2	BOYD GAMING CORP		08/06/2018	VARIOUS	XXX	720,847	690,000	19,946
103304-BO-3	BOYD GAMING CORP		12/14/2018	VARIOUS	XXX	494,187	497,000	2,563
103557-AA-2	BOYNE USA INC 144A		08/20/2018	VARIOUS	XXX	354,280	340,000	5,496
103730-AD-2	BP CAP MKTS AMER INC		11/01/2018	CREDIT SUISSE FIRST BOS	XXX	235,000	235,000	0
109641-AH-3	BRINKER INTL INC 144A		10/31/2018	GOLDMAN SACHS & CO	XXX	278,350	293,000	1,262
109696-AA-2	BRINKS CO 144A		10/11/2018	BARCLAYS CAP INC	XXX	189,000	205,000	4,204
11120V-AA-1	BRIXMOR OPERATING PRSHP LP		11/07/2018	UBS WARBURG LLC	XXX	190,798	200,000	2,096
11134L-AD-1	BROADCOM CORP		08/29/2018	CREDIT SUISSE FIRST BOS	XXX	976,020	1,000,000	3,833

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
11134L-AF-6	BROADCOM CORP/BROADCOM CAYMAN		06/01/2018	BARCLAYS CAP INC.	XXX	728,978	750,000	10,573
11134L-AP-4	BROADCOM CORP/BROADCOM CAYMAN		09/17/2018	CREDIT SUISSE FIRST BOS.	XXX	713,274	770,000	4,278
12008R-AJ-6	BUILDERS FIRSTSOURCE INC 144A		10/18/2018	VARIOUS	XXX	517,827	513,000	11,364
12429T-AD-6	BWAY HOLDING COMPANY 144A		08/08/2018	VARIOUS	XXX	1,455,940	1,435,000	29,988
12685J-AA-3	CABLE ONE INC 144A		05/24/2018	VARIOUS	XXX	205,633	200,000	4,762
12686C-BA-6	CABLEVISION SYS CORP		08/31/2018	GOLDMAN SACHS & CO.	XXX	211,000	200,000	6,222
13123X-AT-9	CALLON PETE CO DEL		08/06/2018	VARIOUS	XXX	677,475	660,000	12,696
13123X-AZ-5	CALLON PETE CO DEL		09/28/2018	VARIOUS	XXX	557,750	553,000	3,869
131347-CF-1	CALPINE CORP		02/06/2018	VARIOUS	XXX	171,189	180,000	3,103
131347-CJ-3	CALPINE CORP		08/09/2018	VARIOUS	XXX	319,994	345,000	1,275
131347-CA-2	CALPINE CORP 144A		08/16/2018	GOLDMAN SACHS & CO.	XXX	357,438	350,000	2,042
131347-CC-8	CALPINE CORP 144A		01/25/2018	BANK OF NEW YORK	XXX	513,750	500,000	1,142
14040H-BZ-7	CAPITAL ONE FINL CORP		04/26/2018	MORGAN STANLEY & CO INC.	XXX	869,948	870,000	0
14042E-3Y-4	CAPITAL ONE NATL ASSN VA		10/26/2018	VARIOUS	XXX	491,608	500,000	3,831
14042R-BT-7	CAPITAL ONE NATL ASSN VA		04/02/2018	PERSHING LLC	XXX	485,053	503,000	660
14149Y-BF-4	CARDINAL HEALTH INC.		10/29/2018	MORGAN STANLEY & CO INC.	XXX	455,658	475,000	4,694
144577-AH-6	CARRIZO OIL & GAS INC.		12/18/2018	VARIOUS	XXX	208,483	202,000	3,807
144577-AJ-2	CARRIZO OIL & GAS INC.		06/08/2018	VARIOUS	XXX	406,372	370,000	1,449
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC 144A		11/15/2018	JP MORGAN SECS INC-FI	XXX	88,175	93,000	1,537
12505J-AA-1	CEL & ASSOCIATES LP		08/10/2018	VARIOUS	XXX	515,636	581,000	5,517
124857-AT-0	CBS CORP NEW		01/10/2018	CITIGROUP GBL MKT INC/SAL	XXX	386,864	405,000	7,176
12505F-AB-7	CBS OUTDOOR AMERS CAP LLC SR NT 5		01/24/2018	CREDIT SUISSE FIRST BOS.	XXX	565,125	550,000	5,695
1248EP-BR-3	CCO HLDGS LLC / CCO HLDGS 144A		08/08/2018	VARIOUS	XXX	659,385	663,000	9,060
1248EP-AY-9	CCO HLDGS LLC / CCO HLDGS CAP		08/31/2018	VARIOUS	XXX	707,625	700,000	11,010
1248EP-AZ-6	CCO HLDGS LLC / CCO HLDGS CAP		01/10/2018	BANK OF NEW YORK	XXX	43,980	43,000	900
1248EP-BB-8	CCO HLDGS LLC / CCO HLDGS CAP		06/13/2018	VARIOUS	XXX	536,338	530,000	7,503
1248EP-BF-2	CCO HLDGS LLC / CCO HLDGS CAP		08/08/2018	GOLDMAN SACHS & CO.	XXX	254,138	250,000	998
1248EP-BF-9	CCO HLDGS LLC / CCO HLDGS CAP		05/31/2018	BANC OF AMERICA SEC LLC	XXX	498,125	500,000	2,349
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		01/25/2018	VARIOUS	XXX	175,824	180,000	4,027
12508E-AF-8	CDK GLOBAL INC.		11/26/2018	VARIOUS	XXX	579,713	615,000	13,595
150191-AJ-3	CEDAR FAIR LP		11/07/2018	GOLDMAN SACHS & CO.	XXX	131,835	132,000	3,114
15033E-AA-6	CEDAR FUNDING IX CLO LTD 2018-9A A		10/30/2018	MORGAN STANLEY & CO INC.	XXX	3,482,500	3,500,000	3,353
151020-AS-3	CELGENE CORP		10/19/2018	GOLDMAN SACHS & CO.	XXX	315,929	325,000	2,379
15135B-AH-4	CENTENE CORP DEL		10/19/2018	GOLDMAN SACHS & CO.	XXX	203,531	195,000	2,256
15137T-AA-8	CENTENE ESCROW I CORPORATION		05/09/2018	CITIGROUP GBL MKT INC/SAL	XXX	955,000	955,000	0
15138A-AA-8	CENTENNIAL RESOURCE PROD 144A		07/03/2018	BANC OF AMERICA SEC LLC	XXX	97,750	100,000	3,225
15189T-AT-4	CENTERPOINT ENERGY INC.		10/23/2018	CITIGROUP GBL MKT INC/SAL	XXX	215,071	215,000	430
153527-AL-0	CENTRAL GARDEN & PET CO.		07/18/2018	JEFFERIES & COMPANY	XXX	258,438	250,000	2,765
156504-AB-8	CENTURY CNTYS INC.		12/13/2018	CREDIT SUISSE FIRST BOS.	XXX	121,965	124,000	2,104
156504-AH-5	CENTURY CNTYS INC.		11/14/2018	VARIOUS	XXX	472,233	491,000	3,685
156700-AM-8	Centurylink Inc.		11/20/2018	VARIOUS	XXX	508,820	604,000	16,587
156700-AR-7	CENTURYLINK INC.		08/20/2018	VARIOUS	XXX	993,226	963,000	11,392
156700-AT-3	CENTURYLINK INC.		01/25/2018	SUMRIDGE PARTNERS LLC	XXX	369,475	415,000	11,817
156700-AW-6	CENTURYLINK INC.		05/15/2018	VARIOUS	XXX	520,513	510,000	3,607
156700-AX-4	CENTURYLINK INC.		05/10/2018	VARIOUS	XXX	358,820	360,000	7,290
156700-BA-3	CENTURYLINK INC.		07/18/2018	VARIOUS	XXX	587,969	565,000	13,046
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A		11/19/2018	VARIOUS	XXX	159,618	165,000	2,146
161175-BB-9	CHARTER COMMUNICATIONS OPER.		08/29/2018	JP MORGAN SECS INC-FI	XXX	1,785,910	1,750,000	8,246
161175-BQ-6	CHARTER COMMUNICATIONS OPER.		09/14/2018	WACHOVIA SECURITIES LLC	XXX	847,787	840,000	7,875
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS.		02/06/2018	VARIOUS	XXX	429,509	400,000	1,730
164110-AC-5	CHENIERE ENERGY PARTNERS LP		09/06/2018	JP MORGAN SECS INC-FI	XXX	641,000	641,000	0
165167-CZ-8	CHESAPEAKE ENERGY CORP		09/19/2018	VARIOUS	XXX	477,389	470,000	6,213
165167-DA-2	CHESAPEAKE ENERGY CORP		09/25/2018	GOLDMAN SACHS & CO.	XXX	181,000	181,000	0
165167-DB-0	CHESAPEAKE ENERGY CORP		09/25/2018	GOLDMAN SACHS & CO.	XXX	122,000	122,000	0
165183-BK-9	CHESAPEAKE FDG II LLC 2018 144A		04/11/2018	BANC OF AMERICA SEC LLC	XXX	1,999,994	2,000,000	0
12549F-BQ-1	CIFC FUNDING 2013-IV LTD 144A		05/21/2018	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
172441-AX-5	CINEMARK USA INC.		12/19/2018	VARIOUS	XXX	527,706	525,000	5,624
125581-GW-2	CIT GROUP INC.		11/27/2018	VARIOUS	XXX	474,303	475,000	2,113
125581-GX-0	CIT GROUP INC.		03/06/2018	BANC OF AMERICA SEC LLC	XXX	295,000	295,000	0
125581-GY-8	CIT GROUP INC.		08/17/2018	BARCLAYS CAP INC.	XXX	444,000	444,000	158
17305E-GS-8	CITIBANK CCIT 2018-A7		10/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,398,857	1,400,000	0
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUS		11/19/2018	CITIGROUP GBL MKT INC/SAL	XXX	429,236	425,000	489



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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172967-LP-4	CITIGROUP INC.		10/22/2018	VARIOUS	XXX	1,324,947	1,395,000	10,744
172967-LZ-2	CITIGROUP INC.		08/29/2018	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	1,262,738	1,250,000	13,901
17324D-AU-8	CITIGRP COML MTG TR 2015-P1		08/31/2018	BANC OF AMERICA SEC LLC	XXX	3,288,086	3,250,000	1,342
17290Y-AR-9	CITIGRP COML MTG TR 2016-C1		09/18/2018	CITIGROUP GBL MKT INC/SAL	XXX	2,636,922	2,734,000	4,630
174010-AQ-4	CITIZENS BANK N A		10/26/2018	VARIOUS	XXX	976,937	980,000	797
184510-AH-1	CLEAR CHANNEL WW HLDGS INC		01/12/2018	BANK OF NEW YORK	XXX	468,469	475,000	12,274
184510-AM-0	CLEAR CHANNEL WW HLDGS INC		08/06/2018	VARIOUS	XXX	909,190	885,000	12,683
185899-AB-7	CLEVELAND CLIFFS INC 144A		08/14/2018	VARIOUS	XXX	212,827	214,000	780
18683K-AM-3	CLIFFS NAT RES INC 144A		10/02/2018	VARIOUS	XXX	193,198	197,000	3,623
126117-AS-9	CNA FINL CORP		10/26/2018	SUMRIDGE PARTNERS LLC	XXX	346,511	350,000	6,336
12612W-AB-0	CNF INC		04/09/2018	MORGAN STANLEY & CO INC	XXX	252,000	240,000	6,941
12654T-AA-8	CNX MIDSTREAM PARTNERS 144A		03/09/2018	JP MORGAN SECS INC-FI	XXX	325,000	325,000	0
20030N-BN-0	COMCAST CORP NEW		11/16/2018	BARCLAYS CAP INC	XXX	394,395	410,000	3,652
12592F-AA-3	COMM MTG TR 2014-277P 144A		08/28/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,009,844	1,000,000	3,006
12592T-AA-3	COMM MTG TR 2015-3BP 144A		08/28/2018	CITIGROUP GBL MKT INC/SAL	XXX	979,766	1,000,000	2,560
12629N-AF-2	COMM MTG TR 2015-DC1		10/19/2018	DEUTSCHE BANK SECS	XXX	824,998	850,000	1,740
200474-BB-9	COMM MTG TR 2015-LC19		10/19/2018	DEUTSCHE BANK SECS	XXX	95,426	100,000	179
12594C-BF-6	COMM MTG TR 2016-DC2		10/25/2018	DEUTSCHE BANK SECS	XXX	752,133	760,000	2,226
20341W-AA-3	COMM S&L / CSL CAPITAL 144A		06/18/2018	VARIOUS	XXX	414,145	422,000	7,324
201723-AL-7	COMMERCIAL METALS CO		06/20/2018	DEUTSCHE BANK SECS	XXX	417,600	435,000	10,068
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A		10/30/2018	BARCLAYS CAP INC	XXX	174,778	178,530	96
202795-JN-1	COMMONWEALTH EDISON CO		10/24/2018	CITIGROUP GBL MKT INC/SAL	XXX	272,866	275,000	2,035
20337Y-AA-5	COMMSCOPE HLDG CO INC 144A		11/08/2018	VARIOUS	XXX	643,369	625,000	7,034
20337Z-AL-1	COMMSCOPE INC 144A		11/08/2018	VARIOUS	XXX	939,888	930,000	14,186
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC 144A		10/24/2018	UBS WARBURG LLC	XXX	14,720	16,000	91
20451R-AA-0	COMPASS GROUP DIVERSIFIED 144A		12/17/2018	VARIOUS	XXX	508,725	508,000	1,445
12652H-AA-6	COMPRESSCO PARTNERS LP 144A		08/10/2018	VARIOUS	XXX	728,376	728,000	5,917
20467B-AB-5	COMPRESSCO PARTNERS LP/FINANCE		01/26/2018	JP MORGAN CHASE	XXX	149,415	150,000	4,984
20605P-AK-7	CONCHO RES INC		06/14/2018	BANC OF AMERICA SEC LLC	XXX	214,269	215,000	0
212015-AL-5	CONTINENTAL RESOURCES INC		01/23/2018	BANK OF NEW YORK	XXX	143,808	140,000	1,750
212015-AN-1	CONTINENTAL RESOURCES INC		09/14/2018	VARIOUS	XXX	1,836,763	1,875,000	22,787
21870L-AA-4	CORE INDL TR 2015-CALW 144A		08/28/2018	BANC OF AMERICA SEC LLC	XXX	4,171,506	4,193,127	10,269
221644-AA-5	COTT HOLDINGS INC 144A		08/08/2018	VARIOUS	XXX	956,691	960,000	22,241
228189-AB-2	CROWN AMERICAS LLC/CAP CORP IV		10/26/2018	CITIGROUP GBL MKT INC/SAL	XXX	186,200	190,000	3,041
228187-AA-8	CROWN AMERS LLC / CROWN 144A		12/18/2018	VARIOUS	XXX	539,632	546,000	1,091
22819K-AB-6	CROWN AMERS LLC/CROWN AMERS		06/20/2018	VARIOUS	XXX	531,197	577,000	8,107
22822V-AD-3	CROWN CASTLE INTL CORP NEW		09/05/2018	PERSHING LLC	XXX	1,447,845	1,500,000	563
228227-BD-5	CROWN CASTLE INTL CORP SR NT		11/05/2018	VARIOUS	XXX	1,024,315	980,000	14,537
228701-AF-5	CROWNROCK LP 144A		08/16/2018	VARIOUS	XXX	1,106,280	1,130,000	10,697
126281-AY-0	CSA I L COML MTG TR 2015-C1		11/05/2018	CREDIT SUISSE FIRST BOS	XXX	149,405	155,000	84
126281-AZ-7	CSA I L COML MTG TR 2015-C1		09/14/2018	BANC OF AMERICA SEC LLC	XXX	3,370,282	3,372,098	3,047
12636L-AY-6	CSA I L COML MTG TR 2016-C5		08/28/2018	VARIOUS	XXX	4,033,217	3,998,512	12,100
125966-BB-4	CSA I L COML MTG TR 2018-C14		12/05/2018	CREDIT SUISSE FIRST BOS	XXX	117,870	0	1,213
125966-AY-5	CSA I L COMMERCIAL MTG TR 2018-C		11/20/2018	CREDIT SUISSE FIRST BOS	XXX	858,494	850,000	2,744
125966-AZ-2	CSA I L COMMERCIAL MTG TR 2018-C		11/20/2018	CREDIT SUISSE FIRST BOS	XXX	638,599	620,000	2,132
126307-AS-6	CSC HLDGS INC 144A		01/12/2018	GOLDMAN SACHS & CO	XXX	350,000	350,000	0
126307-AU-1	CSC HLDGS INC 144A		11/27/2018	RECEIVED IN EXCHANGE	XXX	673,750	700,000	0
126307-AX-5	CSC HLDGS INC 144A		11/27/2018	RECEIVED IN EXCHANGE	XXX	583,800	560,000	0
126307-AY-3	CSC HLDGS INC 144A		11/27/2018	RECEIVED IN EXCHANGE	XXX	410,500	400,000	0
126650-CF-5	CVS HEALTH CORP		08/29/2018	MLPFS	XXX	485,065	500,000	891
126650-CU-2	CVS HEALTH CORP		10/03/2018	PERSHING LLC	XXX	365,100	400,000	3,961
126650-CV-0	CVS HEALTH CORP		10/23/2018	BNP PARIBAS SEC CORP	XXX	494,220	500,000	2,364
126650-CW-8	CVS HEALTH CORP		06/14/2018	MORGAN STANLEY & CO INC	XXX	1,373,515	1,375,000	15,503
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN CORP		01/08/2018	RECEIVED IN EXCHANGE	XXX	420,233	415,000	0
23371D-AD-6	DAE FDG LLC 144A		11/02/2018	MORGAN STANLEY & CO INC	XXX	232,000	232,000	0
23371D-AE-4	DAE FDG LLC 144A		11/02/2018	MORGAN STANLEY & CO INC	XXX	642,000	642,000	0
233851-DG-6	DAIMLER FINANCE NORTH AMER 144A		04/30/2018	GOLDMAN SACHS & CO	XXX	264,807	265,000	0
235825-AD-8	DANA INCORPORATED		02/28/2018	CREDIT SUISSE FIRST BOS	XXX	182,000	175,000	4,871
237266-AG-6	DARLING INGREDIENTS INC CALLABLE N		10/16/2018	BANC OF AMERICA SEC LLC	XXX	232,875	230,000	3,194
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		10/22/2018	VARIOUS	XXX	350,151	357,000	1,995
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		10/19/2018	WACHOVIA SECURITIES LLC	XXX	32,900	35,000	836
23918K-AP-3	DAVITA INC		10/01/2018	VARIOUS	XXX	735,537	716,000	4,535



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23305J-AA-0	DBUBS MTG TR 2017-BRBRK 144A		09/21/2018	BANC OF AMERICA SEC LLC	XXX	988,008	1,000,000	2,301
23311R-AA-4	DCP MIDSTREAM LLC		02/14/2018	MORGAN STANLEY & CO INC	XXX	308,000	275,000	7,786
242370-AD-6	DEAN FOODS CO NEW 144A		01/24/2018	CITIGROUP GBL MKT INC/SAL	XXX	200,500	200,000	4,731
247361-ZP-6	DELTA AIR LINES INC DEL		04/16/2018	MORGAN STANLEY & CO INC	XXX	1,283,317	1,285,000	0
24767D-AA-2	DELTA MERGER SUB INC 144A		09/06/2018	JP MORGAN SECS INC-FI	XXX	345,000	345,000	0
247916-AF-6	DENBURY RES INC 144A		09/19/2018	VARIOUS	XXX	295,631	280,000	6,953
247916-AL-3	DENBURY RES INC 144A		08/15/2018	JP MORGAN SECS INC-FI	XXX	140,100	140,000	0
25272K-AG-8	DIAMOND 1 FIN CORP 144A		09/14/2018	VARIOUS	XXX	1,773,814	1,685,000	27,924
25272K-AR-4	DIAMOND 1 FIN CORP 144A		11/20/2018	VARIOUS	XXX	356,153	297,000	4,476
25272K-AU-7	DIAMOND 1 FIN CORP 144A		10/10/2018	VARIOUS	XXX	535,064	523,000	9,638
25272K-AW-3	DIAMOND 1 FIN CORP 144A		08/08/2018	VARIOUS	XXX	550,957	510,000	5,283
25278X-AH-2	DIAMONDBACK ENERGY INC		08/21/2018	VARIOUS	XXX	152,273	148,000	1,722
253651-AC-7	DIEBOLD NXDF INC		06/05/2018	VARIOUS	XXX	246,032	235,000	4,297
25466A-AN-1	DISCOVER BK		08/06/2018	CITIGROUP GBL MKT INC/SAL	XXX	575,000	575,000	0
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		10/25/2018	RBC DAIN RAUSCHER	XXX	233,375	250,000	1,070
25470X-AW-5	DISH DBS CORP		03/02/2018	BANC OF AMERICA SEC LLC	XXX	416,531	450,000	8,115
25470X-AY-1	DISH DBS CORP		12/19/2018	VARIOUS	XXX	1,690,829	1,850,000	43,559
25470X-AJ-4	DISH DBS CORP SR NT		04/30/2018	VARIOUS	XXX	87,091	92,000	1,170
25470X-AL-9	DISH DBS CORP SR NT		11/20/2018	VARIOUS	XXX	515,513	585,000	10,089
25470X-AE-5	DISH DBS CORP SR NT 6.75%		08/06/2018	VARIOUS	XXX	310,038	305,000	3,244
25470X-AB-1	DISH DBS CORP SR NT 7.875%19		01/10/2018	BANK OF NEW YORK	XXX	170,130	159,000	4,556
25746U-CY-3	DOMINION ENERGY INC		10/24/2018	DAIWA SECURITIES AMERICA INC (DAIWA)	XXX	424,023	425,000	7,074
260543-CJ-0	DOW CHEM CO		10/03/2018	GOLDMAN SACHS & CO	XXX	487,790	500,000	194
260543-CM-3	DOW CHEM CO 144A		11/28/2018	MORGAN STANLEY & CO INC	XXX	184,813	185,000	0
26078J-AA-8	DOWDUPONT INC		11/14/2018	CREDIT SUISSE FIRST BOS	XXX	35,000	35,000	0
26244K-AU-0	DRYDEN 41 SENIOR LOAN FUND 144A		02/21/2018	BARCLAYS CAP INC	XXX	1,000,000	1,000,000	0
233331-BA-4	DTF ENERGY CO		10/23/2018	VARIOUS	XXX	474,032	475,000	1,624
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		11/05/2018	MERRILL LYNCH PIERCE FENNER & SMITH	XXX	59,779	60,000	0
26442U-AF-1	DUKE ENERGY PROGRESS LLC		10/23/2018	GOLDMAN SACHS & CO	XXX	448,061	450,000	3,206
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE		08/06/2018	JP MORGAN SECS INC-FI	XXX	304,942	305,000	0
26817R-AN-8	DYNEGY INC		12/07/2018	VARIOUS	XXX	660,150	630,000	7,721
26817R-AB-4	DYNEGY INC NEW DEL		01/25/2018	BARCLAYS CAP INC	XXX	205,500	200,000	1,893
26817R-AP-3	DYNEGY INC NEW DEL		11/13/2018	VARIOUS	XXX	703,822	657,000	17,066
28368E-AD-8	EL PASO ENERGY CORP MTN BE		07/11/2018	BARCLAYS CAP INC	XXX	365,373	300,000	10,530
28368E-AE-6	EL PASO ENERGY CORP MTN BE		02/06/2018	MORGAN STANLEY & CO INC	XXX	100,320	78,000	386
28470R-AC-6	ELDORADO RESORTS INC		10/30/2018	VARIOUS	XXX	579,265	547,000	6,364
29260F-AD-2	ENDEAVOR ENERGY RESOURCE/FIN 144A		07/05/2018	VARIOUS	XXX	537,900	551,000	17,717
29271L-AE-4	ENDO FIN LLC 144A		09/25/2018	CREDIT SUISSE FIRST BOS	XXX	166,838	189,000	2,023
29278N-AF-0	ENERGY TRANSFER PARTNERS LP		10/22/2018	BANK OF NY/TORONTO DOMINION SEC INC	XXX	224,762	225,000	4,208
29273R-BD-0	ENERGY TRANSFER PARTNRS L P		08/28/2018	PERSHING LLC	XXX	738,008	750,000	13,922
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		01/25/2018	MORGAN STANLEY & CO INC	XXX	102,738	100,000	1,442
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		07/31/2018	VARIOUS	XXX	224,850	240,000	1,605
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		07/30/2018	VARIOUS	XXX	224,856	235,000	426
29355X-AF-4	ENPRO INDS INC 144A		10/02/2018	BANC OF AMERICA SEC LLC	XXX	480,000	480,000	0
29359F-AA-0	ENSEMBLE S MERGER SUB INC 144A		09/04/2018	VARIOUS	XXX	314,139	300,000	10,673
29362U-AB-0	ENTEGRIS INC 144A		10/03/2018	GOLDMAN SACHS & CO	XXX	336,300	354,000	2,242
29373G-AB-8	ENTERPRISE FLEET FNC 2018-3 144A		10/23/2018	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	1,769,773	1,770,000	0
29373T-AA-2	ENTERPRISE MERGER SUB INC 144A		09/28/2018	CITIGROUP GBL MKT INC/SAL	XXX	355,000	355,000	0
29379V-BE-2	ENTERPRISE PRODS OPER LLC		08/28/2018	PERSHING LLC	XXX	1,006,140	1,000,000	1,563
268787-AE-8	EP ENERGY LLC		08/08/2018	VARIOUS	XXX	191,158	185,000	2,538
29444U-AN-6	EQUINIX INC		05/16/2018	CREDIT SUISSE FIRST BOS	XXX	439,875	425,000	8,693
29444U-AR-7	EQUINIX INC		10/19/2018	BANC OF AMERICA SEC LLC	XXX	217,728	218,000	5,078
56564R-AA-8	EQUIPMENT LOANS & LEASES 144A		04/26/2018	GOLDMAN SACHS & CO	XXX	799,971	800,000	0
26884T-AT-9	ERAC USA FINANCE COMPANY		10/26/2018	PIERPONT SECURITIES LLC	XXX	212,189	225,000	3,021
26884T-AO-5	ERAC USA FINANCE COMPANY 144A		10/24/2018	JP MORGAN SECS INC-FI	XXX	241,378	250,000	2,618
26884A-BD-4	ERP OPER LTD PARTNERSHIP		11/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	503,225	520,000	7,605
26907Y-AA-2	ESH HOSPITALITY INC 144A		11/14/2018	VARIOUS	XXX	261,658	265,000	2,925
268787-AJ-7	EVEREST ACQ LLC/FINANCE 144A		08/08/2018	VARIOUS	XXX	177,248	175,000	1,492
30040W-AE-8	EVERSOURCE ENERGY		01/03/2018	WACHOVIA SECURITIES LLC	XXX	269,816	270,000	0
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS		08/08/2018	VARIOUS	XXX	213,988	199,000	4,268
30227M-AB-1	EXTRACTION OIL AND GAS 144A		03/22/2018	VARIOUS	XXX	614,356	620,000	1,430
30227M-AA-3	EXTRACTION OIL AND GAS INC 144A		03/23/2018	VARIOUS	XXX	328,125	305,000	5,298

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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
31428X-BP-0	FEDEX CORP		06/15/2018	MORGAN STANLEY & CO INC	XXX	496,917	520,000	6,826
315292-AR-3	FERRELLGAS L P / FERRELLGAS		01/26/2018	VARIOUS	XXX	76,230	80,000	593
315786-AC-7	FIDELITY & GTY LIFE HLDGS INC 144A		05/03/2018	VARIOUS	XXX	747,138	750,000	922
31620M-AK-2	FIDELITY NATL INFORMATION SVCS		10/15/2018	CITIGROUP GBL MKT INC/SAL	XXX	740,603	750,000	146
31740L-AA-1	FINANCIAL & RISK US HLDGS INC 144A		09/19/2018	VARIOUS	XXX	515,488	515,000	0
319963-BN-3	FIRST DATA CORP		09/26/2018	VARIOUS	XXX	854,553	839,000	5,752
32008D-AA-4	FIRST DATA CORP NEW 144A		01/12/2018	BANK OF NEW YORK	XXX	90,045	87,000	24
32008D-AB-2	FIRST DATA CORP NEW 144A		12/19/2018	VARIOUS	XXX	777,375	770,000	11,860
336130-AA-7	FIRST QUALITY FIN CO INC 144A		11/02/2018	VARIOUS	XXX	754,269	755,000	11,529
336130-AB-5	FIRST QUALITY FIN CO INC 144A		12/10/2018	VARIOUS	XXX	151,129	165,000	3,554
337738-AQ-1	FISERV INC		10/26/2018	JEFFERIES & COMPANY	XXX	501,770	500,000	1,847
33936Y-AA-3	FLEX ACQUISITION CO 144A		08/06/2018	VARIOUS	XXX	200,730	200,000	630
33936Y-AC-9	FLEX ACQUISITION CO INC 144A		06/26/2018	JP MORGAN SECS INC-FI	XXX	295,000	295,000	0
302445-AD-3	FLIR SYS INC		04/19/2018	BREAN CAPITAL LLC	XXX	198,468	200,000	2,222
34528Q-FD-1	FORD CREDIT FLRPLN TR A 2016-5		09/19/2018	PERSHING LLC	XXX	1,806,578	1,828,000	594
345397-XA-6	FORD MOTOR CREDIT CO LLC		08/29/2018	BANC OF AMERICA SEC LLC	XXX	1,465,605	1,500,000	6,975
345397-ZG-1	FORD MOTOR CREDIT CO LLC		08/06/2018	GOLDMAN SACHS & CO	XXX	2,710,000	2,710,000	0
345397-ZH-9	FORD MOTOR CREDIT CO LLC		10/23/2018	GOLDMAN SACHS & CO	XXX	293,580	300,000	413
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD		09/20/2018	CREDIT SUISSE FIRST BOS	XXX	329,491	341,000	773
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD		07/13/2018	GOLDMAN SACHS & CO	XXX	405,875	425,000	5,581
35671D-BC-8	FREEPORT-MCMORAN INC		08/08/2018	VARIOUS	XXX	389,685	407,000	8,057
35671D-BL-8	FREEPORT-MCMORAN INC		10/26/2018	CREDIT SUISSE FIRST BOS	XXX	83,700	90,000	1,888
35671D-CB-9	FREEPORT-MCMORAN INC		12/20/2018	VARIOUS	XXX	739,281	692,000	13,777
30297J-AC-1	FRESB MTG 2018-SB54		10/11/2018	JP MORGAN SECS INC-FI	XXX	417,033	415,000	931
30297J-AD-9	FRESB MTG 2018-SB54		10/11/2018	JP MORGAN SECS INC-FI	XXX	764,124	770,000	1,652
30297J-AE-7	FRESB MTG 2018-SB54		10/11/2018	JP MORGAN SECS INC-FI	XXX	1,797,658	1,830,000	3,937
30297J-AF-7	FRESB MTG TR 2018-SB53		09/12/2018	WACHOVIA SECURITIES LLC	XXX	1,363,098	1,358,000	3,187
30297D-AJ-9	FRESB MTG TR 2018-SB53		09/12/2018	WACHOVIA SECURITIES LLC	XXX	1,766,068	1,765,600	4,308
30297D-AM-2	FRESB MTG TR 2018-SB53		09/12/2018	WACHOVIA SECURITIES LLC	XXX	1,499,057	1,528,000	3,504
30297P-AK-9	FRESB MTG TR 2018-SB55		11/14/2018	WACHOVIA SECURITIES LLC	XXX	829,306	841,000	2,190
30308L-AE-9	FRESB MTG TR 2018-SB57		12/13/2018	WACHOVIA SECURITIES LLC	XXX	1,710,052	1,706,000	3,494
35905A-AA-7	FRONTDOOR INC 144A		11/13/2018	VARIOUS	XXX	268,788	270,000	1,654
35906A-BA-5	FRONTIER COMMUNICATIONS 144A		08/17/2018	VARIOUS	XXX	571,779	576,000	3,589
35906A-AK-4	FRONTIER COMMUNICATIONS CORP		08/08/2018	VARIOUS	XXX	233,049	285,000	7,305
35906A-AM-0	FRONTIER COMMUNICATIONS CORP		01/26/2018	BANK OF NEW YORK	XXX	206,131	295,000	876
35906A-AN-8	FRONTIER COMMUNICATIONS CORP		01/09/2018	BANK OF NEW YORK	XXX	161,470	241,000	4,390
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		05/21/2018	DEUTSCHE BANK SECS	XXX	379,206	415,000	8,231
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		08/08/2018	VARIOUS	XXX	344,103	420,000	13,860
12543D-AU-4	FWCT-2 ESCROW CORP		08/08/2018	VARIOUS	XXX	751,990	800,000	12,770
364725-BA-8	GANNETT CO INC		06/19/2018	VARIOUS	XXX	812,746	805,000	12,739
364725-BE-0	GANNETT CO INC		11/02/2018	VARIOUS	XXX	246,485	240,000	472
364725-BB-6	GANNETT CO INC 144A		09/24/2018	BANC OF AMERICA SEC LLC	XXX	50,188	50,000	887
36155W-AH-9	GCI INC SR NT		02/14/2018	BANC OF AMERICA SEC LLC	XXX	417,973	410,000	5,541
369550-AX-6	GENERAL DYNAMICS CORP		10/03/2018	PERSHING LLC	XXX	892,440	1,000,000	2,951
369626-4Y-7	GENERAL ELEC CAP CORP MTN BE		07/05/2018	PERSHING LLC	XXX	784,325	761,000	196
369626-T9-5	GENERAL ELEC CAP CORP MTN BE		11/26/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,156,848	1,200,000	26,455
370334-BT-0	GENERAL MLS INC		11/13/2018	CREDIT SUISSE FIRST BOS	XXX	687,944	700,000	5,576
370334-BZ-6	GENERAL MLS INC		06/15/2018	PERSHING LLC	XXX	326,540	355,000	4,071
37045V-AE-0	GENERAL MTRS CO		08/29/2018	BANC OF AMERICA SEC LLC	XXX	1,030,380	1,000,000	20,177
37045V-AS-9	GENERAL MTRS CO		10/25/2018	JP MORGAN SECS INC-FI	XXX	345,200	367,000	2,498
37045X-BM-7	GENERAL MTRS FINL CO INC		10/23/2018	JP MORGAN SECS INC-FI	XXX	292,710	300,000	2,907
37045X-BW-5	GENERAL MTRS FINL CO INC		10/03/2018	BNP PARIBAS SEC CORP	XXX	729,308	750,000	14,154
37045X-CD-6	GENERAL MTRS FINL CO INC		11/05/2018	GOLDMAN SACHS & CO	XXX	232,610	250,000	0
37045X-CJ-3	GENERAL MTRS FINL CO INC		04/05/2018	JP MORGAN SECS INC-FI	XXX	639,750	640,000	0
37185L-AG-7	GENESIS ENERGY LP / GENESIS ENERGY		11/09/2018	MORGAN STANLEY & CO INC	XXX	275,500	290,000	8,652
37185L-AH-5	GENESIS ENERGY LP / GENESIS FIN		08/06/2018	VARIOUS	XXX	573,353	555,000	9,338
372491-AF-7	GENWORTH HLDGS INC		01/10/2018	MERRILL LYNCH	XXX	113,383	133,000	2,661
36162J-AA-4	GEO GROUP INC NEW		02/13/2018	BARCLAYS CAP INC	XXX	111,925	110,000	2,154
375558-AW-3	GILLEAD SCIENCES INC		08/29/2018	BARCLAYS CAP INC	XXX	1,512,015	1,500,000	23,125
361841-AK-5	GLP CAP LP/GLP FING II INC		05/07/2018	WACHOVIA SECURITIES LLC	XXX	255,000	255,000	0
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		08/08/2018	VARIOUS	XXX	652,978	648,000	3,168
38138B-AN-0	GOLDENTREE LOAN MANAGEMENT 144A		04/26/2018	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0



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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
381416-WO-3	GOLDMAN SACHS GROUP INC.		11/05/2018	MORGAN STANLEY & CO INC.	XXX	1,617,463	1,700,000	14,206
381416-WV-2	GOLDMAN SACHS GROUP INC.		10/25/2018	GOLDMAN SACHS & CO.	XXX	1,444,168	1,450,000	.64
381416-WZ-3	GOLDMAN SACHS GROUP INC.		04/18/2018	GOLDMAN SACHS & CO.	XXX	3,345,000	3,345,000	.0
38148B-AA-6	GOLDMAN SACHS GROUP INC.		01/10/2018	MORGAN STANLEY & CO INC.	XXX	168,920	164,000	1,610
38148L-AC-0	GOLDMAN SACHS GROUP INC.		10/19/2018	MARKETAXESS CORP.	XXX	912,162	950,000	8,313
382550-BF-7	GOODYEAR TIRE & RUBR CO.		10/22/2018	VARIOUS.	XXX	605,818	633,000	8,600
38406H-AA-0	GRACE MTG TR 2014-GRCE 144A		09/19/2018	JANNEY MONTGOMERY SCOTT.	XXX	3,782,363	3,780,000	7,074
384637-AA-2	GRAHAM HLDGS CO.		05/24/2018	JP MORGAN SECS INC-FI	XXX	275,000	275,000	.0
389284-AA-8	GRAY ESCROW INC 144A		11/01/2018	WACHOVIA SECURITIES LLC	XXX	365,000	365,000	.0
389375-AK-2	GRAY TELEVISION INC 144A		02/27/2018	VARIOUS.	XXX	430,738	438,000	8,186
39807U-AB-2	GREYSTAR REAL ESTATE PRTN 144A		11/19/2018	JP MORGAN SECS INC-FI	XXX	216,785	227,000	6,164
398433-AH-5	GRIFFON CORP.		08/06/2018	VARIOUS.	XXX	1,479,798	1,480,000	20,126
40009V-AA-6	GROWTHPOINT PPTYS INTL 144A		05/01/2018	VARIOUS.	XXX	1,533,463	1,500,000	104
36255B-AN-1	GS MORTGAGE SECURITIES CORP 144A		02/16/2018	GOLDMAN SACHS & CO.	XXX	310,000	310,000	.0
36248M-AN-7	GT LOAN FINANCING I LTD 144A		07/09/2018	PERSHING LLC.	XXX	1,000,000	1,000,000	.0
402635-AL-0	GULFPORT ENERGY CORP.		08/06/2018	VARIOUS.	XXX	466,988	465,000	6,530
40573L-AL-0	HALFMOON PARENT INC 144A		10/23/2018	WACHOVIA SECURITIES LLC	XXX	297,888	300,000	1,188
410345-AJ-1	HANESBRANDS INC 144A		02/09/2018	VARIOUS.	XXX	446,794	455,000	5,102
41242*-BL-5	HARDWOOD FUNDING LLC 144A		10/01/2018	JP MORGAN	XXX	1,000,000	1,000,000	.0
413875-AW-5	HARRIS CORP DEL		06/13/2018	VARIOUS.	XXX	1,526,744	1,525,000	948
416515-BC-7	HARTFORD FINL SVCS GROUP INC 144A		08/10/2018	VARIOUS.	XXX	557,595	582,000	4,997
40412C-AC-5	HCA HEALTHCARE INC.		01/12/2018	BARCLAYS CAP FIXED INC.	XXX	352,275	330,000	8,708
404119-AJ-8	HCA INC.		07/24/2018	WACHOVIA SECURITIES LLC	XXX	20,235	19,000	317
404119-BO-1	HCA INC.		07/24/2018	DEUTSCHE BANK SECS.	XXX	278,933	275,000	4,051
404119-BR-9	HCA INC.		05/02/2018	JP MORGAN SECS INC-FI	XXX	324,594	325,000	4,513
404119-BS-7	HCA INC.		09/19/2018	VARIOUS.	XXX	1,012,231	970,000	21,359
404119-BV-0	HCA INC.		08/09/2018	VARIOUS.	XXX	44,250	45,000	399
404121-AD-7	HCA INC.		08/06/2018	VARIOUS.	XXX	1,263,812	1,126,000	37,873
404121-AH-8	HCA INC.		08/09/2018	GOLDMAN SACHS & CO.	XXX	310,000	310,000	.0
404121-AJ-4	HCA INC.		09/11/2018	VARIOUS.	XXX	622,500	620,000	781
404121-AE-5	HCA INC SR SEC NT 22		08/06/2018	VARIOUS.	XXX	855,738	810,000	12,508
421924-BK-6	HEALTHSOUTH CORP.		01/16/2018	SUMRIDGE PARTNERS LLC.	XXX	205,660	200,000	2,460
421924-BT-7	HEALTHSOUTH CORP.		08/06/2018	VARIOUS.	XXX	402,630	396,000	8,278
428040-CS-6	HERTZ CORP 144A		10/15/2018	VARIOUS.	XXX	543,925	638,000	11,212
428302-AA-1	HEXION U S FIN CORP.		08/17/2018	VARIOUS.	XXX	629,821	676,000	13,270
432833-AC-5	HILTON DOMESTIC OPER CO 144A		08/08/2018	BANC OF AMERICA SEC LLC.	XXX	1,011,635	1,012,000	3,331
432885-AL-5	HILTON ORLANDO TRUST 144A		02/14/2018	JP MORGAN SECS INC-FI	XXX	1,600,000	1,600,000	.0
44108C-AA-0	HOSPITALITY 2017-HIT MTG TR 144A		08/24/2018	BANC OF AMERICA SEC LLC.	XXX	3,982,453	3,975,000	6,476
44332P-AD-3	HUB INTERNATIONAL LTD 144A		04/18/2018	BANC OF AMERICA SEC LLC.	XXX	745,000	745,000	.0
444454-AF-9	HUGHES SATELLITE SYS CORP.		08/10/2018	VARIOUS.	XXX	316,901	312,000	4,755
444454-AA-0	HUGHES SATELLITE SYS CORP SR NT		08/10/2018	VARIOUS.	XXX	1,325,715	1,221,000	17,779
444454-AB-8	HUGHES SATELLITE SYS CORP SR NT		01/10/2018	BANK OF NEW YORK	XXX	21,000	20,000	98
446150-AM-6	HUNTINGTON BANCSHARES INC.		05/08/2018	MORGAN STANLEY & CO INC.	XXX	872,253	875,000	.0
44644A-AE-7	HUNTINGTON NB COLUMBUS OH		10/25/2018	CITIGROUP GBL MKT INC/SAL	XXX	246,885	250,000	567
44965T-AA-5	ILFC E-CAPITAL TR I 144A		08/30/2018	VARIOUS.	XXX	621,956	660,000	4,989
45569L-AA-9	INDIGO NAT RES LLC 144A		02/23/2018	JP MORGAN SECS INC-FI	XXX	585,300	590,000	942
45672N-AG-6	INFOR US INC.		01/12/2018	BANK OF NEW YORK	XXX	287,385	276,000	3,090
45672N-AF-8	INFOR US INC 144A		12/13/2018	VARIOUS.	XXX	2,126,781	2,090,000	32,820
457030-AJ-3	INGLES MKTS INC.		07/19/2018	VARIOUS.	XXX	551,750	550,000	2,923
460690-BK-5	Interpublic Group Cos Inc.		11/05/2018	VARIOUS.	XXX	1,084,317	1,100,000	8,083
460690-BM-1	INTERPUBLIC GROUP COS INC.		10/26/2018	CREDIT SUISSE FIRST BOS.	XXX	250,383	250,000	948
46124T-AA-8	INVENTIV GROUP HOLDINGS INC/		12/06/2018	JP MORGAN SECS INC-FI	XXX	218,031	208,000	2,745
462613-AM-2	IPALCO ENTERPRISES INC.		06/05/2018	DEUTSCHE BANK SECS.	XXX	872,379	900,000	8,880
46284P-AQ-7	IRON MTN INC DEL		10/15/2018	VARIOUS.	XXX	815,180	790,000	8,882
46284V-AB-7	IRON MTN INC NEW 144A		08/07/2018	BANC OF AMERICA SEC LLC.	XXX	250,500	250,000	2,066
46284V-AE-1	IRON MTN INC NEW 144A		08/07/2018	VARIOUS.	XXX	846,799	882,000	7,198
45031U-BU-4	ISTAR INC.		04/10/2018	MLPFS.	XXX	122,305	122,000	1,711
45031U-BZ-3	ISTAR INC.		08/08/2018	GOLDMAN SACHS & CO.	XXX	302,994	300,000	6,450
45031U-CD-1	ISTAR INC.		01/25/2018	CHASE SECURITIES INC.	XXX	212,100	210,000	3,951
47009L-AA-3	JAGGED PEAK ENERGY INC 144A		06/11/2018	JP MORGAN SECS INC-FI	XXX	486,388	490,000	971
466112-AF-6	JBS USA LLC / JBS USA FINANCE 144A		08/06/2018	VARIOUS.	XXX	348,568	343,000	4,121
47232M-AD-4	JEFFERIES FINANCE LLC/JFIN CP 144A		08/10/2018	JEFFERIES & COMPANY	XXX	245,938	250,000	9,012



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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
475795-AC-4	JELD-WEN INC 144A		03/27/2018	VARIOUS	XXX	305,600	320,000	4,317
48125L-RN-4	JP MORGAN CHASE BANK		04/19/2018	JP MORGAN SECS INC-FI	XXX	250,000	250,000	0
46647P-AR-7	JP MORGAN CHASE BANK NA		11/05/2018	PERSHING LLC	XXX	193,740	200,000	312
46647P-AV-8	JP MORGAN CHASE BANK NA		07/16/2018	JP MORGAN SECS INC-FI	XXX	1,135,000	1,135,000	0
46645F-AA-8	JP MORGAN CHASE CMBS 2015-UES 144A		08/24/2018	BANC OF AMERICA SEC LLC	XXX	1,759,071	1,765,000	3,883
46649J-AA-6	JP MORGAN CHASE CMBS 2018-ASH8 144		08/30/2018	VARIOUS	XXX	4,001,118	4,000,000	6,362
46644Y-AU-4	JPMCC COML MTG SEC TR 2015-C31		10/01/2018	MORGAN STANLEY & CO INC	XXX	1,004,141	1,000,000	211
46590R-AD-1	JPMCC COML MTG SEC TR 2016-JP3		10/18/2018	JP MORGAN SECS INC-FI	XXX	776,422	850,000	1,302
46590L-AS-1	JPMDB COML MTG SEC TR 2016-C2		11/08/2018	DEUTSCHE BANK SECS	XXX	420,100	450,000	432
46625H-HA-1	JPMORGAN CHASE & CO		08/17/2018	PIERPOINT SECURITIES LLC	XXX	403,560	400,000	1,420
46625H-JY-7	JPMORGAN CHASE & CO		09/14/2018	GOLDMAN SACHS & CO	XXX	756,868	765,000	659
46625H-KC-3	JPMORGAN CHASE & CO		10/24/2018	DEUTSCHE BANK SECS	XXX	949,820	1,000,000	8,073
46625H-MN-7	JPMORGAN CHASE & CO		09/14/2018	PERSHING LLC	XXX	411,156	410,000	2,798
46625H-OW-3	JPMORGAN CHASE & CO		11/05/2018	JANNEY MONTGOMERY SCOTT	XXX	1,178,288	1,250,000	4,125
48666K-AR-0	KB HOME		08/29/2018	VARIOUS	XXX	427,426	400,000	12,630
48666K-AT-6	KB HOME		01/12/2018	SUMRIDGE PARTNERS LLC	XXX	99,262	89,000	554
48666K-AV-1	KB HOME		01/26/2018	VARIOUS	XXX	234,262	205,000	2,802
49320E-EH-2	KEYCORP MEDIUM TERM NTS BE		10/22/2018	KEYBANC CAPITAL MARKETS INC	XXX	234,845	235,000	0
48250N-AA-3	KFC HLDG CO/PIZZA HUT HLDGS 144A		03/20/2018	CITIGROUP GBL MKT INC/SAL	XXX	400,000	400,000	6,167
48250N-AB-1	KFC HLDG CO/PIZZA HUT HLDGS 144A		03/05/2018	JEFFERIES & COMPANY	XXX	470,813	465,000	6,510
494550-BS-4	KINDER MORGAN ENERGY PARTNERS		10/19/2018	CREDIT SUISSE FIRST BOS	XXX	374,085	375,000	3,545
49456B-AM-3	KINDER MORGAN INC DEL		03/23/2018	BARCLAYS CAP INC	XXX	901,719	930,000	5,859
501797-AL-8	L BRANDS INC		08/10/2018	VARIOUS	XXX	861,575	899,000	14,346
501797-AM-6	L BRANDS INC		01/12/2018	MARKETAXESS CORP	XXX	175,378	171,000	513
501797-AN-4	L BRANDS INC		11/08/2018	VARIOUS	XXX	314,061	337,000	2,776
502413-BF-3	L3 TECHNOLOGIES INC		05/30/2018	BANC OF AMERICA SEC LLC	XXX	1,621,815	1,625,000	0
505742-AF-3	LADDER CAPITAL FIN HLDGS 144A		08/15/2018	VARIOUS	XXX	361,111	355,000	7,461
512807-AN-8	LAM RESEARCH CORP		07/10/2018	mitsubishi ufj securities (usa), inc	XXX	1,732,837	1,730,000	21,366
526057-BX-1	LENNAR CORP		05/30/2018	BARCLAYS CAP INC	XXX	248,063	245,000	1,940
526057-BY-9	LENNAR CORP		08/06/2018	GOLDMAN SACHS & CO	XXX	348,688	350,000	922
526057-CD-4	LENNAR CORP		12/12/2018	VARIOUS	XXX	231,503	241,000	1,368
526057-CV-4	LENNAR CORP		08/14/2018	VARIOUS	XXX	543,070	547,000	2,224
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		08/27/2018	VARIOUS	XXX	353,050	349,000	9,667
527298-AY-9	LEVEL 3 FINING INC		03/27/2018	BANC OF AMERICA SEC LLC	XXX	684,281	675,000	18,834
53219L-AR-0	LIFEPOINT HEALTH INC		11/15/2018	BARCLAYS CAP INC	XXX	537,800	545,000	146
532716-AU-1	LIMITED BRANDS INC SR NT 5.625%22		01/05/2018	BANC OF AMERICA SEC LLC	XXX	134,063	125,000	2,813
532776-AZ-4	LIN TELEVISION CORP SR GLOB NT 22		04/09/2018	WACHOVIA SECURITIES LLC	XXX	516,875	500,000	11,913
534187-AS-8	LINCOLN NATL CORP IND CAP SECS 7%6		08/08/2018	VARIOUS	XXX	641,930	675,000	5,868
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS 144A		12/13/2018	BANC OF AMERICA SEC LLC	XXX	498,125	500,000	3,753
539830-BH-1	LOCKHEED MARTIN CORP		11/05/2018	GOLDMAN SACHS & CO	XXX	877,725	900,000	9,940
05664#-AA-2	LONSDALE FINANCE PTY LTD 144A		10/01/2018	JP MORGAN	XXX	2,000,000	2,000,000	0
05664#-AB-0	LONSDALE FINANCE PTY LTD 144A		10/01/2018	JP MORGAN	XXX	1,000,000	1,000,000	0
96926D-AH-3	LYON WILLIAM HOMES INC		08/09/2018	VARIOUS	XXX	382,123	373,000	11,407
96926D-AR-1	LYON WILLIAM HOMES INC		10/19/2018	VARIOUS	XXX	420,016	452,000	5,461
96926D-AU-4	LYON WILLIAM HOMES INC		09/05/2018	RECEIVED IN EXCHANGE	XXX	62,725	65,000	0
55820Y-AE-7	MADISON PARK FUNDING XXVII 144A		01/25/2018	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
559665-AA-2	MAGNOLIA OIL & GAS OPER LLC 144A		08/28/2018	CITIGROUP GBL MKT INC/SAL	XXX	485,713	485,000	475
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST		06/11/2018	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
56165E-AA-0	MAN GLG US CLO 2018-2 LTD 2018-2A		10/17/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	0
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	GOLDMAN SACHS & CO	XXX	245,000	245,000	0
565122-AC-2	MAPLE ESCROW SUBSIDIARY INC		05/14/2018	BANC OF AMERICA SEC LLC	XXX	1,655,000	1,655,000	0
565849-AL-0	MARATHON OIL CORP		10/03/2018	VARIOUS	XXX	788,966	810,000	12,168
571903-AZ-6	MARRIOTT INTL INC NEW		11/13/2018	JP MORGAN SECS INC-FI	XXX	210,000	210,000	0
57164P-AC-0	MARRIOTT OWNERSHIP RESORTS INC 144		12/04/2018	VARIOUS	XXX	691,720	692,000	2,166
576485-AE-6	MATADOR RES CO		10/01/2018	VARIOUS	XXX	644,851	643,000	1,071
57665R-AF-3	MATCH GROUP INC		12/19/2018	VARIOUS	XXX	595,531	570,000	11,426
577081-BB-7	MATTEL INC 144A		08/06/2018	DEUTSCHE BANK SECS	XXX	318,598	325,000	2,316
58013M-ES-9	MCDONALDS CORP MED TERM NT BE		10/12/2018	MORGAN STANLEY & CO INC	XXX	974,970	1,000,000	11,375
58446V-AL-5	MEDIACOM BROADBAND LLC MEDIA		02/15/2018	VARIOUS	XXX	252,564	250,000	4,631
585055-BC-9	MEDTRONIC INC		08/29/2018	PERSHING LLC	XXX	505,100	500,000	8,358
585055-BS-4	MEDTRONIC INC		11/05/2018	mitsubishi ufj securities (usa), inc	XXX	391,124	400,000	2,022
589433-AA-9	MEREDITH CORP 144A		12/06/2018	VARIOUS	XXX	907,315	900,000	5,285

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59001A-AN-2	MERITAGE HOMES CORP.		08/16/2018	VARIOUS	XXX	240,112	224,000	4,814
59001A-BA-9	MERITAGE HOMES CORP.		08/20/2018	VARIOUS	XXX	389,060	400,000	3,730
59001K-AD-2	MERITOR INC.		11/29/2018	VARIOUS	XXX	673,465	655,000	17,458
552953-BY-6	MGM RESORTS INTERNATIONAL		11/21/2018	VARIOUS	XXX	634,750	600,000	15,187
552953-CA-7	MGM RESORTS INTERNATIONAL		08/08/2018	VARIOUS	XXX	715,080	661,000	5,664
552953-CC-3	MGM RESORTS INTERNATIONAL		01/12/2018	SUMRIDGE PARTNERS LLC	XXX	137,378	126,000	2,562
552953-CE-9	MGM RESORTS INTERNATIONAL		08/06/2018	VARIOUS	XXX	791,313	790,000	1,398
594087-AT-5	MICHAELS STORES INC 144A		04/26/2018	VARIOUS	XXX	558,870	550,000	8,732
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A		10/30/2018	BANK OF NEW YORK	XXX	156,938	150,000	2,177
60855R-AG-5	MOLINA HEALTHCARE INC.		12/20/2018	VARIOUS	XXX	99,161	100,000	1,516
60909G-AA-8	MONARCH GROVE CLO 144A		02/02/2018	CITIGROUP GLOBAL	XXX	1,000,000	1,000,000	0
615394-AK-9	MOOG INC.		09/17/2018	WACHOVIA SECURITIES LLC	XXX	355,688	350,000	5,513
61691R-AF-3	MORGAN STAN CAP I TR 2018-H4		12/17/2018	MORGAN STANLEY & CO INC.	XXX	1,584,470	0	15,233
617446-7Y-9	MORGAN STANLEY		07/02/2018	MORGAN STANLEY & CO INC.	XXX	296,409	300,000	4,241
61744Y-AK-4	MORGAN STANLEY		04/12/2018	CREDIT SUISSE FIRST BOS	XXX	275,435	285,000	2,388
61744Y-AN-8	MORGAN STANLEY		02/28/2018	BARCLAYS CAP INC.	XXX	414,044	420,000	1,422
61744Y-AP-3	MORGAN STANLEY		05/07/2018	VARIOUS	XXX	1,292,849	1,305,000	3,521
61744Y-AQ-1	MORGAN STANLEY		08/29/2018	WACHOVIA SECURITIES LLC	XXX	3,494,645	3,500,000	46,142
61746B-DJ-2	MORGAN STANLEY		08/27/2018	BNP PARIBAS SEC CORP.	XXX	105,881	105,000	44
61746B-DZ-6	MORGAN STANLEY		11/05/2018	PERSHING LLC	XXX	242,273	250,000	2,691
61690Y-BS-0	MORGAN STANLEY CAP I 2016-BNK2		08/22/2018	GOLDMAN SACHS & CO.	XXX	1,462,734	1,500,000	2,741
553283-AB-8	MPH ACQUISITION HLDGS LLC 144A		12/13/2018	VARIOUS	XXX	285,400	285,000	7,317
55336V-AJ-9	MPLX LP		10/19/2018	CITIGROUP GBL MKT INC/SAL	XXX	383,865	375,000	7,211
61690F-AL-7	MS BOFA ML TRUST 2015-C22		11/14/2018	BANC OF AMERICA SEC LLC	XXX	960,234	1,000,000	1,269
61766L-BR-9	MS BOFA ML TRUST 2016-C28		10/25/2018	CREDIT SUISSE FIRST BOS	XXX	966,367	1,000,000	2,545
61766N-BA-2	MS BOFA ML TRUST 2016-C30		10/18/2018	BANC OF AMERICA SEC LLC	XXX	775,559	850,000	1,289
626717-AG-7	MURPHY OIL CORP.		11/29/2018	GOLDMAN SACHS & CO.	XXX	153,000	180,000	59
626717-AJ-1	MURPHY OIL CORP.		05/22/2018	VARIOUS	XXX	707,000	700,000	9,711
628530-BG-1	MYLAN INC 144A		10/29/2018	CREDIT SUISSE FIRST BOS	XXX	187,522	200,000	404
62957H-AC-9	NABORS INDS INC.		07/05/2018	GOLDMAN SACHS & CO.	XXX	319,275	330,000	8,773
62957H-AF-2	NABORS INDS INC NEW		07/09/2018	VARIOUS	XXX	783,125	795,000	6,708
63860U-AK-6	NATIONSTAR MTG LLC		12/11/2018	VARIOUS	XXX	678,222	679,000	16,597
63938C-AA-6	NAVIENT CORPORATION		01/29/2018	BANK OF NEW YORK	XXX	65,360	64,000	844
63938C-AB-4	NAVIENT CORPORATION		01/11/2018	BANK OF NEW YORK	XXX	69,259	69,000	912
63938C-AF-5	NAVIENT CORPORATION		08/09/2018	VARIOUS	XXX	683,437	659,000	6,124
63938C-AJ-7	NAVIENT CORPORATION		08/09/2018	VARIOUS	XXX	681,445	683,000	2,041
63939C-AB-3	NAVIENT PRIV ED LN TR 2014-A 144A		08/30/2018	RBC DAIN RAUSCHER	XXX	1,390,664	1,408,881	2,037
64072T-AA-3	NEPTUNE FINCO CORP 144A		11/26/2018	VARIOUS	XXX	1,769,279	1,525,000	60,605
64072T-AC-9	NEPTUNE FINCO CORP 144A		08/06/2018	PERSHING LLC	XXX	387,413	375,000	1,587
64072T-AE-5	NEPTUNE FINCO CORP 144A		10/30/2018	VARIOUS	XXX	885,000	800,000	25,538
64110L-AJ-5	NETFLIX INC.		05/30/2018	VARIOUS	XXX	440,625	425,000	2,345
64110L-AQ-9	NETFLIX INC 144A		08/08/2018	MORGAN STANLEY & CO INC.	XXX	634,060	632,000	3,394
644274-AF-9	NEW ENTERPRISE STONE & LIME 144A		03/01/2018	GOLDMAN SACHS & CO.	XXX	535,000	535,000	0
646025-C8-3	NEW JERSEY RESOURCES		06/08/2018	JP MORGAN	XXX	1,000,000	1,000,000	0
64828F-CQ-3	NEW RES1 MTG TR 2018-4 144A		10/11/2018	CREDIT SUISSE FIRST BOS	XXX	200,000	200,000	0
65158N-AA-0	NEWMARK GROUP INC.		11/01/2018	GOLDMAN SACHS & CO.	XXX	445,217	450,000	0
62927H-AP-1	NFL VENTURES LP 144A		10/01/2018	JP MORGAN	XXX	3,000,000	3,000,000	0
654090-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		05/31/2018	BANC OF AMERICA SEC LLC	XXX	94,288	95,000	647
655844-BZ-0	NORFOLK SOUTHERN CORP.		07/30/2018	BANC OF AMERICA SEC LLC	XXX	977,824	980,000	0
655844-CA-4	NORFOLK SOUTHERN CORP.		07/30/2018	WACHOVIA SECURITIES LLC	XXX	304,347	305,000	0
666807-BN-1	NORTHROP GRUMMAN CORP.		03/21/2018	VARIOUS	XXX	1,449,229	1,526,000	21,278
670001-AA-4	NOVELIS CORP 144A		08/23/2018	VARIOUS	XXX	851,925	835,000	17,190
670001-AC-0	NOVELIS CORP 144A		07/24/2018	VARIOUS	XXX	641,157	660,000	7,402
629377-BY-7	NRG ENERGY INC.		12/07/2018	VARIOUS	XXX	398,544	385,000	1,194
629377-CC-4	NRG ENERGY INC.		05/08/2018	DEUTSCHE BANK SECS.	XXX	284,625	275,000	5,820
67059T-AB-1	NUSTAR LOGISTICS L P.		08/06/2018	VARIOUS	XXX	494,960	488,000	9,575
67059T-AE-5	NUSTAR LOGISTICS L P.		08/06/2018	VARIOUS	XXX	337,419	331,000	4,656
62953Q-AA-7	NVA HLDGS INC 144A		03/14/2018	BANC OF AMERICA SEC LLC	XXX	492,000	492,000	0
674215-AG-3	OASIS PETE INC NEW		11/08/2018	VARIOUS	XXX	400,662	391,000	9,161
674215-AK-4	OASIS PETE INC NEW 144A		08/06/2018	VARIOUS	XXX	197,975	197,000	1,750
67097Q-AA-3	OCF CLO 2017-14 LTD 2017-14A A1A		10/29/2018	GOLDMAN SACHS & CO.	XXX	2,601,820	2,600,000	18,056
67106A-AL-3	OFSI FUND VI LTD 2014 144A		02/16/2018	NOMURA SEC/FIXED INCOME	XXX	1,500,000	1,500,000	0



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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
680665-AJ-5	OLIN CORP.		11/20/2018	VARIOUS	XXX	295,231	314,000	1,741
68268E-AB-9	ONEMAIN FINANCIAL ISSUANCE 144A		01/05/2018	CANTOR FITZGERALD/MBS	XXX	131,138	130,000	292
68268N-AL-7	ONEOK PARTNERS LP		10/19/2018	KEYBANC CAPITAL MARKETS INC.	XXX	207,536	200,000	1,056
69073T-AR-4	OWENS-BROCKWAY GLASS CONTR 144A		01/25/2018	VARIOUS	XXX	248,094	230,000	5,872
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING		10/29/2018	BANC OF AMERICA SEC LLC	XXX	500,000	500,000	885
69700P-AC-6	PALMER SQUARE LOAN FUNDING 2018-5		11/09/2018	CITIGROUP GBL MKT INC/SAL	XXX	2,000,000	2,000,000	0
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS		10/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	3,000,000	3,000,000	0
701885-AB-1	PARSLEY ENERGY LLC 144A		11/27/2018	MORGAN STANLEY & CO INC.	XXX	40,000	40,000	1,236
701885-AH-8	PARSLEY ENERGY LLC 144A		11/27/2018	VARIOUS	XXX	460,362	455,000	7,004
702150-AC-7	PARTY CITY HLDGS INC 144A		11/08/2018	BARCLAYS CAP INC.	XXX	114,713	115,000	1,722
702150-AD-5	PARTY CITY HLDGS INC 144A		11/01/2018	VARIOUS	XXX	355,163	356,000	1,040
69327R-AG-6	PDC ENERGY INC		08/08/2018	VARIOUS	XXX	676,910	665,000	14,331
69327R-AJ-0	PDC ENERGY INC		03/27/2018	VARIOUS	XXX	328,375	325,000	4,145
70959W-AE-3	PENSKE AUTOMOTIVE GRP INC		02/14/2018	BANC OF AMERICA SEC LLC	XXX	462,938	450,000	9,703
709599-AZ-7	PENSKE TRUCK LEASING CO L P 144A		10/03/2018	BANC OF AMERICA SEC LLC	XXX	587,406	600,000	1,646
712704-AA-3	PEOPLES UNITED FINANCIAL INC		10/19/2018	MARKETAXESS CORP.	XXX	213,078	215,000	2,986
716768-AC-0	PETSMART INC 144A		01/30/2018	CREDIT SUISSE FIRST BOS	XXX	72,229	95,000	930
69333P-DB-8	PFS FINANCING CORP 2018-F A 3 52%		10/11/2018	JP MORGAN SECS INC-FI	XXX	3,998,676	4,000,000	0
72147K-AE-8	PILGRIMS PRIDE CORP NEW 144A		11/20/2018	VARIOUS	XXX	547,054	573,000	10,638
72431P-AA-0	PISCOS MIDCO INC 144A		08/08/2018	VARIOUS	XXX	353,736	348,000	4,684
69353R-FG-8	PNC BK N A PITTSBURGH PA		10/03/2018	BANC OF AMERICA SEC LLC	XXX	1,405,005	1,500,000	20,667
737446-AJ-3	POST HLDGS INC 144A		11/08/2018	VARIOUS	XXX	131,740	122,000	2,431
737446-AK-0	POST HLDGS INC 144A		05/04/2018	BANC OF AMERICA SEC LLC	XXX	264,319	281,000	1,901
737446-AL-8	POST HLDGS INC 144A		12/19/2018	VARIOUS	XXX	1,084,979	1,110,000	10,895
737446-AN-4	POST HLDGS INC 144A		08/08/2018	VARIOUS	XXX	411,962	425,000	1,809
69352P-AK-9	PPL CAP FDG INC		09/17/2018	WACHOVIA SECURITIES LLC	XXX	1,667,015	1,665,000	731
74170-AV-1	PRIME PROPERTY FUND, IIC		11/08/2018	JP MORGAN	XXX	3,000,000	3,000,000	0
74331M-AA-4	PROGRESS RESIDENTIAL 2018-SFR3 TRU		09/21/2018	MORGAN STANLEY & CO INC	XXX	1,499,951	1,500,000	0
74360P-AA-1	PROS MKRET PL ISSU TR 2018-2 144A		08/22/2018	CREDIT SUISSE FIRST BOS	XXX	1,499,944	1,500,000	0
74733V-AD-2	QEP RES INC		04/12/2018	MORGAN STANLEY & CO INC	XXX	504,563	525,000	2,801
747525-AT-0	QUALCOMM INC		08/29/2018	CREDIT SUISSE FIRST BOS	XXX	1,198,088	1,250,000	10,170
75026J-AB-6	RADIATE HOLDCO LLC 144A		01/17/2018	CREDIT SUISSE FIRST BOS	XXX	155,000	155,000	0
75606D-AE-1	REALOGY GRP LLC 144A		02/21/2018	VARIOUS	XXX	65,738	67,000	666
75606D-AC-5	REALOGY GRP LLC/REALOGY CO 144A		01/31/2018	VARIOUS	XXX	136,418	132,000	1,065
75886A-AJ-7	REGENCY ENERGY PARTNERS LP		10/12/2018	MORGAN STANLEY & CO INC	XXX	411,237	405,000	8,353
76169#-AM-5	REYES HOLDINGS LLC		12/11/2018	JP MORGAN	XXX	3,000,000	3,000,000	0
761735-AP-4	REYNOLDS GROUP ISSUER LLC		11/09/2018	VARIOUS	XXX	709,413	703,572	10,608
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		11/14/2018	VARIOUS	XXX	519,113	525,000	9,681
761735-AV-1	REYNOLDS GROUP ISSUER LLC 144A		01/10/2018	BANK OF NEW YORK	XXX	48,434	45,000	1,549
749571-AD-7	RHP HOTEL PPTY/ RHP FINANCE		05/23/2018	VARIOUS	XXX	685,210	684,000	2,664
767754-CH-5	RITE AID CORP 144A		08/16/2018	VARIOUS	XXX	441,840	475,000	9,783
76882A-AB-6	RIVERS PITTSBURGH BORROWER LP 144A		08/10/2018	VARIOUS	XXX	325,813	325,000	9,566
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		01/25/2018	RBC DAIN RAUSCHER	XXX	176,438	150,000	2,979
78355H-KJ-7	RYDER SYS MTN BE		07/30/2018	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	594,768	595,000	0
78572X-AE-1	SABRA HLTH CARE LP/SABRA CAP C		04/24/2018	WACHOVIA SECURITIES LLC	XXX	210,125	205,000	2,662
78573N-AB-8	SABRE GBL INC 144A		11/05/2018	BANC OF AMERICA SEC LLC	XXX	114,206	115,000	2,762
79970Y-AE-5	SANCHEZ ENERGY CORP 144A		02/07/2018	CITIGROUP GBL MKT INC/SAL	XXX	217,741	220,000	0
78388J-AT-3	SBA COMMUNICATIONS CORP		05/15/2018	BANC OF AMERICA SEC LLC	XXX	192,276	193,000	3,189
78410G-AB-0	SBA COMMUNICATIONS CORP		08/08/2018	VARIOUS	XXX	1,234,245	1,259,000	14,327
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A		10/22/2018	BANK OF NY/TORONTO DOMINION SEC INC	XXX	223,454	225,000	3,075
80874Y-AW-0	SCIENTIFIC GAMES INTL INC 144A		08/06/2018	VARIOUS	XXX	250,329	255,000	4,069
80874Y-AU-4	SCIENTIFIC GAMES INTL INC		08/06/2018	VARIOUS	XXX	752,345	693,000	11,022
811054-AG-0	SCRIPPS E W CO OHIO 144A		01/19/2018	WACHOVIA SECURITIES LLC	XXX	447,750	450,000	4,356
817565-CB-8	SERVICE CORP INTL		02/07/2018	STIFEL NICOLAUS & CO INC	XXX	579,600	560,000	7,023
82873L-AA-3	SIMMONS FOODS INC /		05/22/2018	WACHOVIA SECURITIES LLC	XXX	14,450	17,000	62
82873L-AB-1	SIMMONS FOODS INC 144A		09/04/2018	VARIOUS	XXX	297,548	292,000	1,301
829259-AN-0	SINCLAIR TELEVISION GROUP		10/15/2018	VARIOUS	XXX	368,310	358,000	9,282
82967N-BA-5	SIRIUS XM RADIO INC 144A		11/19/2018	VARIOUS	XXX	612,014	653,000	8,531
83001A-AB-8	SIX FLAGS ENTMT CORP 144A		07/25/2018	JP MORGAN SECS INC-FI	XXX	92,388	95,000	2,277
78442F-EL-8	SLM CORP		03/22/2018	CITIGROUP GBL MKT INC/SAL	XXX	387,813	365,000	4,484
78442F-ES-3	SLM CORP		03/12/2018	VARIOUS	XXX	145,386	143,000	1,033
78454L-AK-6	SM ENERGY CO		11/16/2018	VARIOUS	XXX	281,541	273,000	2,495

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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
78454L-AP-5	SM ENERGY CO		08/06/2018	VARIOUS	XXX	377,850	375,000	0
842400-GL-1	SOUTHERN CALIFORNIA EDISON CO CALL		05/30/2018	BARCLAYS CAP INC.	XXX	429,553	430,000	0
845467-AM-1	SOUTHWESTERN ENERGY CO		08/08/2018	VARIOUS	XXX	498,662	485,000	14,476
845467-AN-9	SOUTHWESTERN ENERGY CO		08/29/2018	PERSHING LLC	XXX	212,680	200,000	6,458
40434J-AC-4	SPECTRUM BRANDS HOLDINGS INC N		11/27/2018	JEFFERIES & COMPANY	XXX	158,534	155,000	4,438
84762L-AO-8	SPECTRUM BRANDS INC		04/27/2018	VARIOUS	XXX	321,309	310,000	7,885
85172F-AG-4	SPRINGLEAF FINANCE CORPORATION		02/07/2018	BARCLAYS CAP INC.	XXX	543,913	530,000	4,174
85172F-AJ-8	SPRINGLEAF FINANCE CORPORATION		08/16/2018	VARIOUS	XXX	448,742	410,000	5,324
85172F-AL-3	SPRINGLEAF FINANCE CORPORATION		01/24/2018	JP MORGAN CHASE/HSBCSI	XXX	201,960	200,000	1,500
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION		03/08/2018	BARCLAYS CAP INC.	XXX	644,000	644,000	0
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION		08/08/2018	VARIOUS	XXX	616,095	614,000	7,381
852060-AD-4	SPRINT CAP CORP		05/18/2018	VARIOUS	XXX	790,023	775,000	2,366
852060-AT-9	SPRINT CAP CORP		11/16/2018	VARIOUS	XXX	922,123	840,000	15,463
85207U-AE-5	SPRINT CORP		08/16/2018	VARIOUS	XXX	582,535	554,000	17,362
85207U-AF-2	SPRINT CORP		01/31/2018	VARIOUS	XXX	462,970	434,000	11,839
85207U-AH-8	SPRINT CORP		08/08/2018	VARIOUS	XXX	399,943	385,000	3,463
85207U-AK-1	SPRINT CORP		08/16/2018	VARIOUS	XXX	1,068,908	1,036,000	32,063
852061-AM-2	SPRINT NEXTEL CORP		01/10/2018	BANK OF NEW YORK	XXX	192,023	159,000	2,895
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A		03/14/2018	GOLDMAN SACHS & CO	XXX	1,015,000	1,015,000	0
78470V-AC-2	SRC ENERGY INC		07/05/2018	VARIOUS	XXX	401,500	400,000	2,639
853496-AB-3	STANDARD INDS INC 144A		05/11/2018	BARCLAYS CAP INC.	XXX	87,231	85,000	1,169
853496-AD-9	STANDARD INDS INC 144A		01/12/2018	BANC OF AMERICA SEC LLC	XXX	45,000	45,000	178
85434V-AA-6	STANFORD HEALTH CARE		01/09/2018	MORGAN STANLEY & CO INC	XXX	174,000	174,000	0
85571B-AG-0	STARWOOD PPTY TR INC		11/27/2018	BANK OF NY/MIZUHO SEGS USA TREAS FIN	XXX	124,063	125,000	2,847
85571B-AP-0	STARWOOD PPTY TR INC		01/24/2018	JP MORGAN SEGS INC-FI	XXX	310,000	310,000	0
857477-AW-3	STATE STR CORP		10/03/2018	BANC OF AMERICA SEC LLC	XXX	920,820	1,000,000	10,011
858119-BF-6	STEEI DYNAMICS INC		12/13/2018	CITIGROUP GBL MKT INC/SAL	XXX	107,800	112,000	31
858119-BH-2	STEEI DYNAMICS INC		12/12/2018	BANC OF AMERICA SEC LLC	XXX	100,440	108,000	1,101
86614R-AK-3	SUMMIT MATERIALS LLC		02/08/2018	VARIOUS	XXX	595,125	540,000	13,643
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC		08/13/2018	VARIOUS	XXX	157,719	160,000	2,818
86765L-AJ-6	SUNOCO LP/SUNOCO FIN CORP SR GBL		12/03/2018	VARIOUS	XXX	682,894	690,000	4,829
86765L-AL-1	SUNOCO LP/SUNOCO FIN CORP SR GBL		08/22/2018	VARIOUS	XXX	227,525	230,000	76
86787E-BA-4	SUNTRUST BK ATL SR MD TM BK NT		10/24/2018	HHS/BLACKROCK CORE BOND	XXX	390,000	390,000	0
867914-BS-1	SUNTRUST BKS INC		04/24/2018	HHS/BLACKROCK CORE BOND	XXX	1,528,042	1,530,000	0
871503-AU-2	SYMANTEC CORP 144A		12/13/2018	VARIOUS	XXX	822,300	850,000	5,299
87165B-AE-3	SYNCHRONY FINL		03/29/2018	VARIOUS	XXX	198,065	200,000	900
87264A-AJ-4	T MOBILE USA INC		01/10/2018	CHASE SECURITIES INC	XXX	15,900	15,000	479
87264A-AM-7	T MOBILE USA INC		10/31/2018	CITIGROUP GBL MKT INC/SAL	XXX	159,456	155,000	1,576
87264A-AN-5	T MOBILE USA INC		08/27/2018	BANC OF AMERICA SEC LLC	XXX	105,250	100,000	3,152
87264A-AP-0	T MOBILE USA INC		08/14/2018	VARIOUS	XXX	643,552	605,000	2,736
87264A-AQ-8	T MOBILE USA INC		10/11/2018	VARIOUS	XXX	319,919	309,000	1,664
87264A-AU-9	T MOBILE USA INC		01/23/2018	BANK OF NEW YORK	XXX	70,200	70,000	0
87264A-AV-7	T MOBILE USA INC		01/22/2018	DEUTSCHE BANK SEGS	XXX	325,000	325,000	0
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP / 144A		09/24/2018	WACHOVIA SECURITIES LLC	XXX	210,000	210,000	0
87612B-AY-8	TARGA RES PARTNERS / TARGA RES		08/06/2018	VARIOUS	XXX	490,906	460,000	11,509
87612B-BB-7	TARGA RES PARTNERS / TARGA RES		01/16/2018	BANK OF NEW YORK	XXX	170,359	165,000	3,923
87612B-BH-4	TARGA RES PARTNERS 144A		08/06/2018	VARIOUS	XXX	798,288	793,000	4,259
872430-AB-2	TENET HEALTHCARE CORP		07/19/2018	VARIOUS	XXX	397,981	385,000	8,183
88033G-BY-5	TENET HEALTHCARE CORP		06/11/2018	BARCLAYS CAP INC.	XXX	205,256	205,000	1,845
88033G-CA-6	TENET HEALTHCARE CORP		08/07/2018	VARIOUS	XXX	754,684	750,000	2,826
88033G-CW-8	TENET HEALTHCARE CORP		08/01/2018	RECEIVED IN EXCHANGE	XXX	60,225	60,000	0
88033G-CP-3	TENET HEALTHCARE CORP 144A		11/13/2018	VARIOUS	XXX	187,425	180,000	4,634
88033G-CN-8	TENET HEALTHCARE CORP CALLABLE		08/29/2018	VARIOUS	XXX	377,250	375,000	4,088
880349-AR-6	TENNECO INC		07/17/2018	BANC OF AMERICA SEC LLC	XXX	474,600	501,000	5,890
881600-AM-5	TESORO LOGISTICS LP / CORP		08/20/2018	VARIOUS	XXX	262,737	245,000	4,394
882384-AD-2	TEXAS EASTN TRANSMISSION LP 144A		01/04/2018	DEUTSCHE BANK SEGS	XXX	109,429	110,000	0
883556-BM-3	THERMO FISHER SCIENTIFIC INC		08/29/2018	PERSHING LLC	XXX	496,770	500,000	3,853
87249F-AC-8	TICP CLO III- 2 LTD 2018 144A		04/05/2018	GOLDMAN SACHS & CO	XXX	1,200,000	1,200,000	0
88947E-AS-9	TOLL BROS FIN CORP		07/09/2018	RBC DAIN RAUSCHER	XXX	184,275	195,000	3,063
88947E-AT-7	TOLL BROS FIN CORP		01/19/2018	VARIOUS	XXX	464,250	465,000	36
891906-AE-9	TOTAL SYS SVCS INC		05/09/2018	BANC OF AMERICA SEC LLC	XXX	1,169,017	1,170,000	0
893647-AZ-0	TRANSDIGM INC		03/26/2018	PERSHING LLC	XXX	152,085	150,000	3,602

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
893647-BB-2	TRANS/IGM INC.		02/09/2018	CITIGROUP GBL MKT INC/SAL	XXX	701,063	690,000	6,795
89469A-AB-0	TREEHOUSE FOODS INC.		04/10/2018	BARCLAYS CAP INC.	XXX	550,000	550,000	2,011
896047-AH-0	TRIBUNE MEDIA CO.		12/06/2018	VARIOUS	XXX	503,880	495,000	8,595
896239-AB-6	TRIMBLE INC.		10/26/2018	SUMRIDGE PARTNERS LLC	XXX	250,695	250,000	3,891
896818-AL-5	TRIUMPH GROUP INC NEW		01/29/2018	VARIOUS	XXX	390,057	395,000	2,601
897051-AA-6	TRONOX INC 144A		08/29/2018	VARIOUS	XXX	822,755	825,000	11,109
91159H-HG-8	U S BANCORP MTNS BK ENT.		08/29/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,519,335	1,500,000	4,625
91159H-HU-7	U S BANCORP MTNS BK ENT.		11/13/2018	CITIGROUP GBL MKT INC/SAL	XXX	269,754	270,000	.0
90278K-AY-7	UBS COMMERCIAL MORTGAGE TRUST 2018		11/28/2018	UBS SECURITIES LLC/CMO	XXX	1,544,998	1,500,000	2,003
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST 2018		11/28/2018	UBS SECURITIES LLC/CMO	XXX	807,994	800,000	1,022
90400G-AB-7	ULTRA RESOURCES INC 144A		01/26/2018	BANK OF NEW YORK	XXX	126,563	125,000	2,598
907818-EH-7	UNION PAC CORP		11/05/2018	WACHOVIA SECURITIES LLC	XXX	598,566	650,000	3,277
909218-AB-5	UNIT CORP		11/01/2018	BANC OF AMERICA SEC LLC	XXX	535,655	538,000	15,985
909320-AB-2	UNITED AIRLINES PT CERT 2014-2		08/08/2018	VARIOUS	XXX	209,750	206,845	4,088
910047-AJ-8	UNITED CONTL HLDGS INC		08/08/2018	VARIOUS	XXX	498,725	500,000	7,231
911365-BB-9	UNITED RENTALS NORTH AMER INC.		05/11/2018	CREDIT SUISSE FIRST BOS.	XXX	179,271	173,000	.0
911365-BD-5	UNITED RENTALS NORTH AMER INC.		01/09/2018	BANK OF NEW YORK	XXX	332,374	312,000	8,389
911365-BE-3	UNITED RENTALS NORTH AMER INC.		03/16/2018	WACHOVIA SECURITIES LLC	XXX	208,063	275,000	.224
911365-BG-8	UNITED RENTALS NORTH AMER INC.		06/05/2018	VARIOUS	XXX	620,258	657,000	12,451
911365-BH-6	UNITED RENTALS NORTH AMER INC.		12/14/2018	CITIGROUP GBL MKT INC/SAL	XXX	469,766	511,000	3,197
911365-BK-9	UNITED RENTALS NORTH AMER INC.		10/25/2018	WACHOVIA SECURITIES LLC	XXX	265,153	265,000	.0
913017-CY-3	UNITED TECHNOLOGIES CORP		08/13/2018	JP MORGAN CHASE	XXX	824,703	825,000	.0
91324P-CP-5	UNITEDHEALTH GROUP INC.		02/16/2018	RBC DAIN RAUSCHER	XXX	534,303	525,000	1,969
91336R-AA-2	UNIVAR USA INC 144A		03/26/2018	BANC OF AMERICA SEC LLC	XXX	757,375	730,000	9,992
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A		09/24/2018	VARIOUS	XXX	764,339	743,000	12,860
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A		12/21/2018	VARIOUS	XXX	537,140	585,000	2,241
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		08/06/2018	PFRSHING LLC	XXX	207,695	225,000	5,541
90345W-AE-4	US AIRWAYS PT TRUST 2012-2		01/26/2018	CITIGROUP GLOBAL	XXX	95,952	88,845	950
91740P-AA-6	USA COMPRESSION PARTNERS 144A		03/09/2018	JP MORGAN SECS INC-FI	XXX	325,000	325,000	.0
92331X-AC-8	VENTURE 35 CLO LTD 2018-35A AS FLO		10/17/2018	JEFFERIES & COMPANY	XXX	2,185,000	2,185,000	.0
92343V-BY-9	VERIZON COMMUNICATIONS INC		08/29/2018	BANC OF AMERICA SEC LLC	XXX	4,098,520	4,000,000	76,544
92343V-EN-0	VERIZON COMMUNICATIONS INC		10/03/2018	WACHOVIA SECURITIES LLC	XXX	678,496	700,000	3,282
91823K-AA-7	VFH PARENT LLC /ORCH CO-ISSUE 144A		10/30/2018	BANK OF NEW YORK	XXX	30,675	30,000	765
92553P-AR-3	VIACOM INC NEW		01/19/2018	WACHOVIA SECURITIES LLC	XXX	609,313	625,000	6,602
92552V-AK-6	VIASAT INC 144A		10/22/2018	VARIOUS	XXX	667,044	695,000	3,153
925651-AA-9	VICI PPTYS 1 LLC		11/28/2018	VARIOUS	XXX	642,238	585,000	5,477
92840V-AA-0	VISTRA OPERATIONS CO LLC 144A		08/07/2018	CITIGROUP GBL MKT INC/SAL	XXX	210,000	210,000	.0
92856J-AA-8	VIZIENT INC 144A		12/11/2018	VARIOUS	XXX	261,563	240,000	5,239
91832Y-AA-6	VNC FINANCE 2018-FL2 LLC 2018-FL2		10/19/2018	WACHOVIA SECURITIES LLC	XXX	1,500,000	1,500,000	.0
928668-AN-2	VOLKSWAGEN GROUP AMER FIN LLC		11/07/2018	CITIGROUP GBL MKT INC/SAL	XXX	214,837	215,000	.0
928668-AP-7	VOLKSWAGEN GROUP AMER FIN LLC		11/07/2018	CITIGROUP GBL MKT INC/SAL	XXX	214,179	215,000	.0
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC 144A		11/07/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,346,733	1,350,000	.0
91831A-AB-7	VRX ESCROW CORP		08/07/2018	VARIOUS	XXX	483,285	515,000	6,487
94107J-AA-1	WASTE PRO USA INC 144A		11/02/2018	VARIOUS	XXX	397,688	405,000	1,856
948565-AC-0	WEEKLEY HOMES LLC/ FIN CORP		09/20/2018	VARIOUS	XXX	320,690	325,000	4,094
94946T-AC-0	WELL CARE HEALTH PLANS INC		12/24/2018	JEFFERIES & COMPANY	XXX	85,885	89,000	1,116
949496-AW-3	WELLFLEET CLO 2015-1 LTD 2015-1A A		10/03/2018	MORGAN STANLEY & CO INC.	XXX	800,000	800,000	.0
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016-2A A		10/26/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	.0
94951D-AA-1	WELLFLEET CLO 2018-3 LTD 2018-3A A		11/16/2018	BANC OF AMERICA SEC LLC	XXX	750,000	750,000	.0
95000U-2B-8	WELLS FARGO & CO		04/02/2018	BARCLAYS CAP INC.	XXX	652,413	673,000	3,533
94988J-ST-0	WELLS FARGO BANK NATL ASSN		10/23/2018	DAIWA SECURITIES AMERICA INC (DAIWA)	XXX	450,329	450,000	.91
94974B-FC-9	WELLS FARGO CO MTN BE		04/03/2018	WACHOVIA SECURITIES LLC	XXX	672,747	670,000	1,759
94974B-GA-2	WELLS FARGO CO MTN BE		08/29/2018	UBS WARBURG LLC	XXX	1,957,640	2,000,000	31,533
95000A-AU-1	WELLS FARGO COM MTG TR 2015-P2		09/20/2018	MORGAN STANLEY & CO INC.	XXX	4,017,031	4,000,000	9,734
94989C-AX-9	WELLS FARGO COML TR 2015-C26		09/19/2018	GOLDMAN SACHS & CO.	XXX	3,882,031	4,000,000	7,036
94989J-AZ-9	WELLS FARGO COML TR 2015-C28		08/28/2018	WACHOVIA SECURITIES LLC	XXX	4,305,791	4,310,000	12,291
94989E-AE-7	WELLS FARGO COML TR 2015-LC20		10/01/2018	MORGAN STANLEY & CO INC.	XXX	970,156	1,000,000	177
95000D-BE-0	WELLS FARGO COML TR 2016-C34		08/22/2018	GOLDMAN SACHS & CO.	XXX	1,469,121	1,500,000	2,790
95000H-BE-1	WELLS FARGO COML TR 2016-LC24		10/18/2018	WACHOVIA SECURITIES LLC	XXX	780,473	850,000	1,331
950810-AK-0	WESCO DISTR INC		12/07/2018	WACHOVIA SECURITIES LLC	XXX	556,388	555,000	14,584
958102-AM-7	WESTERN DIGITAL CORP		12/13/2018	VARIOUS	XXX	323,863	335,000	1,342
96208L-AA-9	NEWORK COS INC 144A		04/25/2018	JP MORGAN SECS INC-FI	XXX	370,000	370,000	.0

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
966387-AP-7	WHITING PETE CORP NEW		02/23/2018	JP MORGAN SECS INC-FI	XXX	204,750	200,000	5,069
966387-BG-6	WHITING PETE CORP NEW		11/14/2018	VARIOUS	XXX	499,058	488,000	3,645
96812T-AB-8	WILDHORSE RESOURCE DEV CORP SR NT		08/08/2018	VARIOUS	XXX	384,711	375,000	6,523
969457-BU-3	Williams Cos Inc Del		10/19/2018	UBS WARBURG LLC	XXX	639,776	650,000	6,547
96950F-AL-8	WILLIAMS PARTNERS L P		08/28/2018	MORGAN STANLEY & CO INC	XXX	1,280,725	1,250,000	16,406
96950G-AB-8	WILLIAMS SCOTSMAN INTL INC 144A		08/16/2018	RECEIVED IN EXCHANGE	XXX	456,515	455,000	.0
970648-AG-6	WILLIS NORTH AMER INC		10/03/2018	BARCLAYS CAP INC	XXX	397,576	400,000	1,250
97381L-AA-6	WINDSTREAM SVCS LLC 144A		01/29/2018	BANK OF NEW YORK	XXX	48,875	.85,000	1,279
976843-BL-5	WISCONSIN PUB SVC CORP		11/19/2018	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	414,730	415,000	.0
98212B-AD-5	WPX ENERGY INC		01/22/2018	BARCLAYS CAP INC	XXX	371,000	350,000	525
98212B-AE-3	WPX ENERGY INC		08/08/2018	VARIOUS	XXX	545,098	540,000	10,839
98310W-AG-3	WYNDHAM DESTINATIONS INC		12/17/2018	STIFEL NICOLAUS & CO INC	XXX	101,250	100,000	1,688
98310W-AP-3	WYNDHAM DESTINATIONS INC		08/06/2018	VARIOUS	XXX	415,516	421,000	5,387
98310W-AL-2	WYNDHAM WORLDWIDE CORP		07/02/2018	VARIOUS	XXX	437,940	465,000	4,894
98310W-AN-8	WYNDHAM WORLDWIDE CORP		11/02/2018	VARIOUS	XXX	361,954	372,000	5,522
983793-AD-2	XPO LOGISTICS INC 144A		12/18/2018	VARIOUS	XXX	880,673	860,000	9,831
989194-AP-0	ZAYO GROUP LLC 144A		12/03/2018	VARIOUS	XXX	186,305	196,000	4,159
989194-AM-7	ZAYO GROUP LLC/ZAYO CAP INC		03/22/2018	BANC OF AMERICA SEC LLC	XXX	414,120	400,000	11,667
98877D-AC-9	ZF NORTH AMER CAP 144A		09/17/2018	VARIOUS	XXX	1,660,888	1,636,000	24,570
68245X-AC-3	1011778 B.C. UNLIMITED LIABIL 144A	C	02/09/2018	CITIGROUP GBL MKT INC/SAL	XXX	4,825	5,000	.17
68245X-AE-9	1011778 B.C. UNLIMITED LIABIL 144A	C	11/01/2018	VARIOUS	XXX	1,170,825	1,200,000	18,500
68245X-AB-5	1011778 B.C. UNLIMITED LIABIL 144	C	11/28/2018	VARIOUS	XXX	321,743	325,000	5,248
009088-AC-9	AIR CANADA 2015-2 144A	C	07/05/2018	BARCLAYS CAP INC	XXX	577,598	569,332	1,898
06367T-4W-7	BANK OF MONTREAL	C	04/10/2018	HARRIS NESBITT CORP-BONDS	XXX	289,661	290,000	.0
097751-AV-3	BOMBARDIER INC 144A	C	11/30/2018	VARIOUS	XXX	1,812,371	1,797,000	26,499
097751-BF-7	BOMBARDIER INC 144A	C	11/19/2018	VARIOUS	XXX	454,816	450,000	2,244
136385-AT-8	CANADIAN NAT RES LTD	C	11/05/2018	JP MORGAN SECS INC-FI	XXX	295,416	300,000	697
136385-AX-9	CANADIAN NAT RES LTD	C	07/02/2018	JP MORGAN SECS INC-FI	XXX	399,951	410,000	1,491
146900-AM-7	CASCADES INC 144A	C	09/21/2018	JP MORGAN CHASE BANK	XXX	122,271	121,000	1,294
292505-AJ-3	ENCANA CORP	C	04/25/2018	STIFEL NICOLAUS & CO INC	XXX	201,508	200,000	3,510
335934-AF-2	FIRST QUANTUM MINERALS LTD 144A	C	08/10/2018	VARIOUS	XXX	248,243	243,000	8,241
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A	C	08/10/2018	VARIOUS	XXX	413,580	400,000	10,190
349553-AM-9	FORTIS INC	C	10/29/2018	GOLDMAN SACHS & CO	XXX	181,872	200,000	458
44485H-AA-2	GFL ENVIRONMENTAL INC	C	05/03/2018	CITIGROUP GBL MKT INC/SAL	XXX	630,000	630,000	.0
361680-AD-6	GFL ENVIRONMENTAL INC 144A	C	02/21/2018	BARCLAYS CAP INC	XXX	300,000	300,000	.0
362438-AA-1	GW HONOS SEC CORP 144A	C	08/08/2018	VARIOUS	XXX	508,570	490,000	11,748
644535-AF-3	NEW GOLD INC CDA 144A	C	05/21/2018	VARIOUS	XXX	228,974	222,000	2,461
65548P-AE-6	NORBORD INC 144A	C	11/20/2018	VARIOUS	XXX	422,680	398,000	7,571
66977W-AN-9	NOVA CHEMICALS CORP	C	05/22/2018	BANC OF AMERICA SEC LLC	XXX	59,325	.60,000	989
66977W-AQ-2	NOVA CHEMICALS CORP 144A	C	10/31/2018	VARIOUS	XXX	421,933	432,000	4,666
66977W-AR-0	NOVA CHEMICALS CORP 144A	C	08/07/2018	VARIOUS	XXX	327,804	340,000	3,652
67077M-AJ-7	NUTRIEN LTD	C	10/19/2018	BANC OF AMERICA SEC LLC	XXX	310,333	320,000	616
683715-AA-4	OPEN TEXT CORP 144A	C	11/16/2018	VARIOUS	XXX	241,995	240,000	4,371
701371-AL-9	PARKLAND FUEL CORP 144A	C	03/18/2018	BANC OF AMERICA SEC LLC	XXX	475,000	475,000	.0
74022D-AJ-9	PRECISION DRILLING CORP	C	02/26/2018	BARCLAYS CAP INC	XXX	287,250	300,000	4,506
878742-AW-5	TECK RESOURCES LTD	C	04/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	31,030	29,000	423
878742-BC-8	TECK RESOURCES LTD 144A	C	11/30/2018	VARIOUS	XXX	426,055	389,000	12,108
878742-AS-4	TECK RESOURCES LTD GTD SR NT 6%40	C	08/13/2018	VARIOUS	XXX	427,863	407,000	3,607
878744-AB-7	TECK RESOURCES LTD SR NT 5.2%42	C	01/26/2018	MORGAN STANLEY & CO INC	XXX	320,513	315,000	6,779
896356-AE-2	TRINIDAD DRILLING LTD 144A	C	08/01/2018	WACHOVIA SECURITIES LLC	XXX	413,313	425,000	12,983
91911X-AV-6	VALEANT PHARMACEUTICALS 144A	C	08/06/2018	VARIOUS	XXX	191,458	184,000	3,731
91911X-AW-4	VALEANT PHARMACEUTICALS INTL	C	05/17/2018	GOLDMAN SACHS & CO	XXX	265,000	265,000	.0
91911K-AJ-1	VALEANT PHARMACEUTICALS INTL 144A	C	11/29/2018	VARIOUS	XXX	971,893	940,000	12,947
91911K-AK-8	VALEANT PHARMACEUTICALS INTL 144A	C	12/04/2018	VARIOUS	XXX	826,703	790,000	9,901
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	C	08/10/2018	VARIOUS	XXX	1,044,625	1,035,000	15,792
91831A-AC-5	VRX ESCROW CORP 144A	C	11/13/2018	VARIOUS	XXX	706,013	750,000	11,867
20557#-AF-8	COMPUTERSHARE LTD	C	11/20/2018	JP MORGAN	XXX	1,000,000	1,000,000	.0
20557#-AG-6	COMPUTERSHARE LTD	C	11/20/2018	JP MORGAN	XXX	2,000,000	2,000,000	.0
302516-AY-3	FMG RESOURCES AUGUST 2006 144A	C	03/01/2018	JP MORGAN SECS INC-FI	XXX	550,000	550,000	.0
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018	C	08/13/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	.0
961214-DZ-3	WESTPAC BKG CORP	C	05/08/2018	JP MORGAN SECS INC-FI	XXX	1,744,529	1,745,000	.0
A9890A-AA-8	BAHIA SUL HLDGS GMBH	C	04/09/2018	CREDIT SUISSE FIRST BOSTON LLC	XXX	1,076,268	1,019,000	14,160

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
M1995Y-AA-4	CBQ FINANCE LTD 3.25% GTD SNR 13/0	C	06/22/2018	HSBC	XXX	1,755,000	1,800,000	2,113
M1995Y-AG-1	CBQ FINANCE LTD 5% GTD SNR 24/05/2	C	07/18/2018	HSBC	XXX	2,389,860	2,343,000	18,223
44962L-AG-2	IHS MARKIT LTD	C	10/26/2018	MILLENNIUM ADVISORS, LLC	XXX	247,783	250,000	2,779
62886H-AN-1	NCL CORP LTD 144A	C	12/19/2018	VARIOUS	XXX	1,237,999	1,225,000	13,213
687602-AA-9	TENGIZCHEVROIL FIN CO INTL LTD	C	05/14/2018	CITIBANK	XXX	680,480	726,000	7,341
92676X-AC-1	VIKING CRUISES LTD 144A	C	08/06/2018	VARIOUS	XXX	669,598	650,000	8,464
92676X-AD-9	VIKING CRUISES LTD 144A	C	08/06/2018	VARIOUS	XXX	434,428	443,000	7,046
91832V-AA-2	VOC ESCROW LTD 144A	C	01/29/2018	BANC OF AMERICA SEC LLC	XXX	375,000	375,000	0
947075-AN-7	WEATHERFORD INTL LTD	C	01/31/2018	MORGAN STANLEY & CO INC	XXX	229,425	210,000	9,620
94707V-AB-6	WEATHERFORD INTL LTD BERMUDA	C	01/04/2018	MORGAN STANLEY & CO INC	XXX	108,550	130,000	2,754
00653M-AA-9	ADCB FIN CAYMAN LTD 144A	C	04/06/2018	VARIOUS	XXX	2,173,456	2,172,000	1,432
01750L-AA-1	ALLEGRO CLO VIII LTD 2018-8 144A	C	12/06/2018	MORGAN STANLEY & CO INC	XXX	738,900	750,000	8,981
02014P-DJ-0	ALM XVII LTD 2016-17R	C	09/12/2018	CREDIT SUISSE FIRST BOS	XXX	4,385,480	4,400,000	23,974
04964K-AL-5	ATRIUM IX LLC 2013-9R 144A	C	09/18/2018	SG COWEN SECURITIES CORP	XXX	923,383	922,000	2,092
05401A-AB-7	AVOLON HLDGS FDG LTD	C	12/17/2018	VARIOUS	XXX	785,594	787,000	1,637
07131X-AV-6	BATTALION CLO VII LTD 2014-7RR 144	C	12/06/2018	CITIGROUP GBL MKT INC/SAL	XXX	495,750	500,000	2,617
09626R-AY-1	BLUEMOUNTAIN CLO 2012-2R2 144A	C	11/09/2018	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	0
14315L-AA-2	CARLYLE GBLB MKT STRTG 2014-3R 144	C	11/01/2018	BANC OF AMERICA SEC LLC	XXX	1,551,890	1,555,000	1,076
61987Z-AD-2	COBL FUNDING 1 MEDIUM TERM NOTE F1	C	06/21/2018	HSBC BANK PLC LONDON	XXX	1,135,788	1,200,000	6,100
15032F-AA-4	CEDAR FDG VII CLO LTD 2018-7 144A	C	11/13/2018	WACHOVIA SECURITIES LLC	XXX	996,000	1,000,000	2,313
12550Y-AC-8	C1FC FUNDING 2017-11 LTD 2017-2A A	C	09/17/2018	JP MORGAN SECS INC-F1	XXX	4,005,000	4,000,000	24,315
12549B-AD-1	C1FC FUNDING LTD 2013-11R 144A	C	09/20/2018	MORGAN STANLEY & CO INC	XXX	2,298,443	2,295,000	15,357
31572U-AG-1	FIBRIA OVERSEAS FIN LTD	C	04/06/2018	VARIOUS	XXX	1,623,684	1,663,000	12,446
36255C-AA-7	GPMT LTD 2018-FL1 144A	C	11/15/2018	WACHOVIA SECURITIES LLC	XXX	997,813	1,000,000	0
50188W-AE-8	LCM XX LP 20A AR FLOATING 20/OCT/2	C	09/18/2018	JP MORGAN	XXX	4,000,000	4,000,000	0
55820T-AA-6	MADISON PARK FDG XXIII 2017-23 144	C	09/13/2018	BARCLAYS CAP INC	XXX	4,010,000	4,000,000	20,493
65504I-AG-2	NORFI HOLD INT LTD	C	08/08/2018	VARIOUS	XXX	253,015	350,000	9,088
67515E-AR-7	OCEAN TRAILS CLO V 2014-5A ARR FLO	C	10/12/2018	DEUTSCHE BANK SECS	XXX	500,000	500,000	0
67092R-AE-8	OCP CLO 2016-12R 144A	C	10/01/2018	BANC OF AMERICA SEC LLC	XXX	500,000	500,000	0
67590E-AQ-7	OCTAGON INV PRTRNS XV 2017-15R 144	C	11/15/2018	BANC OF AMERICA SEC LLC	XXX	1,501,875	1,500,000	4,727
67591U-AC-1	OCTAGON INV PTNS 2018-36	C	11/14/2018	SG COWEN SECURITIES CORP	XXX	994,500	1,000,000	3,028
67109W-AJ-7	OZLM XII LTD 2015-12R	C	09/05/2018	BARCLAYS CAP INC	XXX	1,500,000	1,500,000	0
67110A-AQ-6	OZLM XIII LTD 2015-13R 144A	C	09/05/2018	BARCLAYS CAP INC	XXX	1,500,000	1,500,000	0
70014L-AA-8	PARK AEROSPACE HLDGS LTD 144A	C	08/14/2018	JP MORGAN SECS INC-F1	XXX	163,400	160,000	23
77342K-AA-8	ROCKFORD TOWER CLO 2018-2 144A	C	11/08/2018	GOLDMAN SACHS & CO	XXX	2,497,500	2,500,000	14,802
785712-AE-0	SABLE INTL FIN LTD 144A	C	10/02/2018	THE BANK OF NY/BARCLAYS CAPITAL - LDN	XXX	287,375	275,000	3,309
6781A6-AC-7	SAUDI ELECTRIC CO. 4% SUK	C	04/06/2018	HSBC	XXX	1,069,943	1,060,000	236
81180W-AL-5	SEAGATE HDD CAYMAN	C	01/12/2018	MARKETAXESS CORP	XXX	95,667	96,000	203
81180W-AR-2	SEAGATE HDD CAYMAN	C	01/31/2018	VARIOUS	XXX	252,276	258,000	1,759
81180W-AT-8	SEAGATE HDD CAYMAN	C	08/14/2018	UBS WARBURG LLC	XXX	62,370	63,000	1,408
822538-AE-4	SHELF DRILLING HLDGS LTD 144A	C	08/08/2018	VARIOUS	XXX	297,461	292,000	8,287
83609Y-AC-0	SOUND PNT CLO IV-R LTD 2018-4R 144	C	12/06/2018	WACHOVIA SECURITIES LLC	XXX	740,625	750,000	3,969
836096-AL-9	SOUND PNT CLO IX LTD 2015-9R 144A	C	08/27/2018	BAIRD (ROBERT W) & CO INC	XXX	1,500,000	1,500,000	5,379
893830-BK-4	TRANSOCEAN INC 144A	C	10/22/2018	CITIGROUP GBL MKT INC/SAL	XXX	330,000	330,000	0
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A	C	07/10/2018	GOLDMAN SACHS & CO	XXX	252,450	255,000	0
90320M-AA-3	UPCB FINANCE IV LTD 144A	C	03/28/2018	CREDIT SUISSE FIRST BOS	XXX	193,000	200,000	2,299
91911T-AP-8	VALE OVERSEAS LTD	C	12/18/2018	VARIOUS	XXX	2,546,844	2,285,000	33,002
92329Y-AL-0	VENTURE XVII CLO LTD 2014-17R 144A	C	04/02/2018	JEFFERIES & COMPANY	XXX	1,500,000	1,500,000	0
P32133-CG-6	BANCO DE CREDITO E ENVERSIONES	C	12/18/2018	JP MORGAN CHASE	XXX	1,248,098	1,255,000	17,988
P2205J-AH-3	CENCOSUD S A	C	04/17/2018	CREDIT SUISSE FIRST BOS	XXX	1,075,961	1,051,000	12,667
29081P-AE-5	EMBOTELLADORA ANDINA S A 144A	C	11/29/2018	CITIGROUP GBL MKT INC/SAL	XXX	693,255	678,000	5,838
P37110-AJ-5	EMPRESA NACIONAL DEL PETROLEO	C	11/29/2018	GOLDMAN SACHS & CO	XXX	1,228,104	1,271,000	5,097
279158-AC-3	ECOPETROL S A	C	10/17/2018	NOMURA SEC/FIXED INCOME	XXX	529,000	500,000	2,530
89387Y-AC-5	TRANSPORTADORA DE GAS INTL 144A	C	10/17/2018	JP MORGAN SECS INC-F1	XXX	1,350,000	1,350,000	0
864250-AA-6	SUAMI FINANCE BV 144A	C	06/27/2018	BARCLAYS CAP INC/BARCLAYS PLC LDN BR	XXX	1,011,926	996,000	9,711
05565A-CA-9	BNP PARIBAS 144A	C	08/16/2018	VARIOUS	XXX	420,950	400,000	10,238
654902-AD-7	NOKIA CORP	C	08/17/2018	VARIOUS	XXX	395,621	406,000	3,570
67054K-AA-7	NUMERICABLE GROUP SA 144A	C	08/17/2018	VARIOUS	XXX	817,499	825,000	14,156
67054L-AC-1	NUMERICABLE GROUP SA 144A	D	05/11/2018	VARIOUS	XXX	478,895	500,000	7,813
83368J-KG-4	SOCIETE GENERALE NY 144A	C	08/16/2018	VARIOUS	XXX	426,440	400,000	11,267
251526-BN-8	DEUTSCHE BK AG N Y BRH	C	01/31/2018	CREDIT SUISSE FIRST BOS	XXX	355,212	360,000	2,974
251526-BX-6	DEUTSCHE BK AG N Y BRH	C	06/01/2018	RECEIVED IN EXCHANGE	XXX	1,587,643	1,600,000	0

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91337D-AB-0	UNITYMEDIA KABELBW GMBH 144A	C	08/06/2018	BNP PARIBAS SEC CORP	XXX	418,120	400,000	1,565
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY	C	10/25/2018	GOLDMAN SACHS & CO	XXX	270,457	275,000	4,035
Y9863Z-AB-8	LEADING AFFLUENCE LTD(YUEXIU PROP)	D	04/13/2018	MORGAN STANLEY & CO INC	XXX	1,366,400	1,400,000	14,525
74445P-AB-8	PT INDONESIA ASAHAN ALUMINIUM	C	11/29/2018	VARIOUS	XXX	1,833,303	1,821,000	3,329
00774M-AF-2	AERCAP IRELAND CAPITAL LIMITED	C	06/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	997,490	1,000,000	0
00774M-AG-0	AERCAP IRELAND CAPITAL LIMITED	C	09/14/2018	UBS WARBURG LLC	XXX	1,416,108	1,425,000	4,756
03969A-AH-3	ARDAGH PACKAGING 144A	C	08/28/2018	CITIGROUP GBL MKT INC/SAL	XXX	198,750	200,000	2,698
03969A-AJ-9	ARDAGH PACKAGING 144A	C	08/06/2018	VARIOUS	XXX	428,490	400,000	5,599
03969A-AL-4	ARDAGH PACKAGING 144A	C	11/20/2018	VARIOUS	XXX	691,750	700,000	6,433
12674T-AB-2	C&W SENIOR FINANCING DESIGNATE	C	10/04/2018	CITIGROUP GBL MKT INC/SAL	XXX	400,000	400,000	0
29273E-AC-2	ENDO LTD / ENDO FIN LLC 144A	C	08/08/2018	VARIOUS	XXX	365,190	435,000	1,483
361640-6M-5	GE CAPITAL INTERNATIONAL FDG	C	11/13/2018	RBC DAIN RAUSCHER	XXX	436,455	500,000	0
361640-MS-4	GE CAPITAL INTERNATIONAL FDG	D	06/29/2018	VARIOUS	XXX	1,114,397	1,140,000	3,457
803865-AA-2	SASOL FING INTL PLC	C	11/02/2018	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS	XXX	1,814,404	1,852,000	39,818
46115H-AW-7	INTESA SANPAOLO S P A 144A	C	08/21/2018	VARIOUS	XXX	395,568	400,000	1,713
973147-AD-3	WIND TRE SPA 144A	C	08/16/2018	VARIOUS	XXX	616,360	680,000	6,678
606822-BA-1	MITSUBISHI UFJ FINL GROUP INC	C	09/04/2018	MORGAN STANLEY & CO INC	XXX	1,016,583	1,015,000	4,772
86962M-AQ-3	SUMITOMO MITSUI FINL GROUP INC	C	09/03/2018	FERSHING LLC	XXX	973,170	1,000,000	3,769
00687Y-AA-3	ADIENT GLOBAL HLDGS LTD 144A	C	12/03/2018	VARIOUS	XXX	475,589	590,000	8,382
03635V-AD-8	APTIV PLC	C	10/04/2018	BANC OF AMERICA SEC LLC	XXX	395,424	400,000	3,967
24718P-AA-5	DELPHI JERSEY HLDGS PLC 144A	C	12/03/2018	VARIOUS	XXX	500,063	565,000	3,365
00507U-AR-2	ACTAVIS FUNDING SCS	C	10/23/2018	CITIGROUP GBL MKT INC/SAL	XXX	542,938	550,000	2,108
00507U-AS-0	ACTAVIS FUNDING SCS	C	11/05/2018	VARIOUS	XXX	1,601,930	1,650,000	4,834
02154C-AE-3	ALTICE FINANCING S.A. 144A	C	08/06/2018	VARIOUS	XXX	526,200	525,000	8,891
02154V-AA-9	ALTICE SA 144A	C	09/06/2018	BARCLAYS CAP INC	XXX	236,250	250,000	1,345
00191A-AC-0	ARD FIN S A	C	08/06/2018	VARIOUS	XXX	414,520	400,000	10,292
05351C-AA-5	AVATION CAPITAL SA CALLIARIF MEDIUM	D	05/03/2018	WACHOVIA SECURITIES LLC	XXX	201,500	200,000	0
235822-AB-9	DANA FING LUXEMBOURG S 144A	C	10/11/2018	VARIOUS	XXX	718,879	713,000	9,592
45824T-AR-6	INTELSAT JACKSON HLDGS LTD 144A	C	08/17/2018	FERSHING LLC	XXX	348,114	330,000	440
45824T-AS-4	INTELSAT JACKSON HLDGS LTD 144A	C	01/29/2018	BANK OF NEW YORK	XXX	243,652	212,000	6,713
45824T-BA-2	INTELSAT JACKSON HLDGS LTD 144A	C	10/02/2018	VARIOUS	XXX	1,159,945	1,156,000	3,477
561233-AA-5	MALLINCKRODT INTL FIN SA 144A	C	08/16/2018	VARIOUS	XXX	520,192	562,000	9,504
561233-AC-1	MALLINCKRODT INTL FIN SA 144A	C	01/29/2018	BANK OF NEW YORK	XXX	169,526	200,000	3,239
87927V-AM-0	TELECOM ITALIA CAP	C	02/14/2018	BANC OF AMERICA SEC LLC	XXX	102,578	97,000	2,199
89668Q-AE-8	TRINSEO MATLS OPER SCA 144A	C	04/03/2018	JEFFERIES & COMPANY	XXX	352,800	360,000	11,610
P3691N-BF-6	EL PUERTO DE LIVERPOOL S.A.B	C	12/10/2018	VARIOUS	XXX	1,231,000	1,364,000	8,981
P4948K-AD-7	GRUMA SAB DE CV GRUMA	C	04/27/2018	VARIOUS	XXX	1,552,768	1,500,000	30,469
P56145-AA-6	INFRAESTRUCTURA ENERGETICA	C	04/06/2018	FERSHING LLC	XXX	809,840	848,000	10,247
P57908-AD-0	MEXICHEM SAB DE CV MEXICHEM	C	11/29/2018	VARIOUS	XXX	2,460,776	2,441,000	20,902
71654Q-CX-6	PETROLEOS MEXICANOS	C	10/17/2018	VARIOUS	XXX	803,463	820,000	3,136
013822-AC-5	ALCOA NEDERLAND HLDG B V	C	05/14/2018	JP MORGAN SECS INC-FI	XXX	325,000	325,000	0
N15516-AA-0	BRASKEM NETH FIN B V	C	04/06/2018	VARIOUS	XXX	1,616,272	1,675,000	11,772
10554T-AB-1	BRASKEM NETH FIN B V 144A	C	01/22/2018	VARIOUS	XXX	998,825	1,000,000	1,750
210383-AA-3	CONSTELLUM NV 144A	C	11/01/2018	BAIRD (ROBERT W) & CO INC	XXX	236,125	250,000	6,788
210383-AF-2	CONSTELLUM NV 144A	C	12/03/2018	VARIOUS	XXX	514,331	505,000	10,075
26963P-AA-2	EAGLE INTER GLOBAL HLDG B 144A	D	08/08/2018	FERSHING LLC	XXX	150,251	150,000	3,000
629470-AW-8	NXP B V / NXP FDG LLC 144A	C	08/08/2018	MORGAN STANLEY & CO INC	XXX	297,840	300,000	5,134
670916-AA-1	OCI N V 144A	C	04/17/2018	JP MORGAN SECS INC-FI	XXX	505,000	505,000	0
67777L-AC-7	O1 EUROPEAN GROUP BV 144A	C	08/08/2018	FERSHING LLC	XXX	249,025	260,000	4,189
78520L-AA-8	SABIC CAP II B V	C	10/02/2018	CITIBANK	XXX	1,239,920	1,245,000	0
82620K-AL-7	SIEMENS FIN NV 144A	C	04/06/2018	PIERPOINT SECURITIES LLC	XXX	1,828,580	2,000,000	22,847
85572N-AA-6	STARS GROUP HLDGS B V / STAR G 144	C	12/18/2018	VARIOUS	XXX	702,765	695,000	16,632
88167A-AK-7	TEVA PHARMACEUTICAL FIN	C	08/18/2018	VARIOUS	XXX	409,860	400,000	5,850
88167A-AL-5	TEVA PHARMACEUTICAL FIN	C	03/07/2018	BANC OF AMERICA SEC LLC	XXX	705,000	705,000	0
88167A-AC-5	TEVA PHARMACEUTICAL FIN NETH	D	02/01/2018	VARIOUS	XXX	607,111	650,000	142
98954U-AB-9	ZIGGO BD FIN B V 144A	C	08/22/2018	MORGAN STANLEY & CO INC	XXX	158,375	175,000	1,138
98954N-AA-7	ZIGGO SECD FIN B V 144A	C	08/23/2018	VARIOUS	XXX	515,060	526,000	8,575
P12651-AB-4	BANCO GENERAL S A	C	04/27/2018	JEFFERIES & COMPANY	XXX	1,718,147	1,800,000	13,903
P3R946-AK-5	CORP FINAN DE DESARROLLO S.A.	D	03/09/2018	BARCLAYS CAP INC/BARCLAYS PLC LDN BR	XXX	1,234,668	1,200,000	9,183
P5626F-AA-0	INTERCORP FINL SVCS INC	C	04/27/2018	JEFFERIES & COMPANY	XXX	1,406,250	1,500,000	2,063
86960B-AX-0	SVENSKA HANDELSBANKEN AB	C	11/13/2018	JP MORGAN SECS INC-FI	XXX	349,545	350,000	0
225401-AK-4	CREDIT SUISSE GROUP	C	09/05/2018	CREDIT SUISSE FIRST BOS	XXX	200,000	200,000	0

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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
225460-AB-2	CREDIT SUISSE INTERNATIONAL	C	08/13/2018	VARIOUS	XXX	922,804	836,000	9,044
225460-AP-2	CREDIT SUISSE NEW YORK BRANCH	C	11/05/2018	VARIOUS	XXX	1,332,453	1,350,000	16,494
M1838H-AA-2	BURGAN SENIOR SPC LTD MEDIUM TERM	C	08/09/2018	VARIOUS	XXX	925,694	951,000	12,171
692733-AA-6	OZTEL HLDGS SPC LTD 144A	C	05/14/2018	VARIOUS	XXX	1,714,944	1,730,000	1,316
00185A-AK-0	AON PLC	C	10/03/2018	CREDIT SUISSE FIRST BOS	XXX	740,003	750,000	8,880
06738E-AB-1	BARCLAYS PLC	C	01/23/2018	MILLENNIUM ADVISORS, LLC	XXX	207,486	200,000	1,472
06738E-AS-4	BARCLAYS PLC	C	10/25/2018	DEUTSCHE BANK SECS	XXX	436,563	450,000	5,019
06738E-AW-5	BARCLAYS PLC	C	01/31/2018	JEFFERIES & COMPANY	XXX	205,642	200,000	2,230
06738E-BD-6	BARCLAYS PLC	C	05/09/2018	BARCLAYS CAP INC	XXX	1,630,000	1,630,000	0
293500-AH-2	ENSCO PLC	C	01/11/2018	DEUTSCHE BANK SECS	XXX	310,000	310,000	0
404280-BR-9	HSBC HLDGS PLC	C	05/10/2018	JP MORGAN CHASE/HSBCSI	XXX	1,420,000	1,420,000	0
404280-BT-5	HSBC HLDGS PLC	C	06/12/2018	JP MORGAN CHASE	XXX	520,000	520,000	0
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY 144A	C	09/18/2018	VARIOUS	XXX	1,691,305	1,620,000	25,434
47010B-AF-1	JAGUAR LAND ROVER PLC	C	05/08/2018	JP MORGAN SECS INC-FI	XXX	541,750	600,000	2,850
47010B-AD-6	JAGUAR LAND ROVER PLC 144A	C	02/06/2018	MERRILL LYNCH	XXX	808,000	800,000	7,839
48244L-AE-8	KCA DEUTAG UK FINANCE PLC 144A	C	08/16/2018	VARIOUS	XXX	402,560	400,000	7,005
539439-AG-4	LLOYDS BANKING GROUP PLC	C	08/14/2018	VARIOUS	XXX	435,200	400,000	2,667
539439-AT-6	LLOYDS BANKING GROUP PLC	C	06/09/2018	UBS WARBURG LLC	XXX	299,094	300,000	0
539439-AU-3	LLOYDS BANKING GROUP PLC	C	10/02/2018	GOLDMAN SACHS & CO	XXX	255,000	255,000	0
53944Y-AG-8	LLOYDS BKG GROUP PLC	C	06/14/2018	JP MORGAN SECS INC-FI	XXX	800,000	800,000	0
590100-AB-2	MERLIN ENTERTAINMENTS PLC	C	05/02/2018	CITIGROUP GBL MKT INC/SAL	XXX	375,000	375,000	0
780097-BA-8	ROYAL BK SCOTLAND GROUP PLC	C	05/14/2018	JP MORGAN CHASE/HSBCSI	XXX	609,978	600,000	3,280
780097-BB-6	ROYAL BK SCOTLAND GROUP PLC	C	01/09/2018	DEUTSCHE BANK	XXX	225,960	200,000	527
780097-BG-5	ROYAL BK SCOTLAND GROUP PLC	C	05/15/2018	CREDIT SUISSE FIRST BOS	XXX	1,175,000	1,175,000	0
80281L-AJ-4	SANTANDER UK PLC	C	11/07/2018	BANC OF AMERICA SEC LLC	XXX	1,300,000	1,300,000	0
89365D-AA-1	TRANSDIGM UK HOLDINGS PLC	C	05/02/2018	CITIGROUP GBL MKT INC/SAL	XXX	258,024	260,000	0
89421U-AA-5	TRAVIPOINT CORPORATE FIN 144A	C	08/16/2018	VARIOUS	XXX	361,574	357,000	4,492
92769V-AF-6	VIRGIN MEDIA FIN PLC 144A	C	02/12/2018	THE BANK OF NY/BARCLAYS CAPITAL- LDN	XXX	252,500	250,000	4,958
92769V-AG-4	VIRGIN MEDIA FIN PLC 144A	C	08/08/2018	VARIOUS	XXX	1,101,767	1,130,000	13,254
92769X-AF-2	VIRGIN MEDIA SEC F IN PLC	C	10/31/2018	VARIOUS	XXX	407,000	400,000	5,658
63925D-AB-6	GERDAU TRADE INC	C	05/11/2018	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS	XXX	1,706,382	1,692,000	6,698
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)					664,569,343	664,123,343	4,902,714
Bonds - Hybrid Securities								
23311P-AA-8	DCP MIDSTREAM LP		08/08/2018	VARIOUS	XXX	252,500	250,000	3,288
48127F-AA-1	JPMORGAN CHASE & CO		01/29/2018	BANK OF NEW YORK	XXX	101,625	100,000	417
866142-AA-0	SUMMIT MIDSTREAM PARTNERS LP		08/08/2018	VARIOUS	XXX	285,856	280,000	3,770
4699999	Bonds - Hybrid Securities					639,981	630,000	7,474
Bonds - Subtotals - Bank Loans								
LX1739-26-2	AHP HEALTH PARTNERS TERM LOAN		06/15/2018	PER CLIENTS REQUEST	XXX	410,850	415,000	0
LX1748-52-9	ALTICE FRANCE S.A. TERM LOAN B13		07/13/2018	PER CLIENTS REQUEST	XXX	643,500	660,000	0
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LI		02/07/2018	PER CLIENTS REQUEST	XXX	250,000	250,000	0
LX1694-85-5	AVAYA INC. TL-B		02/07/2018	PER CLIENTS REQUEST	XXX	251,563	250,000	0
LX1561-96-3	BASS PRO GROUP LLC TERM LOAN B		12/06/2018	PER CLIENTS REQUEST	XXX	226,723	227,862	0
LX1748-39-6	BROOKFIELD WEG HOLDINGS TERM LOAN		07/26/2018	PER CLIENTS REQUEST	XXX	328,350	330,000	0
LX1758-67-6	ENVISION HEALTHCARE BK LOAN		10/16/2018	PER CLIENTS REQUEST	XXX	558,600	560,000	0
LX1651-77-2	FIRST DATA CORP TL-B		08/08/2018	PER CLIENTS REQUEST	XXX	332,700	332,339	0
LX1711-56-8	GRAFTECH FINANCE TERM LOAN B 1L		02/02/2018	PER CLIENTS REQUEST	XXX	1,691,500	1,700,000	0
LX1716-45-0	GREENEDEN U.S. HOLDINGS I, LLC TER		02/26/2018	PER CLIENTS REQUEST	XXX	719,867	716,649	0
LX1739-77-5	SOLENIS INTERNATIONAL TERM LOAN		06/18/2018	PER CLIENTS REQUEST	XXX	237,600	240,000	0
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN		06/29/2018	PER CLIENTS REQUEST	XXX	621,875	625,000	0
LX1721-92-2	TITAN ACQ LTD INITIAL TERM LOAN		03/16/2018	PER CLIENTS REQUEST	XXX	493,763	495,000	0
LX1753-32-1	VERSCEND HOLDING TERM B LOAN		08/10/2018	PER CLIENTS REQUEST	XXX	243,196	245,034	0
LX1653-96-8	WIDEOPENWEST FINANCE, LLC TERM B L		05/09/2018	PER CLIENTS REQUEST	XXX	433,125	450,000	0
8299999	Bonds - Subtotals - Bank Loans					7,443,211	7,496,884	0
8399997	Bonds - Subtotals - Bonds - Part 3					958,913,868	958,377,516	6,210,221
8399998	Bonds - Summary item from Part 5 for Bonds					1,152,273,911	1,152,213,542	3,039,705
8399999	Bonds - Subtotals - Bonds					2,111,187,779	2,110,591,058	9,249,926
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
361860-20-8	GMAC CAP TR I		11/20/2018	VARIOUS	35,437,000	921,136	25,000	0
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	12/03/2018	VARIOUS	8,809,000	1,522,800	25,000	0
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					2,443,936	XXX	0

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						2,443,936	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						2,443,936	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
K36628-13-7	CARLSBERG AS	B	11/15/2018	VARIOUS	11,767,000	1,385,795	XXX	0
Y20246-10-7	DBS GROUP HOLDINGS LTD.	B	12/03/2018	VARIOUS	81,300,000	1,493,152	XXX	0
Y6S61H-10-8	NETLINK NBN TRUST NPV	B	11/14/2018	JP MORGAN CHASE	994,000,000	565,673	XXX	0
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP		03/29/2018	CITIGROUP GLOBAL	2,057,000	205,700	XXX	0
FHLBST-CK-0	FHLB ACTIVITY STOCK		12/01/2018	CITIGROUP GLOBAL	229,050,000	22,905,000	XXX	0
136375-10-2	CANADIAN NATL RY CO	B	11/13/2018	VARIOUS	10,500,000	936,914	XXX	0
633067-10-3	NATIONAL BK CAND MONTREAL QU	B	11/13/2018	VARIOUS	27,300,000	1,361,232	XXX	0
775109-20-0	ROGERS COMMUNICATIONS INC.	B	11/13/2018	VARIOUS	27,000,000	1,380,349	XXX	0
867224-10-7	SUNCOR ENERGY INC NEW	B	11/13/2018	VARIOUS	50,300,000	1,983,283	XXX	0
B639CJ-10-8	ANHEUSER BUSCH INBEV SA NV	B	11/16/2018	VARIOUS	19,715,000	1,636,600	XXX	0
F49730-10-1	CAPGEMINI SE	B	11/14/2018	VARIOUS	10,408,000	1,345,238	XXX	0
F80343-10-0	COMPAGNIE DE ST GOBAIN	B	11/14/2018	VARIOUS	18,649,000	778,417	XXX	0
F01764-10-3	L AIR LIQUIDE	B	12/03/2018	VARIOUS	9,376,000	1,199,019	XXX	0
F61824-14-4	MICHELIN CIE GEN DES ETABLISSE	B	11/14/2018	VARIOUS	6,327,000	750,530	XXX	0
X5S8VL-10-5	NORDEA BANK ABP	B	11/14/2018	VARIOUS	115,657,000	1,174,885	XXX	0
F4035A-55-7	SAFRAN SA PARIS	B	11/14/2018	VARIOUS	12,837,000	1,754,932	XXX	0
X75653-10-9	SAMPO INSURANCE COMPANY LTD.	B	11/15/2018	VARIOUS	22,739,000	1,117,493	XXX	0
F43638-14-1	SGA SOCIETE GENERALE ACCEPT VN	B	11/14/2018	VARIOUS	19,422,000	822,371	XXX	0
F5879X-10-8	VINCI SA ACT	B	11/14/2018	VARIOUS	13,464,000	1,257,529	XXX	0
F97982-10-6	VIVENDI	B	11/14/2018	VARIOUS	55,120,000	1,381,782	XXX	0
D27348-26-3	FRESENIUS SE & CO KGAA	B	11/14/2018	VARIOUS	14,773,000	1,163,484	XXX	0
D66992-10-4	SAP SE SHS	B	12/03/2018	VARIOUS	22,419,000	2,665,253	XXX	0
Y8563B-15-9	TECHTRONIC INDS LTD.	B	12/10/2018	VARIOUS	130,000,000	764,880	XXX	0
G5960L-10-3	MEDTRONIC PLC	C	11/13/2018	VARIOUS	21,800,000	2,123,367	XXX	0
783513-20-3	RYANAIR HLDGS PLC	C	11/13/2018	VARIOUS	14,200,000	1,191,463	XXX	0
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	11/14/2018	CITIGROUP GLOBAL	90,381,000	593,540	XXX	0
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD.	B	11/14/2018	VARIOUS	60,000,000	1,776,861	XXX	0
J1235L-10-8	DON QUIJOTE CO LTD.	B	10/04/2018	MERRILL LYNCH	42,100,000	2,130,716	XXX	0
J30642-16-9	KAO CORP	B	11/14/2018	VARIOUS	13,800,000	1,094,329	XXX	0
J39584-10-7	MAKITA CORP	B	11/15/2018	VARIOUS	26,600,000	1,291,969	XXX	0
J4914X-10-4	NEXON CO LTD TOKYO	B	11/14/2018	VARIOUS	76,800,000	986,157	XXX	0
J72810-12-0	SHIN ETSU CHEMICAL CO LTD.	B	11/14/2018	VARIOUS	13,100,000	1,163,009	XXX	0
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC.	B	11/14/2018	VARIOUS	34,200,000	1,393,927	XXX	0
J78529-13-8	SUZUKI MOTOR CORP	B	12/25/2018	VARIOUS	5,200,000	260,039	XXX	0
J95732-10-3	YAMAHA CORP	B	11/15/2018	VARIOUS	23,900,000	1,203,070	XXX	0
G3408R-11-3	FERGUSON PLC	B	11/14/2018	VARIOUS	24,586,000	1,913,874	XXX	0
N0162C-10-2	AEN AMRO GROUP	B	11/14/2018	VARIOUS	34,377,000	939,068	XXX	0
N5017D-12-2	KONINKLIJKE DSM NV	B	11/16/2018	VARIOUS	6,636,000	592,135	XXX	0
N9643A-19-7	WOLTERS KLUWER N V	B	11/14/2018	DEUTSCHE BANK	25,030,000	1,542,705	XXX	0
R2R90P-10-3	EQUINOR ASA	B	11/14/2018	VARIOUS	39,383,000	1,093,529	XXX	0
R21882-10-6	TELENOR ASA	B	11/20/2018	VARIOUS	75,981,000	1,453,280	XXX	0
F42807-11-0	RED ELECTRICA CORPORACION SA	B	11/15/2018	VARIOUS	57,564,000	1,211,210	XXX	0
W0817X-20-4	ASSA ABLUY A B	B	11/14/2018	VARIOUS	77,124,000	1,563,864	XXX	0
W25918-11-6	EPIROC AKTIEBOLAG	B	12/06/2018	VARIOUS	108,810,000	1,149,176	XXX	0
H4414N-10-3	JULIUS BAER GRUPPE AG ZUERICH	B	11/14/2018	VARIOUS	18,137,000	911,564	XXX	0
H58200-15-0	NOVARTIS AG	B	11/14/2018	VARIOUS	34,803,000	3,028,406	XXX	0
G0408V-10-2	AON PLC	C	11/14/2018	VARIOUS	12,700,000	1,998,477	XXX	0
G10877-10-1	BHP BILLITON PLC	B	11/14/2018	VARIOUS	67,284,000	1,487,354	XXX	0
G23296-20-8	COMPASS GROUP PLC	B	11/15/2018	VARIOUS	80,602,000	1,749,541	XXX	0
G42089-11-3	DIAGEO PLC	B	11/14/2018	VARIOUS	24,738,000	887,845	XXX	0
G4647J-10-2	HOWDEN JOINERY GROUP PLC	B	11/14/2018	VARIOUS	104,218,000	620,011	XXX	0
G4770L-10-6	INFORMA PLC	B	11/15/2018	VARIOUS	103,413,000	1,006,446	XXX	0
G5973J-17-8	MELROSE INDS PLC	B	11/14/2018	VARIOUS	328,029,000	847,387	XXX	0
G72899-10-0	PRUDENTIAL PLC	B	11/14/2018	VARIOUS	117,833,000	2,660,910	XXX	0
G7493L-10-5	RELX PLC	B	11/22/2018	VARIOUS	90,000,000	1,874,167	XXX	0
G7690A-10-0	ROYAL DUTCH SHELL PLC	B	11/14/2018	VARIOUS	82,523,000	2,867,604	XXX	0
G7705H-15-7	RSA INSURANCE GROUP PLC	B	11/14/2018	VARIOUS	108,040,000	812,107	XXX	0
G92087-16-5	UNILEVER PLC	B	11/14/2018	VARIOUS	29,502,000	1,611,274	XXX	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						99,059,893	XXX	0

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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
Common Stocks - Parent, Subsidiaries, and Affiliates								
000000-00-0	MISI		06/23/2015	MISI		9,189,593	XXX	0
9199999 - Common Stocks - Parent, Subsidiaries, and Affiliates								
						9,189,593	XXX	0
Common Stocks - Mutual Funds								
02368A-20-8	ABF LARGE CAP VAL INSTL		12/20/2018	FIDELITY INVESTMENTS	3,651,287	97,118	XXX	0
24610B-81-8	DELAWARE GROUP EQUITY FDS V		12/21/2018	FIDELITY INVESTMENTS	667,012	44,955	XXX	0
315911-75-0	FID 500 INDEX IPR?		12/28/2018	FIDELITY INVESTMENTS	19,283,182	1,881,459	XXX	0
315911-74-3	FID EXT MKT IDX IPR		12/20/2018	FIDELITY INVESTMENTS	6,242,486	396,718	XXX	0
315911-72-7	FID INTL INDEX IPR		12/20/2018	FIDELITY INVESTMENTS	1,250,036	49,970	XXX	0
315911-69-3	FID TOT MKT IDX IPR		12/28/2018	FIDELITY INVESTMENTS	4,254,980	341,057	XXX	0
315794-82-6	FIDELITY ABERDEEN FREEDOM 2005 K		12/28/2018	FIDELITY INVESTMENTS	186,791	2,222	XXX	0
315794-81-8	FIDELITY ABERDEEN FREEDOM 2010 K		12/28/2018	FIDELITY INVESTMENTS	415,355	6,292	XXX	0
315794-79-2	FIDELITY ABERDEEN FREEDOM 2015 K		12/28/2018	FIDELITY INVESTMENTS	34,102,627	442,239	XXX	0
315794-78-4	FIDELITY ABERDEEN FREEDOM 2020 K		12/28/2018	FIDELITY INVESTMENTS	97,030,346	1,576,102	XXX	0
315794-77-6	FIDELITY ABERDEEN FREEDOM 2025 K		12/28/2018	FIDELITY INVESTMENTS	114,570,597	1,589,433	XXX	0
315794-76-8	FIDELITY ABERDEEN FREEDOM 2030 K		12/28/2018	FIDELITY INVESTMENTS	19,667,896	330,445	XXX	0
315794-75-0	FIDELITY ABERDEEN FREEDOM 2035 K		12/28/2018	FIDELITY INVESTMENTS	30,980,235	448,763	XXX	0
315794-74-3	FIDELITY ABERDEEN FREEDOM 2040 K		12/28/2018	FIDELITY INVESTMENTS	6,885,201	71,586	XXX	0
315794-73-5	FIDELITY ABERDEEN FREEDOM 2045 K		12/28/2018	FIDELITY INVESTMENTS	2,469,260	28,405	XXX	0
315794-71-9	FIDELITY ABERDEEN FREEDOM 2055 K		12/28/2018	FIDELITY INVESTMENTS	0,707	9	XXX	0
315794-83-4	FIDELITY ABERDEEN FREEDOM INCM K		12/28/2018	FIDELITY INVESTMENTS	2,577,315	29,348	XXX	0
316345-60-2	FIDELITY BALANCED K		12/20/2018	FIDELITY INVESTMENTS	7,363,753	169,691	XXX	0
316071-70-3	FIDELITY CONTRAFUND INC K		12/26/2018	FIDELITY INVESTMENTS	29,418,153	733,975	XXX	0
316128-65-1	FIDELITY EQUITY INCOME K		12/20/2018	FIDELITY INVESTMENTS	781,525	44,753	XXX	0
316146-40-6	FIDELITY HIGH INCOME		12/31/2018	FIDELITY INVESTMENTS	25,540,057	224,276	XXX	0
315910-26-5	FIDELITY INTL DISCOVERY K		12/20/2018	FIDELITY INVESTMENTS	4,140,344	175,509	XXX	0
315912-40-2	FIDELITY LARGE CAP STOCK FD		12/20/2018	FIDELITY INVESTMENTS	7,991,733	259,069	XXX	0
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/20/2018	FIDELITY INVESTMENTS	2,898,933	117,794	XXX	0
316146-35-6	FIDELITY SALEM STR TR		12/31/2018	FIDELITY INVESTMENTS	32,131,185	356,513	XXX	0
31635T-10-4	FIDELITY SALEM STR TR		12/31/2018	FIDELITY INVESTMENTS	19,130,879	184,411	XXX	0
315910-50-5	FIDELITY WORLDWIDE FD		12/20/2018	FIDELITY INVESTMENTS	7,784,768	208,835	XXX	0
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/20/2018	FIDELITY INVESTMENTS	6,942,490	360,278	XXX	0
52106N-88-9	LAZARD FDS INC		10/03/2018	FIDELITY INVESTMENTS	1,253,629,980	21,412,000	XXX	0
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		12/28/2018	FIDELITY INVESTMENTS	24,382,231	536,976	XXX	0
55273W-47-5	MFS SER TR XI MD CP VALUE R5		12/20/2018	FIDELITY INVESTMENTS	3,487,242	80,306	XXX	0
63872R-57-4	NATIXIS FDS TR I CORE PLUS N		12/20/2018	FIDELITY INVESTMENTS	13,353,172	169,934	XXX	0
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/26/2018	FIDELITY INVESTMENTS	1,935,945	104,599	XXX	0
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND		12/27/2018	TIMESQUARE	1,943,409,640	33,434,569	XXX	0
922042-63-5	VANGUARD INTL EQUITY INDEX FD		12/31/2018	VANGUARD	1,122,723,063	124,125,876	XXX	0
921946-50-5	VANGUARD WHITEHALL FDS INC		12/31/2018	VANGUARD	38,406,954	1,244,515	XXX	0
9299999 - Common Stocks - Mutual Funds						191,282,018	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						299,531,504	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						18,747,757	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						318,279,261	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						320,723,197	XXX	0
9999999 Totals						2,431,910,976	XXX	9,249,926

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	86,939	86,939	92,127	91,849	.0	(4,910)	.0	(4,910)	.0	86,939	.0	.0	.0	1,554	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	1,055,731	1,087,686	1,126,095	1,124,977	.0	(5,248)	.0	(5,248)	.0	1,119,729	.0	(63,998)	(63,998)	26,428	01/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	27,277	27,277	27,955	27,955	.0	(678)	.0	(678)	.0	27,277	.0	.0	.0	408	08/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY		10/20/2018	VARIOUS	XXX	703,835	707,497	737,897	737,842	.0	(4,636)	.0	(4,636)	.0	733,206	.0	(29,371)	(29,371)	19,923	08/20/2043
36179N-O4-3	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	1,079,512	1,085,176	1,131,975	1,131,914	.0	(6,797)	.0	(6,797)	.0	1,125,117	.0	(45,605)	(45,605)	30,655	10/20/2043
36179O-3K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	251,260	251,260	267,073	267,398	.0	(16,138)	.0	(16,138)	.0	251,260	.0	.0	.0	4,701	02/20/2045
36179O-6P-1	GNMA PASS-THRU M SINGLE FAMILY		11/20/2018	VARIOUS	XXX	617,433	623,531	661,429	662,548	.0	(7,426)	.0	(7,426)	.0	655,122	.0	(37,689)	(37,689)	19,225	03/20/2045
36179O-RZ-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	638,312	638,312	675,289	675,796	.0	(37,484)	.0	(37,484)	.0	638,312	.0	.0	.0	12,509	10/20/2044
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	468,642	468,642	500,327	499,578	.0	(30,935)	.0	(30,935)	.0	468,642	.0	.0	.0	9,176	12/20/2044
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	26,122	26,122	26,261	26,258	.0	(136)	.0	(136)	.0	26,122	.0	.0	.0	401	06/20/2045
36179R-LP-2	GNMA PASS-THRU M SINGLE FAMILY		10/31/2018	VARIOUS	XXX	6,175,326	6,188,779	6,456,439	6,461,115	.0	(37,728)	.0	(37,728)	.0	6,423,388	.0	(248,062)	(248,062)	170,389	08/20/2045
36179R-LO-0	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	712,389	703,201	743,305	743,553	.0	(7,256)	.0	(7,256)	.0	736,297	.0	(23,908)	(23,908)	22,217	08/20/2045
36179R-O3-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	769,178	769,178	816,792	816,352	.0	(47,174)	.0	(47,174)	.0	769,178	.0	.0	.0	14,728	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	217,696	217,696	222,025	222,019	.0	(4,323)	.0	(4,323)	.0	217,696	.0	.0	.0	3,355	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	106,179	106,179	110,588	110,607	.0	(4,428)	.0	(4,428)	.0	106,179	.0	.0	.0	1,824	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	58,634	58,634	61,730	61,749	.0	(3,115)	.0	(3,115)	.0	58,634	.0	.0	.0	1,152	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	63,236	63,236	66,576	66,597	.0	(3,360)	.0	(3,360)	.0	63,236	.0	.0	.0	1,249	02/20/2046
36179S-2N-6	GNMA PASS-THRU M SINGLE FAMILY		09/20/2018	VARIOUS	XXX	5,981,220	6,128,158	6,212,130	6,211,360	.0	(8,708)	.0	(8,708)	.0	6,202,652	.0	(221,431)	(221,431)	141,179	04/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	374,809	374,809	387,283	387,268	.0	(12,458)	.0	(12,458)	.0	374,809	.0	.0	.0	6,119	05/20/2047
36179S-B8-9	GNMA PASS-THRU M SINGLE FAMILY		11/30/2018	VARIOUS	XXX	4,699,924	4,754,628	5,047,921	5,049,666	.0	(48,582)	.0	(48,582)	.0	5,001,084	.0	(301,160)	(301,160)	149,247	05/20/2046
36179S-GK-7	GNMA PASS-THRU M SINGLE FAMILY		11/20/2018	VARIOUS	XXX	1,666,112	1,724,982	1,805,369	1,803,709	.0	(10,982)	.0	(10,982)	.0	1,792,726	.0	(126,614)	(126,614)	47,116	07/20/2046
36179S-IS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	VARIOUS	XXX	1,228,738	1,267,196	1,327,257	1,277,266	.0	(11,088)	.0	(11,088)	.0	1,314,877	.0	(86,134)	(86,134)	30,410	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	1,346,041	1,346,041	1,408,322	1,406,916	.0	(7,249)	.0	(7,249)	.0	1,399,667	.0	(97,027)	(97,027)	33,112	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	662,541	654,213	687,109	688,275	.0	(5,701)	.0	(5,701)	.0	682,573	.0	(20,032)	(20,032)	20,737	09/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY		10/31/2018	VARIOUS	XXX	879,067	908,337	921,004	920,875	.0	(1,507)	.0	(1,507)	.0	919,368	.0	(40,301)	(40,301)	22,335	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	511,854	496,076	526,229	527,884	.0	(6,386)	.0	(6,386)	.0	521,498	.0	(9,644)	(9,644)	17,285	10/20/2046
36179S-OX-8	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	984,914	972,033	1,018,204	1,019,033	.0	(7,877)	.0	(7,877)	.0	1,011,156	.0	(26,243)	(26,243)	30,753	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	407,513	434,947	426,045	426,986	.0	773	.0	773	.0	427,760	.0	(20,247)	(20,247)	9,016	12/20/2046
36179S-SO-1	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	1,601,897	1,616,319	1,678,697	1,678,848	.0	(7,886)	.0	(7,886)	.0	1,670,962	.0	(69,064)	(69,064)	46,057	12/20/2046
36179S-SY-9	GNMA PASS-THRU M SINGLE FAMILY		10/20/2018	VARIOUS	XXX	491,881	486,305	511,685	513,213	.0	(4,383)	.0	(4,383)	.0	508,830	.0	(16,949)	(16,949)	15,356	02/20/2047
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	10,983	10,983	11,276	11,276	.0	(293)	.0	(293)	.0	10,983	.0	.0	.0	41	02/20/2048
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	156,245	150,580	152,486	152,346	.0	(296)	.0	(296)	.0	152,051	.0	4,194	4,194	5,406	06/20/2039
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	3,361	3,361	3,389	3,387	.0	(26)	.0	(26)	.0	3,361	.0	.0	.0	103	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	14,482	14,482	14,699	14,685	.0	(203)	.0	(203)	.0	14,482	.0	.0	.0	392	02/20/2038
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	399,489	393,006	420,827	419,803	.0	(4,088)	.0	(4,088)	.0	415,715	.0	(16,225)	(16,225)	12,624	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	107,578	107,578	114,286	113,855	.0	(6,277)	.0	(6,277)	.0	107,578	.0	.0	.0	1,907	02/20/2042
36202F-4O-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	318,968	318,968	337,161	336,060	.0	(17,091)	.0	(17,091)	.0	318,968	.0	.0	.0	5,632	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	175,640	169,351	171,362	171,217	.0	(309)	.0	(309)	.0	170,907	.0	4,733	4,733	6,085	10/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	333,524	328,011	350,527	349,652	.0	(3,370)	.0	(3,370)	.0	346,282	.0	(12,758)	(12,758)	10,553	08/20/2040
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY		10/31/2018	VARIOUS	XXX	761,701	734,749	799,603	797,194	.0	(10,119)	.0	(10,119)	.0	787,075	.0	(25,374)	(25,374)	26,423	09/20/2040
36202F-LO-7	GNMA PASS-THRU M SINGLE FAMILY		10/31/2018	VARIOUS	XXX	416,370	396,958	436,675	435,328	.0	(6,564)	.0	(6,564)	.0	428,764	.0	(12,394)	(12,394)	15,827	10/20/2040
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	58,224	58,224	63,121	62,958	.0	(4,734)	.0	(4,734)	.0	58,224	.0	.0	.0	1,254	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	205,255	205,255	217,673	217,934	.0	(12,679)	.0	(12,679)	.0	205,255	.0	.0	.0	4,435	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	1,905,787	1,873,650	1,964,120	1,960,864	.0	(12,934)	.0	(12,934)	.0	1,947,930	.0	(42,143)	(42,143)	80,336	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY		10/22/2018	VARIOUS	XXX	593,503	572,592	601,934	600,695	.0	(4,472)	.0	(4,472)	.0	596,223	.0	(2,720)	(2,720)	20,616	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	30,371	30,371	33,075	33,075	.0	(2,620)	.0	(2,620)	.0	30,371	.0	.0	.0	722	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	31,928	31,928	34,132	34,059	.0	(2,131)	.0	(2,131)	.0	31,928	.0	.0	.0	659	04/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY		10/31/2018	VARIOUS	XXX	543,070	524,205	568,300	566,867	.0	(7,252)	.0	(7,252)	.0	559,615	.0	(16,545)	(16,545)	18,701	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	PRINCIPAL RECEIPT	XXX	32,212	32,212	35,287	35,324	.0	(3,113)	.0	(3,113)	.0	32,212	.0	.0			



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
361786-FY-5	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	1,951	1,951	2,045	2,019	.0	(68)	.0	(68)	.0	1,951	.0	.0	.0	.28	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	72,978	72,978	74,921	74,772	.0	(1,794)	.0	(1,794)	.0	72,978	.0	.0	.0	.955	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY		10/31/2018	VARIOUS	XXX	1,159,441	1,194,919	1,209,907	1,208,733	.0	(2,059)	.0	(2,059)	.0	1,206,674	.0	(47,233)	(47,233)	29,490	04/15/2043
36200N-Y8-0	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	2,080	2,080	2,109	2,105	.0	(25)	.0	(25)	.0	2,080	.0	.0	.0	.61	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	846	846	857	856	.0	(10)	.0	(10)	.0	846	.0	.0	.0	.27	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	1,368	1,368	1,364	1,365	.0	3	.0	3	.0	1,368	.0	.0	.0	.28	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	332	332	337	336	.0	(4)	.0	(4)	.0	332	.0	.0	.0	10	04/15/2034
36201D-WG-3	GNMA PASS-THRU X SINGLE FAMILY		10/31/2018	VARIOUS	XXX	492,754	485,745	519,902	517,664	.0	(8,337)	.0	(8,337)	.0	509,327	.0	(16,573)	(16,573)	14,984	10/15/2041
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	3,578	3,578	3,569	3,569	.0	9	.0	9	.0	3,578	.0	.0	.0	.77	05/15/2034
36201W-JF-0	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	3,811	3,811	3,877	3,864	.0	(53)	.0	(53)	.0	3,811	.0	.0	.0	.131	07/15/2032
36201P-U2-9	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	1,327	1,327	1,332	1,331	.0	(3)	.0	(3)	.0	1,327	.0	.0	.0	.15	06/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	1,483	1,483	1,505	1,501	.0	(18)	.0	(18)	.0	1,483	.0	.0	.0	.48	03/15/2034
36210H-UJ-4	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	5,797	5,797	5,878	5,855	.0	(59)	.0	(59)	.0	5,797	.0	.0	.0	.159	11/15/2028
36212F-Z5-2	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	73	73	75	74	.0	(1)	.0	(1)	.0	73	.0	.0	.0	.2	02/15/2034
362900-BV-6	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	1,097	1,097	1,112	1,109	.0	(13)	.0	(13)	.0	1,097	.0	.0	.0	.35	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	17,341	17,341	17,297	17,298	.0	43	.0	43	.0	17,341	.0	.0	.0	.626	09/15/2034
36290R-OC-0	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	146	146	146	146	.0	.0	.0	.0	.0	146	.0	.0	.0	.3	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	3,280	3,280	3,271	3,272	.0	8	.0	8	.0	3,280	.0	.0	.0	.128	01/15/2034
36290V-YJ-7	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	2,753	2,753	2,800	2,793	.0	(40)	.0	(40)	.0	2,753	.0	.0	.0	.88	10/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	4,186	4,186	4,176	4,176	.0	9	.0	9	.0	4,186	.0	.0	.0	.98	08/15/2033
36291B-OX-8	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	4,211	4,211	4,200	4,201	.0	10	.0	10	.0	4,211	.0	.0	.0	.167	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	10,418	10,418	10,392	10,392	.0	26	.0	26	.0	10,418	.0	.0	.0	.190	05/15/2034
36291I-FU-0	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	5,739	5,739	5,725	5,725	.0	14	.0	14	.0	5,739	.0	.0	.0	.179	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	133	133	135	134	.0	(2)	.0	(2)	.0	133	.0	.0	.0	.4	07/15/2034
36291W-W9-2	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	970	970	983	981	.0	(11)	.0	(11)	.0	970	.0	.0	.0	.31	09/15/2034
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	616	616	626	625	.0	(8)	.0	(8)	.0	616	.0	.0	.0	.20	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	40	40	41	41	.0	(1)	.0	(1)	.0	40	.0	.0	.0	.1	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	2,736	2,736	3,015	3,013	.0	(277)	.0	(277)	.0	2,736	.0	.0	.0	.49	04/15/2036
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	5,768	5,768	5,835	5,826	.0	(58)	.0	(58)	.0	5,768	.0	.0	.0	.122	05/15/2037
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	28,002	28,002	30,823	30,842	.0	(2,840)	.0	(2,840)	.0	28,002	.0	.0	.0	.524	11/15/2038
36295K-H6-1	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	29	29	29	29	.0	.0	.0	.0	.0	29	.0	.0	.0	.1	03/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	9,530	9,530	10,493	10,485	.0	(955)	.0	(955)	.0	9,530	.0	.0	.0	.131	01/15/2038
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	101	101	102	102	.0	.0	.0	.0	.0	101	.0	.0	.0	.3	12/15/2037
362950-HL-7	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	37,134	37,134	40,597	40,440	.0	(3,306)	.0	(3,306)	.0	37,134	.0	.0	.0	.889	06/15/2040
362960-YL-6	GNMA PASS-THRU X SINGLE FAMILY		12/17/2018	PRINCIPAL RECEIPT	XXX	875	875	879	879	.0	(4)	.0	(4)	.0	875	.0	.0	.0	.27	05/15/2038
36296T-OB-2	GNMA PASS-THRU X SINGLE FAMILY		10/15/2018	VARIOUS	XXX	157,782	144,618	146,855	146,715	.0	(281)	.0	(281)	.0	146,434	.0	11,348	11,348	7,046	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY		10/15/2018	VARIOUS	XXX	479,328	456,299	463,072	462,380	.0	(299)	.0	(299)	.0	462,081	.0	17,247	17,247	17,488	10/15/2039
21H030-61-7	GNMAII JUMBO TBA 30YR TBA 03.000%		01/01/2018	VARIOUS	XXX	1,511,699	1,500,000	1,511,699	1,511,699	.0	.0	.0	.0	.0	1,511,699	.0	.0	.0	2,625	01/15/2048
21H032-61-3	GNMAII JUMBO TBA 30YR TBA 03.500%		01/01/2018	BARCLAYS CAP INC	XXX	517,637	500,000	517,637	517,637	.0	.0	.0	.0	.0	517,637	.0	.0	.0	1,021	01/15/2048
912810-RT-7	UNITED STATES TREAS BDS		08/20/2018	VARIOUS	XXX	3,051,152	3,500,000	3,445,996	3,447,592	.0	494	.0	494	.0	3,448,086	.0	(396,933)	(396,933)	59,884	08/15/2046
912810-RY-6	UNITED STATES TREAS BDS		01/04/2018	VARIOUS	XXX	876,114	880,000	871,723	871,758	.0	1	.0	1	.0	871,759	.0	4,355	4,355	9,284	08/15/2047
912810-RZ-3	UNITED STATES TREAS BDS		04/23/2018	BANC OF AMERICA SEC LLC	XXX	2,765,391	3,000,000	2,998,533	2,998,535	.0	10	.0	10	.0	2,998,545	.0	(233,154)	(233,154)	36,464	11/15/2047
912828-3F-5	UNITED STATES TREAS NTS		01/03/2018	WACHOVIA SECURITIES LLC	XXX	176,723	180,000	176,843	176,853	.0	2	.0	2	.0	176,855	.0	(131)	(131)	571	11/15/2027
912828-4F-4	UNITED STATES TREAS NTS		10/05/2018	VARIOUS	XXX	5,120,781	3,200,000	3,182,875	.0	.0	508	.0	508	.0	3,183,383	.0	(62,602)	(62,602)	20,258	03/31/2025
912828-5G-1	UNITED STATES TREAS NTS		12/24/2018	JP MORGAN CHASE	XXX	441,942	440,000	440,395	.0	.0	(13)	.0	(13)	.0	440,382	.0	1,560	1,560	1,957	10/31/2020
912828-A7-5	UNITED STATES TREAS NTS		12/31/2018	MATURITY	XXX	5,000,000	5,000,000	5,022,461	5,012,786	.0	(12,786)	.0	(12,786)	.0	5,000,000	.0	.0	.0	112,500	12/31/2018
912828-M8-0	UNITED STATES TREAS NTS		01/04/2018	VARIOUS	XXX	1,880,481	1,900,000	1,882,559	1,882,586	.0	12	.0	12	.0	1,882,599	.0	(2,117)	(2,117)	3,586	11/30/2022
912828-R5-1	UNITED STATES TREAS NTS		05/31/2018	MATURITY	XXX	11,000,000	11,000,000	10,988,828	10,996,996	.0	3,004	.0	3,004	.0	11,000,000	.0	.0	.0	48,125	05/31/2018
912828-M6-3	UNITED STATES TREAS NTS		01/02/2018	BANK OF NYC/NS/MS	XXX	6,953,242	7,000,000	6,956,250	6,956,464	.0	54	.0	54	.0	6,956,518	.0	(3,275)	(3,275)	34,565	03/15/2020
912828-Y6-1	UNITED STATES TREAS NTS		12/13/2018	VARIOUS	XXX	11,995,352	12,000,000	11,992,969	.0	.0	385	.0	385	.0	11,993,353	.0	1,998	1,998	120,910	07/31/2023
0599999	Bonds - U.S. Governments					92,805,408	93,894,313	95,679,611	79,991,774	0	(501,050)	0	(501,050)	0	95,166,934	0	(2,361,526)	(2,361,526)	1,655,653	XXX
Bonds - All Other Governments																				
910860-BF-4	UNITED MEXICAN STS NTN BF	C	08/21/2018	CITIGROUP GBL MKT INC/SAL	XXX	609,700	650,000	646,425	646,457	.0	40	.0	40	.0	646,497	.0	(36,797)	(36,797)	32,392	01/23/2046
1099999	Bonds - All Other Governments					609,700	650,000	646,425	646,457	0	40	0	40	0	646,497	0	(36,797)	(36,797)	32,392	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063A-7D-0	CALIFORNIA ST		10/11/2018	ASSET TRANSFER	XXX	324,798	235,000	236,934	236,674	.0	(34)	.0	(34)	.0	236,641	.0	88,158	88,158	17,632	10/01/2039
1799999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					324,798	235,000	236,934	236,674	0	(34)	0	(34)	0	236,641	0	88,158	88,158	17,632	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV		08/24/2018	VARIOUS	XXX	1,321,448	900,000	1,237,684	1,221,411	.0	(6,577)	.0	(6,577)	.0	1,214,834	.0	106,613	106,613	73,052	02/15/2041

E14.1

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL			XXX	327,337	245,000	245,000	245,000	.0	.0	.0	.0	.0	245,000	.0	82,337	82,337	15,771	04/01/2049	
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL			XXX	711,126	520,000	673,468	661,287	.0	(3,326)	.0	(3,326)	.0	657,961	.0	53,165	53,165	32,676	04/01/2040	
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & REV.			XXX	440,020	350,000	316,225	322,569	.0	.803	.0	.803	.0	323,371	.0	116,649	116,649	20,793	12/01/2040	
313560-08-9	FEDERAL NATL MTG ASSN.			XXX	4,769,800	5,000,000	4,864,750	4,893,034	.0	22,380	.0	22,380	.0	4,915,414	.0	(145,614)	(145,614)	71,806	10/07/2021	
02R032-61-2	FHLMC GOLD TBA 30 YR TBA 03.500%			XXX	1,027,402	1,000,000	1,027,402	1,027,402	.0	.0	.0	.0	.0	1,027,402	.0	.0	.0	972	01/15/2048	
3128PD-4D-9	FHLMC PC GOLD 15 YR			XXX	24,662	24,662	25,530	25,419	.0	(757)	.0	(757)	.0	24,662	.0	.0	.0	568	10/01/2020	
31306Y-3N-9	FHLMC PC GOLD 15 YR			XXX	177,329	177,329	180,373	179,504	.0	(2,175)	.0	(2,175)	.0	177,329	.0	.0	.0	2,304	01/01/2028	
31307E-ZF-4	FHLMC PC GOLD 15 YR			XXX	1,156,698	1,169,134	1,212,429	1,204,107	.0	(8,076)	.0	(8,076)	.0	1,196,031	.0	(39,333)	(39,333)	27,855	10/01/2028	
31307F-KH-3	FHLMC PC GOLD 15 YR			XXX	909,306	920,465	954,119	947,160	.0	(4,899)	.0	(4,899)	.0	942,261	.0	(32,956)	(32,956)	21,822	12/01/2028	
31307J-VS-9	FHLMC PC GOLD 15 YR			XXX	37,750	37,750	38,529	38,464	.0	(714)	.0	(714)	.0	37,750	.0	.0	.0	433	10/01/2029	
31307L-FA-1	FHLMC PC GOLD 15 YR			XXX	45,981	45,981	46,928	46,849	.0	(868)	.0	(868)	.0	45,981	.0	.0	.0	459	12/01/2029	
31307L-GD-4	FHLMC PC GOLD 15 YR			XXX	24,228	24,228	24,718	24,680	.0	(452)	.0	(452)	.0	24,228	.0	.0	.0	398	12/01/2029	
31307L-H4-3	FHLMC PC GOLD 15 YR			XXX	15,134	15,134	15,436	15,411	.0	(278)	.0	(278)	.0	15,134	.0	.0	.0	237	12/01/2029	
31307L-05-0	FHLMC PC GOLD 15 YR			XXX	10,589	10,589	10,879	10,789	.0	(200)	.0	(200)	.0	10,589	.0	.0	.0	136	01/01/2030	
31307L-RF-7	FHLMC PC GOLD 15 YR			XXX	41,837	41,837	42,691	42,624	.0	(787)	.0	(787)	.0	41,837	.0	.0	.0	708	01/01/2030	
31307L-SV-1	FHLMC PC GOLD 15 YR			XXX	93,087	93,087	95,105	94,935	.0	(1,848)	.0	(1,848)	.0	93,087	.0	.0	.0	1,193	01/01/2030	
31294N-UB-3	FHLMC PC GOLD CASH 15			XXX	10,327	10,327	10,539	10,516	.0	(189)	.0	(189)	.0	10,327	.0	.0	.0	121	02/01/2028	
3128PT-NZ-2	FHLMC PC GOLD CASH 20			XXX	32,941	32,941	36,058	36,033	.0	(3,092)	.0	(3,092)	.0	32,941	.0	.0	.0	909	06/01/2030	
3128PB-DM-0	FHLMC PC GOLD CASH 20			XXX	1,413,699	1,444,426	1,477,377	1,477,070	.0	(5,249)	.0	(5,249)	.0	1,471,821	.0	(58,122)	(58,122)	42,127	01/01/2037	
31335H-3M-3	FHLMC PC GOLD CASH 20			XXX	49,057	49,057	53,698	53,475	.0	(4,419)	.0	(4,419)	.0	49,057	.0	.0	.0	1,260	03/01/2024	
31292L-YA-7	FHLMC PC GOLD CASH 30			XXX	602,806	627,556	614,781	615,600	.0	1,123	.0	1,123	.0	616,723	.0	(13,917)	(13,917)	15,640	11/01/2042	
3132KE-JK-2	FHLMC PC GOLD CI 15YR			XXX	21,581	21,581	22,024	21,980	.0	(399)	.0	(399)	.0	21,581	.0	.0	.0	277	09/01/2028	
313215-AF-3	FHLMC PC GOLD CI 30YR			XXX	292,220	242,113	241,669	242,187	.0	(15)	.0	(15)	.0	242,171	.0	(9,952)	(9,952)	6,819	04/01/2043	
313215-VF-7	FHLMC PC GOLD CI 30YR			XXX	34,743	34,743	36,882	36,838	.0	(2,095)	.0	(2,095)	.0	34,743	.0	.0	.0	671	11/01/2043	
313217-S6-7	FHLMC PC GOLD CI 30YR			XXX	453,742	449,418	476,629	477,989	.0	(3,761)	.0	(3,761)	.0	474,228	.0	(20,486)	(20,486)	14,796	01/01/2044	
313218-YA-7	FHLMC PC GOLD CI 30YR			XXX	1,062,657	1,080,512	1,118,921	1,118,851	.0	(2,613)	.0	(2,613)	.0	1,116,238	.0	(53,581)	(53,581)	29,748	10/01/2047	
3128MM-VC-4	FHLMC PC GOLD COMB 15			XXX	46,100	46,100	48,247	48,100	.0	(2,126)	.0	(2,126)	.0	46,100	.0	.0	.0	811	08/01/2031	
3128KB-FH-4	FHLMC PC GOLD COMB 30			XXX	23,163	23,163	25,526	25,528	.0	(2,365)	.0	(2,365)	.0	23,163	.0	.0	.0	636	10/01/2035	
3128L9-NE-9	FHLMC PC GOLD COMB 30			XXX	11,930	11,930	13,111	13,118	.0	(1,188)	.0	(1,188)	.0	11,930	.0	.0	.0	542	04/01/2038	
3128MB-ED-6	FHLMC PC GOLD COMB 30			XXX	8,048	8,048	8,848	8,851	.0	(803)	.0	(803)	.0	8,048	.0	.0	.0	215	03/01/2038	
3128MT-UU-8	FHLMC PC GOLD COMB 30			XXX	20,868	20,868	22,587	22,589	.0	(1,721)	.0	(1,721)	.0	20,868	.0	.0	.0	398	11/01/2039	
3128MJ-2M-1	FHLMC PC GOLD COMB 30			XXX	74,085	74,085	76,493	76,485	.0	(2,400)	.0	(2,400)	.0	74,085	.0	.0	.0	1,361	09/01/2047	
3128MJ-09-4	FHLMC PC GOLD COMB 30			XXX	986,381	998,226	1,047,201	1,045,203	.0	(5,521)	.0	(5,521)	.0	1,039,682	.0	(53,301)	(53,301)	28,677	03/01/2042	
3128MJ-SN-1	FHLMC PC GOLD COMB 30			XXX	33,147	33,147	33,528	33,526	.0	(379)	.0	(379)	.0	33,147	.0	.0	.0	495	03/01/2043	
3128MJ-X5-4	FHLMC PC GOLD COMB 30			XXX	93,383	93,383	98,038	98,034	.0	(4,651)	.0	(4,651)	.0	93,383	.0	.0	.0	1,740	03/01/2046	
3128MJ-XF-2	FHLMC PC GOLD COMB 30			XXX	861,575	856,150	895,274	890,208	.0	(6,140)	.0	(6,140)	.0	888,865	.0	(27,290)	(27,290)	27,266	11/01/2045	
3128MJ-XK-1	FHLMC PC GOLD COMB 30			XXX	2,636,316	2,681,815	2,731,365	2,730,915	.0	(6,178)	.0	(6,178)	.0	2,724,737	.0	(88,421)	(88,421)	76,475	12/01/2045	
3128MJ-Z4-5	FHLMC PC GOLD COMB 30			XXX	422,474	422,474	445,447	446,539	.0	(24,064)	.0	(24,064)	.0	422,474	.0	.0	.0	8,272	05/01/2047	
3128MJ-ZS-2	FHLMC PC GOLD COMB 30			XXX	134,219	134,219	140,909	140,904	.0	(6,685)	.0	(6,685)	.0	134,219	.0	.0	.0	2,634	03/01/2047	
312938-VC-4	FHLMC PC GOLD COMB 30			XXX	204,906	198,389	198,699	198,662	.0	(53)	.0	(53)	.0	198,609	.0	6,297	6,297	7,089	01/01/2040	
312939-ZJ-3	FHLMC PC GOLD COMB 30			XXX	466,279	466,279	507,224	507,390	.0	(41,111)	.0	(41,111)	.0	466,279	.0	.0	.0	10,386	02/01/2040	
312940-2H-1	FHLMC PC GOLD COMB 30			XXX	600,483	580,835	617,250	615,607	.0	(5,514)	.0	(5,514)	.0	610,093	.0	(9,609)	(9,609)	20,789	07/01/2040	
312941-UZ-8	FHLMC PC GOLD COMB 30			XXX	24,906	24,906	27,342	27,356	.0	(2,449)	.0	(2,449)	.0	24,906	.0	.0	.0	598	08/01/2040	
312944-E3-1	FHLMC PC GOLD COMB 30			XXX	991,344	980,031	1,036,613	1,033,923	.0	(6,223)	.0	(6,223)	.0	1,027,699	.0	(36,356)	(36,356)	32,343	12/01/2040	
312944-FX-4	FHLMC PC GOLD COMB 30			XXX	1,233,414	1,219,529	1,286,793	1,283,899	.0	(8,187)	.0	(8,187)	.0	1,275,712	.0	(42,298)	(42,298)	39,799	12/01/2040	
31296U-SS-1	FHLMC PC GOLD COMB 30			XXX	15,130	15,130	14,550	14,601	.0	529	.0	529	.0	15,130	.0	.0	.0	317	03/01/2034	
31297E-UZ-7	FHLMC PC GOLD COMB 30			XXX	1,011	1,011	978	980	.0	31	.0	31	.0	1,011	.0	.0	.0	29	09/01/2034	
31297M-3W-6	FHLMC PC GOLD COMB 30			XXX	127,274	118,264	116,812	116,903	.0	97	.0	97	.0	117,000	.0	10,274	10,274	5,452	04/01/2035	
312970-C3-1	FHLMC PC GOLD COMB 30			XXX	706,604	656,436	648,140	648,726	.0	523	.0	523	.0	649,249	.0	57,355	57,355	30,388	04/01/2035	
31297R-MH-7	FHLMC PC GOLD COMB 30			XXX	196,661	186,871	179,056	179,611	.0	824	.0	824	.0	180,435	.0	16,226	16,226	7,673	07/01/2035	
31297U-ZY-9	FHLMC PC GOLD COMB 30			XXX	309,119	287,195	283,503	283,736	.0	172	.0	172	.0	283,908	.0	25,211	25,211	13,408	05/01/2035	
31335A-5C-8	FHLMC PC GOLD COMB 30			XXX	1,051,029	1,093,728	1,100,735	1,103,368	.0	(782)	.0	(782)	.0	1,102,586	.0	(51,557)	(51,557)	25,650	01/01/2047	
31335A-KS-6	FHLMC PC GOLD COMB 30			XXX	158,441	158,441	165,289	165,287	.0	(6,845)	.0	(6,845)	.0	158,441	.0	.0	.0	2,868	07/01/2045	
31335A-WO-7	FHLMC PC GOLD COMB 30			XXX	10,362,771	10,770,043	10,875,764	10,901,255	.0	(13,503)	.0	(13,503)	.0	10,887,752	.0	(524,981)	(524,981)	253,676	06/01/2046	
31335B-CZ-7	FHLMC PC GOLD COMB 30			XXX	1,695,266	1,762,875	1,773,893	1,773,849	.0	(9										



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
3132HP-67-3	FHLMC PC GOLD PC 30YR		11/15/2018	VARIOUS	XXX	834,282	869,496	879,258	878,583	.0	(790)	.0	(790)	.0	877,793	.0	(43,511)	(43,511)	23,927	11/01/2042
3132J6-6Y-5	FHLMC PC GOLD PC 30YR		10/25/2018	VARIOUS	XXX	1,012,469	1,030,021	1,030,208	1,031,515	.0	2,738	.0	2,738	.0	1,034,252	.0	(21,783)	(21,783)	26,962	02/01/2043
3132J8-TV-2	FHLMC PC GOLD PC 30YR		11/21/2018	VARIOUS	XXX	547,996	570,522	569,189	569,232	.0	.164	.0	.164	.0	569,396	.0	(21,400)	(21,400)	15,625	04/01/2043
3132J8-04-8	FHLMC PC GOLD PC 30YR		10/15/2018	VARIOUS	XXX	437,440	455,766	456,269	455,766	.0	(1,167)	.0	(1,167)	.0	454,599	.0	(17,159)	(17,159)	12,926	07/01/2043
3132QM-YR-6	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	12,454	12,454	12,618	12,618	.0	(164)	.0	(164)	.0	12,454	.0	.0	.0	216	02/01/2045
3132OS-WK-0	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	200,876	200,876	206,306	206,303	.0	(5,427)	.0	(5,427)	.0	200,876	.0	.0	.0	3,953	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	166,597	166,597	168,128	166,597	.0	(1,525)	.0	(1,525)	.0	166,597	.0	.0	.0	2,773	12/01/2045
3132WJ-FD-8	FHLMC PC GOLD PC 30YR		03/15/2018	VARIOUS	XXX	5,236,649	5,402,130	5,322,626	5,323,544	.0	2,426	.0	2,426	.0	5,325,700	.0	(89,320)	(89,320)	45,523	11/01/2046
3132WJ-US-8	FHLMC PC GOLD PC 30YR		09/28/2018	VARIOUS	XXX	3,800,869	3,950,107	3,937,145	3,937,308	.0	1,092	.0	1,092	.0	3,938,400	.0	(137,531)	(137,531)	91,566	12/01/2046
3132WJ-UY-1	FHLMC PC GOLD PC 30YR		09/17/2018	VARIOUS	XXX	912,210	917,410	940,524	940,359	.0	(1,973)	.0	(1,973)	.0	938,386	.0	(26,176)	(26,176)	24,321	12/01/2046
3132WJ-ZS-3	FHLMC PC GOLD PC 30YR		09/17/2018	VARIOUS	XXX	2,753,294	2,843,532	2,832,092	2,832,190	.0	.811	.0	.811	.0	2,833,001	.0	(79,708)	(79,708)	64,563	01/01/2047
3132WK-B4-9	FHLMC PC GOLD PC 30YR		10/15/2018	VARIOUS	XXX	462,250	482,277	482,356	482,277	.0	(1,809)	.0	(1,809)	.0	480,468	.0	(18,219)	(18,219)	15,357	08/01/2046
3128MF-2F-3	FHLMC PC GOLD COMB 15		12/17/2018	PRINCIPAL RECEIPT	XXX	74,882	74,882	80,229	77,644	.0	(2,761)	.0	(2,761)	.0	74,882	.0	.0	.0	1,952	10/01/2023
312936-6H-5	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	74,475	74,475	77,454	77,337	.0	(2,862)	.0	(2,862)	.0	74,475	.0	.0	.0	1,599	11/01/2039
312936-SR-9	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	2,988	2,988	3,175	3,160	.0	(172)	.0	(172)	.0	2,988	.0	.0	.0	70	11/01/2039
312937-BL-8	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	18,045	18,045	18,767	18,739	.0	(694)	.0	(694)	.0	18,045	.0	.0	.0	494	11/01/2039
312942-SZ-9	FHLMC PC GOLD COMB 30		10/15/2018	VARIOUS	XXX	455,382	450,409	472,846	471,615	.0	(3,265)	.0	(3,265)	.0	468,350	.0	(12,968)	(12,968)	14,259	09/01/2040
31296L-CF-6	FHLMC PC GOLD COMB 30		10/15/2018	VARIOUS	XXX	280,045	265,585	288,275	286,317	.0	(2,354)	.0	(2,354)	.0	283,963	.0	(3,918)	(3,918)	10,969	08/01/2033
3128MF-CN-6	FHLMC PC GOLD COMB 15		12/17/2018	PRINCIPAL RECEIPT	XXX	15,342	15,342	14,522	14,522	.0	.820	.0	.820	.0	15,342	.0	.0	.0	66	01/01/2032
3128MF-Y0-3	FHLMC PC GOLD COMB 15		10/15/2018	VARIOUS	XXX	863,977	892,409	897,324	897,071	.0	(736)	.0	(736)	.0	896,335	.0	(32,358)	(32,358)	18,567	12/01/2031
3128MJ-XY-1	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	233,273	233,273	244,901	244,889	.0	(11,615)	.0	(11,615)	.0	233,273	.0	.0	.0	4,566	02/01/2046
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		09/17/2018	VARIOUS	XXX	2,186,177	2,235,242	2,231,211	2,232,893	.0	(1,316)	.0	(1,316)	.0	2,231,578	.0	(45,400)	(45,400)	36,334	10/01/2046
312946-7J-8	FHLMC PC GOLD COMB 30		10/15/2018	VARIOUS	XXX	1,339,832	1,295,482	1,389,983	1,384,539	.0	(13,132)	.0	(13,132)	.0	1,371,407	.0	(31,575)	(31,575)	46,583	04/01/2041
31335B-AU-0	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	51,415	51,415	52,905	52,905	.0	(1,490)	.0	(1,490)	.0	51,415	.0	.0	.0	.0	09/01/2046
31335B-NG-7	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	576,378	576,378	609,070	609,070	.0	(32,691)	.0	(32,691)	.0	576,378	.0	.0	.0	9,181	12/01/2045
31335B-U3-8	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	3,711	3,711	3,871	3,871	.0	(160)	.0	(160)	.0	3,711	.0	.0	.0	15	02/01/2048
3128MJ-ZC-7	FHLMC PC GOLD COMB 30 3.500 204612		09/17/2018	VARIOUS	XXX	3,056,323	3,073,373	3,159,710	3,159,386	.0	(9,063)	.0	(9,063)	.0	3,150,322	.0	(93,999)	(93,999)	80,642	12/01/2046
3132GU-KS-2	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	38,065	38,065	37,426	37,426	.0	639	.0	639	.0	38,065	.0	.0	.0	48	06/01/2042
3132HN-C5-6	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	94,961	94,961	101,079	100,744	.0	(5,783)	.0	(5,783)	.0	94,961	.0	.0	.0	1,493	10/01/2042
3132HR-FV-7	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	24,414	24,414	24,763	24,762	.0	(348)	.0	(348)	.0	24,414	.0	.0	.0	480	01/01/2043
3132OT-W8-5	FHLMC PC GOLD PC 30YR		10/15/2018	VARIOUS	XXX	413,296	410,626	439,466	439,224	.0	(4,026)	.0	(4,026)	.0	435,198	.0	(21,902)	(21,902)	13,337	10/01/2045
3132WG-YX-9	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	6,522	6,522	6,574	6,574	.0	(52)	.0	(52)	.0	6,522	.0	.0	.0	114	10/01/2046
35563P-HF-9	FHLMC SCRTT SERIES 2018-4		12/25/2018	VARIOUS	XXX	73,347	73,347	71,654	71,654	.0	611	.0	611	.0	72,265	.0	1,082	1,082	78	03/25/2058
31371M-F8-5	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	42,408	41,972	41,480	41,710	.0	75	.0	75	.0	41,785	.0	623	623	813	10/01/2020
31385X-L8-8	FNMA PASS-THRU INT 15 YEAR		05/25/2018	PRINCIPAL RECEIPT	XXX	513	513	518	511	.0	2	.0	2	.0	513	.0	.0	.0	4	06/01/2018
3138A2-OY-8	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	255,922	255,922	267,418	266,970	.0	(11,048)	.0	(11,048)	.0	255,922	.0	.0	.0	4,175	12/01/2025
3138A2-VL-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	35,879	35,879	37,314	37,303	.0	(1,424)	.0	(1,424)	.0	35,879	.0	.0	.0	662	12/01/2025
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	87,299	87,299	90,791	90,764	.0	(3,466)	.0	(3,466)	.0	87,299	.0	.0	.0	1,514	12/01/2025
3138A5-OL-9	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	118,796	117,767	124,423	122,515	.0	(893)	.0	(893)	.0	121,622	.0	(2,826)	(2,826)	1,673	01/01/2026
3138A6-ZA-1	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	30,800	30,800	32,032	32,023	.0	(1,223)	.0	(1,223)	.0	30,800	.0	.0	.0	528	01/01/2026
3138A6-ZR-4	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	342,390	339,245	358,376	352,863	.0	(1,943)	.0	(1,943)	.0	350,919	.0	(8,529)	(8,529)	5,088	04/01/2026
3138A7-G6-9	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	371,005	363,034	381,298	376,923	.0	(2,363)	.0	(2,363)	.0	374,560	.0	(3,555)	(3,555)	6,052	02/01/2026
3138A8-BA-6	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	234,664	232,415	243,273	240,034	.0	(788)	.0	(788)	.0	239,245	.0	(4,581)	(4,581)	3,489	03/01/2026
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	25,278	25,278	26,607	26,562	.0	(1,284)	.0	(1,284)	.0	25,278	.0	.0	.0	541	07/01/2026
3138AU-GR-3	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	177,960	178,812	185,846	183,825	.0	(439)	.0	(439)	.0	183,386	.0	(5,426)	(5,426)	2,320	10/01/2026
3138AV-RH-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	82,671	82,671	85,921	85,086	.0	(2,415)	.0	(2,415)	.0	82,671	.0	.0	.0	1,272	10/01/2026
3138E1-H6-7	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	67,008	67,008	69,662	68,958	.0	(1,950)	.0	(1,950)	.0	67,008	.0	.0	.0	931	01/01/2027
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	25,567	25,567	26,871	26,840	.0	(1,272)	.0	(1,272)	.0	25,567	.0	.0	.0	545	08/01/2026
3138MQ-HS-5	FNMA PASS-THRU INT 15 YEAR		09/28/2018	VARIOUS	XXX	860,344	861,835	902,503	899,545	.0	(3,577)	.0	(3,577)	.0	895,968	.0	(35,624)	(35,624)	16,884	12/01/2027
3138NW-YB-9	FNMA PASS-THRU INT 15 YEAR		10/25/2018	VARIOUS	XXX	1,527,113	1,564,341	1,587,533	1,581,322	.0	(4,095)	.0	(4							

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
31381A-GT-6	FNMA PASS-THRU INT 15 YEAR		10/25/2018	VARIOUS	XXX	320,290	323,354	336,086	334,531	.0	(2,085)	.0	(2,085)	.0	332,446	.0	(12,155)	(12,155)	7,961	11/01/2029
31381Y-FB-7	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	179,015	179,015	190,147	189,781	.0	(10,767)	.0	(10,767)	.0	179,015	.0	.0	.0	3,855	06/01/2030
31391X-BJ-7	FNMA PASS-THRU INT 15 YEAR		02/25/2018	PRINCIPAL RECEIPT	XXX	348	348	339	347	.0	.1	.0	.1	.0	348	.0	.0	.0	.2	03/01/2018
31400C-6N-9	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	1,732	1,732	1,684	1,723	.0	.8	.0	.8	.0	1,732	.0	.0	.0	.18	05/01/2018
31402H-YC-9	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	10,538	10,481	10,445	10,446	.0	.21	.0	.21	.0	10,467	.0	.71	.71	.172	12/01/2018
31402R-JB-6	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	28,878	28,685	27,913	28,400	.0	117	.0	117	.0	28,517	.0	361	361	487	07/01/2020
31402T-RL-1	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	1,514	1,514	1,470	1,503	.0	.7	.0	.7	.0	1,510	.0	.4	.4	.18	08/01/2018
314030-2L-3	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	4,919	4,885	4,863	4,868	.0	.9	.0	.9	.0	4,877	.0	.42	.42	.83	12/01/2018
31405D-XD-4	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	3,589	3,545	3,562	3,539	.0	.1	.0	.1	.0	3,540	.0	.49	.49	.73	07/01/2019
31405R-TH-9	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	5,762	5,707	5,657	5,679	.0	.9	.0	.9	.0	5,689	.0	.74	.74	.110	11/01/2019
31407J-AD-4	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	468	460	460	459	.0	.0	.0	.0	.0	459	.0	.9	.9	.11	09/01/2021
314070-CV-6	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	844	831	830	829	.0	.0	.0	.0	.0	829	.0	.15	.15	.19	02/01/2021
31409Y-EB-9	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	1,051	1,035	1,035	1,033	.0	.0	.0	.0	.0	1,033	.0	.18	.18	.23	09/01/2021
3140EA-TG-1	FNMA PASS-THRU INT 15 YEAR		10/31/2018	VARIOUS	XXX	1,843,158	1,869,367	1,960,791	1,958,341	.0	(16,592)	.0	(16,592)	.0	1,941,749	.0	(98,591)	(98,591)	47,160	02/01/2031
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	85,450	85,450	89,355	89,246	.0	(3,796)	.0	(3,796)	.0	85,450	.0	.0	.0	1,236	03/01/2031
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	112,733	112,733	117,841	117,532	.0	(4,799)	.0	(4,799)	.0	112,733	.0	.0	.0	1,581	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	23,780	23,780	24,857	24,796	.0	(1,016)	.0	(1,016)	.0	23,780	.0	.0	.0	344	01/01/2031
3140EY-3T-6	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	14,031	14,031	14,667	14,633	.0	(602)	.0	(602)	.0	14,031	.0	.0	.0	217	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	114,483	114,483	119,670	119,388	.0	(4,905)	.0	(4,905)	.0	114,483	.0	.0	.0	1,853	06/01/2031
3140FL-MY-1	FNMA PASS-THRU INT 15 YEAR		10/31/2018	VARIOUS	XXX	1,143,774	1,156,496	1,187,397	1,186,281	.0	(4,634)	.0	(4,634)	.0	1,181,646	.0	(37,872)	(37,872)	28,899	12/01/2031
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	3,633	3,633	3,637	3,621	.0	(4)	.0	(4)	.0	3,633	.0	.0	.0	.11	12/01/2030
31410C-EP-3	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	836	823	823	820	.0	.0	.0	.0	.0	820	.0	.15	.15	.19	02/01/2021
31410K-6F-9	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	11,085	11,085	11,651	11,410	.0	(375)	.0	(375)	.0	11,085	.0	.0	.0	285	09/01/2024
31410K-6G-4	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,093	4,093	4,307	4,189	.0	(96)	.0	(96)	.0	4,093	.0	.0	.0	104	09/01/2024
31410N-V2-1	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	973	962	961	959	.0	.1	.0	.1	.0	960	.0	.12	.12	.18	06/01/2021
31410X-PE-0	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	190	187	187	187	.0	.0	.0	.0	.0	187	.0	.4	.4	.4	09/01/2021
31416W-QS-4	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	28,680	28,680	29,827	29,818	.0	(1,138)	.0	(1,138)	.0	28,680	.0	.0	.0	504	08/01/2025
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	7,116	7,116	7,512	7,394	.0	(278)	.0	(278)	.0	7,116	.0	.0	.0	145	09/01/2025
31417A-KO-1	FNMA PASS-THRU INT 15 YEAR		10/25/2018	VARIOUS	XXX	509,801	514,121	541,193	533,746	.0	(4,837)	.0	(4,837)	.0	528,909	.0	(19,108)	(19,108)	12,135	11/01/2026
314170-KK-9	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	68,844	68,844	72,610	71,948	.0	(3,103)	.0	(3,103)	.0	68,844	.0	.0	.0	1,395	10/01/2024
31417Y-HK-6	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	104,225	101,856	103,718	102,985	.0	(136)	.0	(136)	.0	102,849	.0	1,376	1,376	1,743	11/01/2024
31418A-EG-9	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	154,844	154,844	161,038	161,000	.0	(6,156)	.0	(6,156)	.0	154,844	.0	.0	.0	2,716	04/01/2027
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	26,527	26,527	27,735	27,709	.0	(1,181)	.0	(1,181)	.0	26,527	.0	.0	.0	449	02/01/2031
31418C-FM-1	FNMA PASS-THRU INT 15 YEAR		10/25/2018	VARIOUS	XXX	441,581	446,382	460,541	460,303	.0	(2,496)	.0	(2,496)	.0	457,808	.0	(16,227)	(16,227)	10,980	01/01/2032
31418C-G7-3	FNMA PASS-THRU INT 15 YEAR		09/25/2018	VARIOUS	XXX	652,292	672,423	679,935	679,769	.0	(957)	.0	(957)	.0	678,812	.0	(26,520)	(26,520)	12,845	03/01/2032
31418C-PK-4	FNMA PASS-THRU INT 15 YEAR		09/25/2018	VARIOUS	XXX	730,815	737,700	758,506	758,341	.0	(2,721)	.0	(2,721)	.0	755,619	.0	(24,804)	(24,804)	16,883	09/01/2032
31418C-QG-2	FNMA PASS-THRU INT 15 YEAR		09/28/2018	VARIOUS	XXX	953,223	982,530	987,903	989,821	.0	(972)	.0	(972)	.0	988,849	.0	(35,626)	(35,626)	18,742	10/01/2032
31418C-RH-9	FNMA PASS-THRU INT 15 YEAR		09/25/2018	VARIOUS	XXX	4,798,769	4,939,492	4,976,539	4,976,200	.0	(3,623)	.0	(3,623)	.0	4,972,576	.0	(173,807)	(173,807)	76,026	07/01/2032
31418R-FN-6	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	139,713	136,685	138,608	137,903	.0	(198)	.0	(198)	.0	137,705	.0	2,008	2,008	2,280	03/01/2025
31418R-HJ-3	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	134,487	134,487	143,061	140,462	.0	(5,975)	.0	(5,975)	.0	134,487	.0	.0	.0	3,175	04/01/2025
31418W-OP-8	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	62,998	62,998	66,118	65,128	.0	(2,130)	.0	(2,130)	.0	62,998	.0	.0	.0	1,338	08/01/2025
31418X-LV-8	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	166,162	166,162	172,808	172,752	.0	(6,590)	.0	(6,590)	.0	166,162	.0	.0	.0	2,974	09/01/2025
31418X-X6-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	18,372	18,372	19,394	19,082	.0	(710)	.0	(710)	.0	18,372	.0	.0	.0	334	08/01/2025
31419A-HL-4	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	273,045	265,889	282,713	278,534	.0	(1,950)	.0	(1,950)	.0	276,584	.0	(3,539)	(3,539)	4,930	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	293,535	293,535	310,530	309,535	.0	(15,520)	.0	(15,520)	.0	293,535	.0	.0	.0	5,255	12/01/2025
31419A-TH-0	FNMA PASS-THRU INT 15 YEAR		05/25/2018	VARIOUS	XXX	312,928	306,090	325,557	320,465	.0	(2,200)	.0	(2,200)	.0	318,265	.0	(5,337)	(5,337)	5,204	11/01/2025
31419C-LC-5	FNMA PASS-THRU INT 15 YEAR		05/31/2018	VARIOUS	XXX	85,938	85,138	85,390	85,254	.0	(27)	.0	(27)	.0	85,227	.0	666	666	1,232	01/01/2026
31419J-T0-1	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	176,067	176,067	183,109	183,055	.0	(6,989)	.0	(6,989)	.0	176,067	.0	.0	.0	3,161	11/01/2025
31412N-Z6-4	FNMA PASS-THRU INT 20 YR		12/26/2018	PRINCIPAL RECEIPT	XXX	365	365	394	393	.0	(28)	.0	(28)	.0	365	.0	.0	.0	.9	02/01/2029
31368H-N0-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	149,065	149,065	165,486	165,600	.0	(16,535)	.0	(16,535)	.0	149,065	.0	.0	.0	3,839	11/01/2039
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,992	1,992	2,021	2,016	.0	(24)	.0	(24)	.0	1,992	.0	.0	.0	.64	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,148	2,148	2,179	2,174	.0	(26)	.0	(26)	.0	2,148	.0	.0	.0	.70	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	6,503	6,503	7,264	7,268	.0	(765)	.0	(765)	.0	6,503	.0	.0	.0	.192	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	662	662	637	640	.0	22	.0	22	.0	662	.0	.0	.0	.10	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	842	842	856	852	.0	(10)	.0	(10)	.0	842	.0	.0	.0	.22	10/01/2029
31375K-T0-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	145	145	149	148	.0	(3)	.0	(3)	.0	145	.0	.0	.0	.5	02/01/2026
31383M-SS-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	141	141	145	144	.0	(3)	.0	(3)	.0	141	.0	.0	.0	.5	08/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,240	1,240	1,279	1,271	.0	(31)	.0	(							



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,249	2,249	2,283	2,278	.0	(28)	.0	(28)	.0	2,249	.0	.0	.0	.70	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,247	1,247	1,265	1,262	.0	(15)	.0	(15)	.0	1,247	.0	.0	.0	.38	03/01/2033
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	5,064	5,064	5,131	5,121	.0	(57)	.0	(57)	.0	5,064	.0	.0	.0	.152	04/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,346	1,346	1,366	1,363	.0	(17)	.0	(17)	.0	1,346	.0	.0	.0	.41	07/01/2033
31385X-M8-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	12,758	12,758	12,798	12,788	.0	(30)	.0	(30)	.0	12,758	.0	.0	.0	.289	10/01/2033
31387E-MM-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,730	10,730	11,073	11,019	.0	(289)	.0	(289)	.0	10,730	.0	.0	.0	.505	07/01/2031
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	11,832	11,832	12,215	12,161	.0	(329)	.0	(329)	.0	11,832	.0	.0	.0	.269	03/01/2032
31389L-VB-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	53	53	55	55	.0	(1)	.0	(1)	.0	53	.0	.0	.0	.2	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	28	28	29	29	.0	(1)	.0	(1)	.0	28	.0	.0	.0	.1	03/01/2032
3138A6-YC-8	FNMA PASS-THRU LNG 30 YEAR		05/31/2018	VARIOUS	XXX	64,833	64,833	72,142	72,182	.0	(7,349)	.0	(7,349)	.0	64,833	.0	.0	.0	1,346	05/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	918,990	888,253	957,123	953,847	.0	(8,932)	.0	(8,932)	.0	944,915	.0	(25,924)	(25,924)	32,347	04/01/2041
3138AN-JB-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	28,257	28,257	30,919	30,803	.0	(2,547)	.0	(2,547)	.0	28,257	.0	.0	.0	.542	08/01/2041
3138ED-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	370,086	370,086	380,472	380,020	.0	(9,934)	.0	(9,934)	.0	370,086	.0	.0	.0	6,597	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	918,994	918,994	986,509	987,695	.0	(68,701)	.0	(68,701)	.0	918,994	.0	.0	.0	14,163	01/01/2042
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	680,538	671,946	705,963	704,392	.0	(3,274)	.0	(3,274)	.0	701,118	.0	(20,580)	(20,580)	22,209	03/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	1,533,134	1,514,569	1,622,482	1,618,329	.0	(12,226)	.0	(12,226)	.0	1,606,103	.0	(72,969)	(72,969)	49,730	03/01/2042
3138EG-26-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	7,399	7,399	8,262	8,267	.0	(869)	.0	(869)	.0	7,399	.0	.0	.0	.201	09/01/2041
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	8,926	8,926	10,329	10,347	.0	(1,421)	.0	(1,421)	.0	8,926	.0	.0	.0	.286	05/01/2040
3138EG-NK-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	32,590	32,590	35,316	35,325	.0	(2,736)	.0	(2,736)	.0	32,590	.0	.0	.0	.701	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	364	364	406	407	.0	(43)	.0	(43)	.0	364	.0	.0	.0	.10	07/01/2038
3138EG-Z4-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	26,292	26,292	27,987	27,903	.0	(1,611)	.0	(1,611)	.0	26,292	.0	.0	.0	.608	10/01/2041
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	33,547	33,547	34,107	34,068	.0	(521)	.0	(521)	.0	33,547	.0	.0	.0	.584	06/01/2042
3138FJ-SM-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	23,228	23,228	25,580	25,429	.0	(2,214)	.0	(2,214)	.0	23,228	.0	.0	.0	.660	01/01/2038
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	244,039	244,039	252,657	252,229	.0	(8,190)	.0	(8,190)	.0	244,039	.0	.0	.0	4,609	10/01/2042
3138EJ-XR-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	128,138	128,138	140,512	139,626	.0	(11,488)	.0	(11,488)	.0	128,138	.0	.0	.0	2,752	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	93,243	93,243	96,849	96,845	.0	(3,601)	.0	(3,601)	.0	93,243	.0	.0	.0	1,701	08/01/2042
3138EK-G7-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	89,897	89,897	94,921	94,784	.0	(4,888)	.0	(4,888)	.0	89,897	.0	.0	.0	1,755	08/01/2042
3138EK-MW-2	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	1,166,532	1,206,510	1,242,706	1,240,084	.0	(3,438)	.0	(3,438)	.0	1,236,647	.0	(70,115)	(70,115)	27,909	02/01/2043
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	24,335	24,335	25,299	25,298	.0	(963)	.0	(963)	.0	24,335	.0	.0	.0	.452	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	58,281	58,281	66,361	66,415	.0	(8,133)	.0	(8,133)	.0	58,281	.0	.0	.0	1,724	05/01/2041
3138EN-Y5-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	110,049	110,049	119,073	119,022	.0	(9,032)	.0	(9,032)	.0	110,049	.0	.0	.0	2,430	09/01/2042
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	178,363	178,363	195,907	196,022	.0	(17,659)	.0	(17,659)	.0	178,363	.0	.0	.0	4,481	11/01/2044
3138EN-HB-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	188,766	188,766	198,086	197,645	.0	(8,879)	.0	(8,879)	.0	188,766	.0	.0	.0	3,694	03/01/2044
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	135,323	135,323	149,334	149,028	.0	(13,705)	.0	(13,705)	.0	135,323	.0	.0	.0	3,407	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	40,593	40,593	42,914	42,972	.0	(2,379)	.0	(2,379)	.0	40,593	.0	.0	.0	.790	02/01/2045
3138EP-WP-5	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	1,051,986	1,090,699	1,086,155	1,086,240	.0	485	.0	485	.0	1,086,725	.0	(34,739)	(34,739)	24,922	06/01/2045
3138EO-FH-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	189,670	189,670	205,184	205,241	.0	(15,571)	.0	(15,571)	.0	189,670	.0	.0	.0	4,240	01/01/2042
3138EO-J8-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	40,204	40,204	41,596	41,598	.0	(1,394)	.0	(1,394)	.0	40,204	.0	.0	.0	.674	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	632,802	632,802	683,931	685,233	.0	(52,431)	.0	(52,431)	.0	632,802	.0	.0	.0	14,590	10/01/2045
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	368,937	359,739	385,876	385,944	.0	(4,219)	.0	(4,219)	.0	381,725	.0	(12,788)	(12,788)	12,925	10/01/2046
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	67,469	67,469	68,220	68,219	.0	(750)	.0	(750)	.0	67,469	.0	.0	.0	1,023	12/01/2046
3138LO-0G-2	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	592,166	599,405	615,614	614,590	.0	(1,622)	.0	(1,622)	.0	612,988	.0	(20,802)	(20,802)	17,390	08/01/2042
3138M5-7H-6	FNMA PASS-THRU LNG 30 YEAR		11/26/2018	VARIOUS	XXX	1,076,397	1,124,270	1,143,678	1,142,202	.0	(958)	.0	(958)	.0	1,141,243	.0	(64,847)	(64,847)	31,583	09/01/2042
3138M5-L8-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	25,922	25,922	26,248	26,226	.0	(303)	.0	(303)	.0	25,922	.0	.0	.0	.426	08/01/2042
3138MG-AB-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	437,322	437,322	451,064	451,340	.0	(14,017)	.0	(14,017)	.0	437,322	.0	.0	.0	7,677	09/01/2042
3138MB-MB-9	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	422,399	439,728	436,804	433,914	.0	560	.0	560	.0	434,474	.0	(12,075)	(12,075)	10,941	09/01/2042
3138MB-XL-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	377,383	377,383	406,807	404,644	.0	(27,261)	.0	(27,261)	.0	377,383	.0	.0	.0	6,886	10/01/2042
3138MC-V2-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	272,945	272,945	289,007	288,098	.0	(15,152)	.0	(15,152)	.0	272,945	.0	.0	.0	4,115	10/01/2042
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	75,029	75,029	76,052	76,047	.0	(1,018)	.0	(1,018)	.0	75,029	.0	.0	.0	1,194	11/01/2042
3138MG-FU-4	FNMA PASS-THRU LNG 30 YEAR		11/26/2018	VARIOUS	XXX	1,436,218	1,489,833	1,499,190	1,498,356	.0	517	.0	517	.0	1,498,873	.0	(62,655)	(62,655)	41,441	12/01/2042
3138MK-30-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,992	1,992	2,007	2,006	.0	(14)	.0	(14)	.0	1,992	.0	.0	.0	.42	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	20,076	20,076	20,329	20,311	.0	(235)	.0	(235)	.0	20,076	.0	.0	.0	.493	12/01/2042
3138MQ-DR-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	8,558	8,558	8,683	8,674	.0	(115)	.0	(115)	.0	8,558	.0	.0	.0	.191	02/01/2043
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	17,808	17,808	17,461	17,500	.0	308	.0	308	.0	17,808	.0	.0	.0	.250	02/01/2043
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	281,761	281,761	285,962	285,582	.0	(3,821)	.0	(3,821)	.0	281,761	.0	.0	.0	5,567	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	1,040,767	1,078,196	1,059,412	1,060,238	.0	3,651	.0	3,651	.0	1,063,889	.0	(23,122)	(23,122)	25,856	05/01/2043
3138W7-GG-3	FNMA PASS-THRU LNG 30 YEAR																			



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

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	Change in Book/Adjusted Carrying Value				Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
										11	12	13	14						
										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)						
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	204,801	204,801	207,273	207,265	.0	(2,464)	.0	(2,464)	.0	.0	.0	.0	2,987	08/01/2043
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	7,684	7,684	7,777	7,776	.0	(92)	.0	(92)	.0	.0	.0	.0	129	11/01/2043
3138WC-50-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	48,868	48,868	51,663	51,738	.0	(2,870)	.0	(2,870)	.0	.0	.0	.0	1,085	10/01/2044
3138WD-BK-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	48,143	48,143	52,878	52,910	.0	(4,767)	.0	(4,767)	.0	.0	.0	.0	1,062	06/01/2044
3138WE-F2-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	142,059	142,059	146,045	146,335	.0	(4,276)	.0	(4,276)	.0	.0	.0	.0	2,963	07/01/2044
3138WF-JE-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	266,933	266,933	282,198	282,401	.0	(15,468)	.0	(15,468)	.0	.0	.0	.0	5,011	07/01/2044
3138WG-LM-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	443,890	443,890	456,272	457,178	.0	(13,288)	.0	(13,288)	.0	.0	.0	.0	9,639	08/01/2044
3138WH-BG-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	396,475	396,475	417,910	417,777	.0	(21,302)	.0	(21,302)	.0	.0	.0	.0	8,867	10/01/2044
3138WI-JP-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	16,107	16,107	17,169	17,237	.0	(1,129)	.0	(1,129)	.0	.0	.0	.0	302	11/01/2044
3138WJ-V6-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	31,915	31,915	33,049	33,053	.0	(1,138)	.0	(1,138)	.0	.0	.0	.0	517	01/01/2045
3138WK-6S-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	23,359	23,359	24,898	24,996	.0	(1,637)	.0	(1,637)	.0	.0	.0	.0	430	07/01/2045
3138WL-EV-7	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	1,271,978	1,292,463	1,323,815	1,323,379	.0	(4,052)	.0	(4,052)	.0	.0	.0	.0	37,056	03/01/2045
3138WM-G2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	164,901	164,901	175,767	176,455	.0	(11,554)	.0	(11,554)	.0	.0	.0	.0	3,009	04/01/2045
3138WN-RN-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	286,116	286,116	296,033	295,965	.0	(9,849)	.0	(9,849)	.0	.0	.0	.0	4,782	05/01/2045
3138WO-V3-0	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	947,432	962,714	998,177	998,171	.0	(4,577)	.0	(4,577)	.0	.0	.0	.0	27,692	06/01/2045
3138WP-B6-2	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	883,289	897,777	919,170	918,946	.0	(2,430)	.0	(2,430)	.0	.0	.0	.0	25,599	07/01/2045
3138WQ-HF-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	27,252	27,252	28,238	28,239	.0	(987)	.0	(987)	.0	.0	.0	.0	510	08/01/2045
3138WR-PH-3	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	912,702	927,683	959,137	958,954	.0	(3,565)	.0	(3,565)	.0	.0	.0	.0	26,547	09/01/2045
3138WS-CY-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	55,008	55,008	55,517	55,517	.0	(509)	.0	(509)	.0	.0	.0	.0	857	12/01/2045
3138WT-DC-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	34,137	34,137	35,292	35,294	.0	(1,157)	.0	(1,157)	.0	.0	.0	.0	594	12/01/2045
3138WX-MA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	35,691	35,691	36,898	36,900	.0	(1,209)	.0	(1,209)	.0	.0	.0	.0	610	02/01/2046
3138WY-TD-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	135,018	135,018	144,575	144,590	.0	(9,441)	.0	(9,441)	.0	.0	.0	.0	2,804	03/01/2046
3138WZ-V5-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	VARIOUS	XXX	1,732,381	1,743,058	1,807,605	1,812,148	.0	(37,770)	.0	(37,770)	.0	.0	.0	.0	38,387	04/01/2046
3138WA-VR-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	20,079	20,079	20,611	20,603	.0	(524)	.0	(524)	.0	.0	.0	.0	361	04/01/2046
3138WB-WH-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	257,330	257,330	264,567	264,560	.0	(7,230)	.0	(7,230)	.0	.0	.0	.0	4,581	04/01/2046
3138WC-X9-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	215,800	215,800	212,482	212,511	.0	3,289	.0	3,289	.0	.0	.0	.0	3,271	04/01/2046
3138WD-X0-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	3,725	3,725	3,909	3,906	.0	(181)	.0	(181)	.0	.0	.0	.0	85	04/01/2046
3138WE-YN-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	81,990	81,990	84,162	84,130	.0	(2,140)	.0	(2,140)	.0	.0	.0	.0	1,602	04/01/2046
3138WF-YR-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	62,206	62,206	63,955	63,953	.0	(1,748)	.0	(1,748)	.0	.0	.0	.0	1,245	12/01/2045
3138WG-GL-0	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	4,277,407	4,246,398	4,561,609	4,561,718	.0	(41,601)	.0	(41,601)	.0	.0	.0	.0	129,656	06/01/2046
3138WH-LT-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	VARIOUS	XXX	2,751,546	2,853,133	2,876,586	2,883,376	.0	(8,123)	.0	(8,123)	.0	.0	.0	.0	65,099	07/01/2046
3138WI-NP-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	67,076	67,076	69,351	69,354	.0	(2,278)	.0	(2,278)	.0	.0	.0	.0	1,152	07/01/2046
3138WJ-G6-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	30,355	30,355	31,246	31,231	.0	(876)	.0	(876)	.0	.0	.0	.0	481	08/01/2046
3138WK-K4-9	FNMA PASS-THRU LNG 30 YEAR		09/28/2018	VARIOUS	XXX	907,126	934,038	929,988	930,016	.0	186	.0	186	.0	.0	.0	.0	14,943	11/01/2046
3138WL-TE-8	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	3,125,639	3,255,434	3,296,636	3,296,665	.0	(3,126)	.0	(3,126)	.0	.0	.0	.0	77,156	01/01/2047
3138WM-T6-3	FNMA PASS-THRU LNG 30 YEAR		01/11/2018	REVERSAL	XXX	472,265	472,986	472,265	473,446	.0	(5)	.0	(5)	.0	.0	.0	.0	394	01/01/2047
3138WN-4R-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	82,101	82,101	86,155	86,152	.0	(4,051)	.0	(4,051)	.0	.0	.0	.0	1,607	06/01/2047
3138WO-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	307,233	307,233	313,377	312,989	.0	(5,757)	.0	(5,757)	.0	.0	.0	.0	4,964	05/01/2043
3138WP-AX-0	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	2,901,846	3,001,377	2,949,359	2,954,938	.0	5,124	.0	5,124	.0	.0	.0	.0	68,900	05/01/2043
3138WQ-6B-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	31,536	31,536	32,735	32,734	.0	(1,199)	.0	(1,199)	.0	.0	.0	.0	617	05/01/2043
3138WR-RW-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	57,467	57,467	58,161	58,158	.0	(691)	.0	(691)	.0	.0	.0	.0	856	06/01/2043
3138XS-YX-0	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	1,048,061	1,062,554	1,098,415	1,098,440	.0	(4,115)	.0	(4,115)	.0	.0	.0	.0	30,379	07/01/2043
3138X0-ZA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	487,923	487,923	492,650	.0	.0	.0	.0	(4,727)	.0	.0	.0	.0	7,703	07/01/2043
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	5,047	5,047	5,102	5,102	.0	(55)	.0	(55)	.0	.0	.0	.0	92	04/01/2045
3138X3-NA-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	403	403	395	.0	.0	.0	.0	.0	.0	.0	.0	.0	5	08/01/2043
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	95,053	95,053	97,957	98,036	.0	(2,983)	.0	(2,983)	.0	.0	.0	.0	1,814	09/01/2043
3138X3-XS-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	59,387	59,387	62,291	62,204	.0	(2,817)	.0	(2,817)	.0	.0	.0	.0	1,241	09/01/2043
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	25,437	25,437	25,744	25,743	.0	(306)	.0	(306)	.0	.0	.0	.0	383	08/01/2043
3138X5-O4-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	248,276	248,276	262,552	262,122	.0	(13,846)	.0	(13,846)	.0	.0	.0	.0	3,951	09/01/2043
3138X5-OA-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	114,239	114,239	115,346	.0	.0	.0	.0	(1,107)	.0	.0	.0	.0	1,892	09/01/2043
3138X6-Y9-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	25,270	25,270	27,266	27,277	.0	(2,007)	.0	(2,007)	.0	.0	.0	.0	567	10/01/2043
3138XG-S9-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	22,920	22,920	24,431	24,525	.0	(1,605)	.0	(1,605)	.0	.0	.0	.0	434	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	23,355	23,355	24,894	24,991	.0	(1,636)	.0	(1,636)	.0	.0	.0	.0	526	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	60,792	60,792	63,450	63,409	.0	(2,617)	.0	(2,617)	.0	.0	.0	.0	1,040	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	90,612	90,612	93,302	93,410	.0	(2,798)	.0	(2,798)	.0	.0	.0	.0	1,566	12/01/2044
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	19,442	19,442	19,719	19,719	.0	(277)	.0	(277)	.0	.0	.0	.0	312	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	42,931	42,931	43,543	43,543	.0	(612)	.0	(612)	.0	.0	.0	.0	562	05/01/2045
3138YA-RR-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	16,818	16,818	17,927	17,998	.0	(1,180)	.0	(1,180)	.0	.0	.0	.0	299	12/01/2044
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	100,167	100,167	105,856	105,889	.0	(5,722)	.0	(5,722)	.0	.0	.0	.0	1,706	12/01/2044



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	41,753	41,753	44,125	44,139	.0	(2,385)	.0	(2,385)	.0	41,753	.0	.0	.0	.628	12/01/2044
3138YC-CV-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	33,706	33,706	35,927	36,069	.0	(2,363)	.0	(2,363)	.0	33,706	.0	.0	.0	.697	01/01/2045
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	166,968	166,968	172,903	172,912	.0	(5,944)	.0	(5,944)	.0	166,968	.0	.0	.0	2,279	01/01/2045
3138YH-CH-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	110,580	110,580	113,660	113,884	.0	(3,303)	.0	(3,303)	.0	110,580	.0	.0	.0	2,317	02/01/2045
3138YI-DL-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,208	2,208	2,229	2,229	.0	(20)	.0	(20)	.0	2,208	.0	.0	.0	.39	11/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	153	153	155	155	.0	(2)	.0	(2)	.0	153	.0	.0	.0	.5	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	176	176	181	180	.0	(4)	.0	(4)	.0	176	.0	.0	.0	.9	07/01/2032
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,226	10,226	10,691	10,632	.0	(406)	.0	(406)	.0	10,226	.0	.0	.0	328	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	232	232	258	258	.0	(25)	.0	(25)	.0	232	.0	.0	.0	.7	08/01/2033
31401Y-DB-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	179	179	184	184	.0	(5)	.0	(5)	.0	179	.0	.0	.0	.6	06/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	387	387	399	397	.0	(10)	.0	(10)	.0	387	.0	.0	.0	.13	05/01/2034
31402C-4G-4	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	397,669	372,261	408,805	406,046	.0	(6,011)	.0	(6,011)	.0	400,034	.0	(2,365)	(2,365)	16,349	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	24,913	24,913	27,378	27,239	.0	(2,326)	.0	(2,326)	.0	24,913	.0	.0	.0	.695	04/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	297,042	274,284	281,656	280,843	.0	(1,179)	.0	(1,179)	.0	279,663	.0	17,379	17,379	12,946	11/01/2033
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	12,656	12,656	13,548	13,507	.0	(850)	.0	(850)	.0	12,656	.0	.0	.0	.322	11/01/2033
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	27,289	27,289	28,530	28,391	.0	(1,102)	.0	(1,102)	.0	27,289	.0	.0	.0	.692	03/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	VARIOUS	XXX	490,035	467,369	508,377	505,302	.0	(6,943)	.0	(6,943)	.0	498,359	.0	(8,324)	(8,324)	18,585	03/01/2034
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	38,240	38,240	40,570	40,336	.0	(2,096)	.0	(2,096)	.0	38,240	.0	.0	.0	1,084	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	110	110	113	112	.0	(2)	.0	(2)	.0	110	.0	.0	.0	.4	09/01/2034
31402K-7E-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,013	1,013	1,041	1,038	.0	(25)	.0	(25)	.0	1,013	.0	.0	.0	.22	09/01/2033
31402N-V2-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	32	32	33	33	.0	(1)	.0	(1)	.0	32	.0	.0	.0	.1	06/01/2033
31402O-6T-3	FNMA PASS-THRU LNG 30 YEAR		10/31/2018	VARIOUS	XXX	557,433	530,771	553,654	551,605	.0	(3,833)	.0	(3,833)	.0	547,773	.0	9,660	9,660	21,056	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	576,742	549,941	596,740	593,750	.0	(8,107)	.0	(8,107)	.0	595,642	.0	(8,900)	(8,900)	21,800	06/01/2035
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR		10/31/2018	VARIOUS	XXX	446,300	424,915	449,761	447,749	.0	(3,977)	.0	(3,977)	.0	443,771	.0	2,529	2,529	17,026	06/01/2035
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	341,699	341,699	364,548	362,951	.0	(21,252)	.0	(21,252)	.0	341,699	.0	.0	.0	8,703	07/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	676,748	644,395	699,886	696,101	.0	(9,132)	.0	(9,132)	.0	686,970	.0	(10,221)	(10,221)	25,695	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	530	530	544	543	.0	(13)	.0	(13)	.0	530	.0	.0	.0	.23	09/01/2033
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	56,130	56,130	61,919	61,790	.0	(5,660)	.0	(5,660)	.0	56,130	.0	.0	.0	1,587	04/01/2036
31403F-NA-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	723	723	743	741	.0	(18)	.0	(18)	.0	723	.0	.0	.0	.25	10/01/2033
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	6,224	6,224	6,300	6,290	.0	(66)	.0	(66)	.0	6,224	.0	.0	.0	.133	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	3,148	3,148	3,502	3,500	.0	(352)	.0	(352)	.0	3,148	.0	.0	.0	.90	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	179	179	184	183	.0	(4)	.0	(4)	.0	179	.0	.0	.0	.6	01/01/2034
31404B-HC-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	132	132	135	135	.0	(3)	.0	(3)	.0	132	.0	.0	.0	.5	02/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,830	1,830	1,876	1,871	.0	(41)	.0	(41)	.0	1,830	.0	.0	.0	.60	02/01/2034
31404E-K4-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,753	2,753	2,829	2,820	.0	(67)	.0	(67)	.0	2,753	.0	.0	.0	.66	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,546	10,546	10,579	10,571	.0	(25)	.0	(25)	.0	10,546	.0	.0	.0	206	10/01/2033
31405D-CD-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,272	10,272	10,534	10,501	.0	(229)	.0	(229)	.0	10,272	.0	.0	.0	.81	07/01/2034
31405E-7D-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	915	915	939	936	.0	(21)	.0	(21)	.0	915	.0	.0	.0	.34	08/01/2034
31405H-6X-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	900	900	923	921	.0	(21)	.0	(21)	.0	900	.0	.0	.0	.22	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,907	10,907	11,220	11,187	.0	(280)	.0	(280)	.0	10,907	.0	.0	.0	.178	08/01/2034
31405O-S7-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	820	820	840	839	.0	(19)	.0	(19)	.0	820	.0	.0	.0	.28	11/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,881	4,881	4,892	4,889	.0	(9)	.0	(9)	.0	4,881	.0	.0	.0	.101	02/01/2035
31406N-4K-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,565	1,565	1,454	1,464	.0	101	.0	101	.0	1,565	.0	.0	.0	.41	02/01/2035
31406N-6Y-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,845	1,845	1,895	1,888	.0	(43)	.0	(43)	.0	1,845	.0	.0	.0	.66	03/01/2035
31406H-HT-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	11,454	11,454	11,018	11,048	.0	406	.0	406	.0	11,454	.0	.0	.0	.370	04/01/2035
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	913	913	877	879	.0	34	.0	34	.0	913	.0	.0	.0	.23	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	7,931	7,931	7,624	7,645	.0	286	.0	286	.0	7,931	.0	.0	.0	.189	07/01/2035
31407E-V0-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,929	10,929	11,013	11,004	.0	(75)	.0	(75)	.0	10,929	.0	.0	.0	.416	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,060	2,060	1,973	1,979	.0	81	.0	81	.0	2,060	.0	.0	.0	.55	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	84,460	84,460	87,317	87,322	.0	(2,862)	.0	(2,862)	.0	84,460	.0	.0	.0	1,479	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	476,044	476,044	492,147	492,176	.0	(16,132)	.0	(16,132)	.0	476,044	.0	.0	.0	7,398	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	11,343	11,343	11,727	11,727	.0	(384)	.0	(384)	.0	11,343	.0	.0	.0	.213	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	16,548	16,548	16,701	16,701	.0	(153)	.0	(153)	.0	16,548	.0	.0	.0	.218	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	172,810	172,810	174,410	174,407	.0	(1,597)	.0	(1,597)	.0	172,810	.0	.0	.0	2,688	01/01/2046
3140E8-DV-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	54,498	54,498	55,002	55,002	.0	(504)	.0	(504)	.0	54,498	.0	.0	.0	.863	01/01/2046
3140E8-VM-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	207,306	207,306	220,979	220,988	.0	(13,683)	.0	(13,683)	.0	207,306	.0	.0	.0	4,613	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	31,973	31,973	33,055	33,055	.0	(1,084)	.0	(1,084)	.0	31,973	.0	.0	.0	.514	12/01/2045
3140EU-SK-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	37,980	37,980	39,413	39,415	.0	(1,435)	.0	(1,435)	.0	37,980	.0	.0	.0	.813	01/01/2046

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
3140EV-GP-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,006	4,006	4,204	4,201	.0	(195)	.0	(195)	.0	4,006	.0	.0	.0	.68	02/01/2046
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	477,884	477,884	509,535	509,825	.0	(31,941)	.0	(31,941)	.0	477,884	.0	.0	.0	8,803	07/01/2046
3140EW-S0-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	173,737	173,737	178,338	178,270	.0	(4,533)	.0	(4,533)	.0	173,737	.0	.0	.0	3,802	03/01/2046
3140EX-F7-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	558,177	558,177	596,726	597,908	.0	(39,731)	.0	(39,731)	.0	558,177	.0	.0	.0	16,230	02/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	30,743	30,743	31,783	31,784	.0	(1,041)	.0	(1,041)	.0	30,743	.0	.0	.0	676	04/01/2046
3140F3-YR-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	138,834	138,834	145,689	145,590	.0	(6,756)	.0	(6,756)	.0	138,834	.0	.0	.0	2,515	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	70,197	70,197	70,803	70,802	.0	(605)	.0	(605)	.0	70,197	.0	.0	.0	1,185	12/01/2046
3140F5-DA-8	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	466,494	469,182	481,498	482,721	.0	(1,113)	.0	(1,113)	.0	481,607	.0	(15,113)	(15,113)	12,420	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	442,625	442,625	446,446	446,442	.0	(3,817)	.0	(3,817)	.0	442,625	.0	.0	.0	6,793	10/01/2046
3140FN-VM-3	FNMA PASS-THRU LNG 30 YEAR		08/31/2018	VARIOUS	XXX	163,652	168,410	168,068	168,068	.0	22	.0	22	.0	168,090	.0	(4,438)	(4,438)	3,584	01/01/2047
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	185,669	185,669	190,906	190,901	.0	(5,231)	.0	(5,231)	.0	185,669	.0	.0	.0	3,434	07/01/2047
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	59,265	59,265	59,797	59,797	.0	(532)	.0	(532)	.0	59,265	.0	.0	.0	198	01/01/2045
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	40,045	40,045	42,023	42,022	.0	(1,977)	.0	(1,977)	.0	40,045	.0	.0	.0	783	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	538,343	538,343	553,494	553,470	.0	(15,127)	.0	(15,127)	.0	538,343	.0	.0	.0	9,773	08/01/2047
3140GX-BY-6	FNMA PASS-THRU LNG 30 YEAR		08/27/2018	VARIOUS	XXX	420,065	431,540	430,663	430,663	.0	104	.0	104	.0	430,768	.0	(10,703)	(10,703)	8,994	11/01/2047
3140H1-ED-8	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	5,862,980	5,947,636	6,185,541	6,200,464	.0	(17,903)	.0	(17,903)	.0	6,182,562	.0	(319,582)	(319,582)	164,024	10/01/2047
3140J5-ES-4	FNMA PASS-THRU LNG 30 YEAR		09/25/2018	VARIOUS	XXX	3,085,954	3,131,836	3,251,771	3,257,774	.0	(12,085)	.0	(12,085)	.0	3,245,689	.0	(159,736)	(159,736)	85,158	01/01/2047
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	17,617	17,617	18,280	18,280	.0	(663)	.0	(663)	.0	17,617	.0	.0	.0	66	06/01/2044
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	60,370	60,370	63,352	63,350	.0	(2,980)	.0	(2,980)	.0	60,370	.0	.0	.0	1,181	10/01/2047
31410C-UF-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	6,026	6,026	6,081	6,076	.0	(50)	.0	(50)	.0	6,026	.0	.0	.0	247	06/01/2036
31410E-MM-7	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	PRINCIPAL RECEIPT	XXX	880	880	888	887	.0	(7)	.0	(7)	.0	880	.0	.0	.0	44	06/01/2036
31410F-SE-1	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	499,641	468,264	468,276	468,126	.0	(19)	.0	(19)	.0	468,108	.0	31,533	31,533	20,359	11/01/2034
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	29,464	29,464	32,146	31,932	.0	(2,468)	.0	(2,468)	.0	29,464	.0	.0	.0	750	10/01/2035
31410K-JY-1	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	568,100	528,329	577,496	577,418	.0	(9,462)	.0	(9,462)	.0	567,955	.0	145	145	24,882	05/01/2038
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	81,967	81,967	89,250	89,207	.0	(7,240)	.0	(7,240)	.0	81,967	.0	.0	.0	2,118	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,099	2,099	2,331	2,332	.0	(232)	.0	(232)	.0	2,099	.0	.0	.0	57	09/01/2041
31410R-JO-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	21	21	21	21	.0	.0	.0	.0	.0	21	.0	.0	.0	1	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,048	1,048	1,058	1,057	.0	(9)	.0	(9)	.0	1,048	.0	.0	.0	22	08/01/2036
31410X-HG-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,005	1,005	1,014	1,013	.0	(8)	.0	(8)	.0	1,005	.0	.0	.0	24	09/01/2036
31410X-HT-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	5,450	5,450	5,500	5,494	.0	(44)	.0	(44)	.0	5,450	.0	.0	.0	240	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	550	550	555	554	.0	(5)	.0	(5)	.0	550	.0	.0	.0	18	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	207	207	204	204	.0	3	.0	3	.0	207	.0	.0	.0	11	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	87	87	86	86	.0	1	.0	1	.0	87	.0	.0	.0	3	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	379	379	372	372	.0	7	.0	7	.0	379	.0	.0	.0	11	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	106	106	104	104	.0	1	.0	1	.0	106	.0	.0	.0	3	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,543	2,543	2,551	2,550	.0	(6)	.0	(6)	.0	2,543	.0	.0	.0	55	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	274	274	298	298	.0	(24)	.0	(24)	.0	274	.0	.0	.0	6	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	290	290	317	316	.0	(25)	.0	(25)	.0	290	.0	.0	.0	9	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	306	306	340	340	.0	(34)	.0	(34)	.0	306	.0	.0	.0	7	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,198	10,198	11,388	11,399	.0	(1,197)	.0	(1,197)	.0	10,198	.0	.0	.0	336	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,404	10,404	10,410	10,408	.0	(4)	.0	(4)	.0	10,404	.0	.0	.0	346	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	6,190	6,190	6,912	6,916	.0	(726)	.0	(726)	.0	6,190	.0	.0	.0	177	12/01/2037
31414A-PM-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	5,160	5,160	5,231	5,225	.0	(66)	.0	(66)	.0	5,160	.0	.0	.0	31	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	32,358	32,358	35,233	35,150	.0	(2,793)	.0	(2,793)	.0	32,358	.0	.0	.0	1,032	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,903	2,903	3,240	3,242	.0	(339)	.0	(339)	.0	2,903	.0	.0	.0	70	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	624	624	693	693	.0	(69)	.0	(69)	.0	624	.0	.0	.0	12	12/01/2037
31414K-6M-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	72	72	81	81	.0	(9)	.0	(9)	.0	72	.0	.0	.0	2	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,007	4,007	4,492	4,495	.0	(488)	.0	(488)	.0	4,007	.0	.0	.0	176	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	21,541	21,541	23,455	23,406	.0	(1,865)	.0	(1,865)	.0	21,541	.0	.0	.0	765	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,483	2,483	2,710	2,697	.0	(215)	.0	(215)	.0	2,483	.0	.0	.0	73	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,842	1,842	2,005	2,002	.0	(161)	.0	(161)	.0	1,842	.0	.0	.0	40	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	152,172	152,172	165,910	165,531	.0	(13,380)	.0	(13,380)	.0	152,172	.0	.0	.0	5,379	06/01/2038
31415L-OY-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,024	10,024	11,187	11,196	.0	(1,172)	.0	(1,172)	.0	10,024	.0	.0	.0	235	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	76,263	76,263	83,770	83,473	.0	(7,210)	.0	(7,210)	.0	76,263	.0	.0	.0	2,017	07/01/2038
31415V-Y3-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	75,213	75,213	80,361	80,174	.0	(4,961)	.0	(4,961)	.0	75,213	.0	.0	.0	2,881	09/01/2038
31415W-Z8-9	FNMA PASS-THRU LNG 30 YEAR		07/31/2018	VARIOUS	XXX	1,938	1,938	1,965	1,963	.0	(25)	.0	(25)	.0	1,938	.0	.0	.0	73	10/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	58,099	58,099	63,510	63,427	.0	(5,328)	.0	(5,328)	.0	58,099	.0	.0	.0	1,483	07/01/2035
31416T-NK-1	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	716,374	692,087	699,008	698,429	.0	(679)	.0	(679)	.0	697,550	.0	18,825	18,825	25,392	07/01/2039



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	6,940	6,940	7,659	7,642	.0	(703)	.0	(703)	.0	6,940	.0	.0	.0	.231	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	82,042	82,042	86,272	86,044	.0	(4,002)	.0	(4,002)	.0	82,042	.0	.0	.0	2,083	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,663	2,663	2,970	2,972	.0	(309)	.0	(309)	.0	2,663	.0	.0	.0	.73	09/01/2040
31416X-04-5	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	504,577	487,242	524,775	522,809	.0	(3,984)	.0	(3,984)	.0	518,825	.0	(14,248)	(14,248)	18,009	02/01/2041
31416X-WY-8	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	514,675	508,163	537,144	535,864	.0	(2,795)	.0	(2,795)	.0	533,069	.0	(18,393)	(18,393)	16,707	03/01/2041
31416Y-3S-5	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	968,153	956,401	997,048	994,936	.0	(3,702)	.0	(3,702)	.0	991,234	.0	(23,080)	(23,080)	31,814	09/01/2041
31416Y-RN-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	17,310	18,040	18,040	18,008	.0	(698)	.0	(698)	.0	17,310	.0	.0	.0	402	06/01/2041
31417B-FU-6	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	672,183	680,285	713,874	712,402	.0	(3,830)	.0	(3,830)	.0	708,573	.0	(36,390)	(36,390)	19,553	03/01/2042
31417D-A0-6	FNMA PASS-THRU LNG 30 YEAR		11/26/2018	VARIOUS	XXX	307,804	320,421	316,458	316,669	.0	437	.0	437	.0	317,106	.0	(9,303)	(9,303)	8,756	09/01/2042
31417E-S4-4	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	819,128	852,968	816,117	818,176	.0	3,175	.0	3,175	.0	821,351	.0	(2,223)	(2,223)	21,281	01/01/2043
31417E-TX-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	22,280	22,280	22,611	22,611	.0	(332)	.0	(332)	.0	22,280	.0	.0	.0	346	02/01/2043
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	176,209	176,209	178,300	178,259	.0	(2,050)	.0	(2,050)	.0	176,209	.0	.0	.0	3,271	07/01/2043
31417E-H5-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	25,041	25,041	26,174	26,088	.0	(1,047)	.0	(1,047)	.0	25,041	.0	.0	.0	290	05/01/2043
31417E-LV-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	21,915	21,915	22,248	22,248	.0	(333)	.0	(333)	.0	21,915	.0	.0	.0	331	05/01/2043
31417G-OP-4	FNMA PASS-THRU LNG 30 YEAR		04/30/2018	VARIOUS	XXX	529,265	540,179	542,877	542,848	.0	(112)	.0	(112)	.0	542,736	.0	(13,471)	(13,471)	6,180	05/01/2043
31417K-SE-8	FNMA PASS-THRU LNG 30 YEAR		10/31/2018	VARIOUS	XXX	274,206	271,169	265,407	265,723	.0	727	.0	727	.0	266,450	.0	7,756	7,756	8,822	08/01/2039
31417L-M3-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	228,829	228,829	237,600	236,941	.0	(8,112)	.0	(8,112)	.0	228,829	.0	.0	.0	4,849	07/01/2039
31417V-0F-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,590	2,590	2,852	2,853	.0	(263)	.0	(263)	.0	2,590	.0	.0	.0	63	01/01/2040
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	12,035	12,035	12,268	12,251	.0	(216)	.0	(216)	.0	12,035	.0	.0	.0	151	10/01/2041
31417Y-ZA-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	164,471	164,471	174,981	174,479	.0	(10,009)	.0	(10,009)	.0	164,471	.0	.0	.0	4,467	05/01/2041
31418A-30-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	6,337	6,337	6,411	6,411	.0	(74)	.0	(74)	.0	6,337	.0	.0	.0	108	12/01/2043
31418A-X6-0	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	1,041,321	1,055,353	1,095,259	1,094,943	.0	(5,424)	.0	(5,424)	.0	1,089,519	.0	(48,198)	(48,198)	30,168	10/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	27,011	27,011	27,920	27,922	.0	(911)	.0	(911)	.0	27,011	.0	.0	.0	473	12/01/2045
31418B-WF-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	5,813	5,813	6,068	6,063	.0	(249)	.0	(249)	.0	5,813	.0	.0	.0	104	11/01/2045
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	44,008	44,008	45,496	45,499	.0	(1,491)	.0	(1,491)	.0	44,008	.0	.0	.0	784	01/01/2046
31418B-Z6-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	10,984	10,984	11,086	11,086	.0	(102)	.0	(102)	.0	10,984	.0	.0	.0	166	02/01/2046
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	893,828	968,202	950,968	952,094	.0	1,314	.0	1,314	.0	953,408	.0	(59,580)	(59,580)	20,227	10/01/2046
31418C-FD-1	FNMA PASS-THRU LNG 30 YEAR		08/27/2018	VARIOUS	XXX	8,869,196	9,130,413	9,300,475	9,298,229	.0	(11,740)	.0	(11,740)	.0	9,286,489	.0	(417,293)	(417,293)	195,148	01/01/2047
31418C-R7-1	FNMA PASS-THRU LNG 30 YEAR		08/31/2018	VARIOUS	XXX	388,298	400,000	399,188	399,188	.0	25	.0	25	.0	399,213	.0	(10,915)	(10,915)	8,634	12/01/2047
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	37,481	37,481	38,535	38,534	.0	(1,053)	.0	(1,053)	.0	37,481	.0	.0	.0	729	12/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	84,407	84,407	83,375	83,375	.0	1,032	.0	1,032	.0	84,407	.0	.0	.0	933	01/01/2048
31418M-B9-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	64,361	64,361	70,277	70,059	.0	(5,698)	.0	(5,698)	.0	64,361	.0	.0	.0	1,824	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,492	2,492	2,739	2,740	.0	(249)	.0	(249)	.0	2,492	.0	.0	.0	58	04/01/2040
31419A-E4-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	63,188	63,188	70,485	70,601	.0	(7,412)	.0	(7,412)	.0	63,188	.0	.0	.0	1,764	07/01/2040
31419E-6N-4	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	727,356	719,314	758,459	756,467	.0	(5,130)	.0	(5,130)	.0	751,336	.0	(23,980)	(23,980)	23,399	03/01/2041
31419E-EJ-4	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	572,354	553,655	596,406	593,917	.0	(6,340)	.0	(6,340)	.0	587,577	.0	(15,222)	(15,222)	19,792	01/01/2041
31419F-FW-1	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	1,038,027	1,026,329	1,037,986	1,037,293	.0	(1,381)	.0	(1,381)	.0	1,035,912	.0	2,116	2,116	33,703	11/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7		12/26/2018	PRINCIPAL RECEIPT	XXX	14,309	14,309	14,678	14,647	.0	(337)	.0	(337)	.0	14,309	.0	.0	.0	209	04/01/2022
3140FX-C7-5	FNMA PASS-THRU REPERF MOD 40		08/27/2018	VARIOUS	XXX	1,349,783	1,358,453	1,389,018	1,389,236	.0	(3,333)	.0	(3,333)	.0	1,385,903	.0	(36,120)	(36,120)	33,052	05/01/2056
31417Y-3Z-8	FNMA PASS-THRU SHRT 10 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	39,417	39,417	40,993	40,962	.0	(1,546)	.0	(1,546)	.0	39,417	.0	.0	.0	708	08/01/2021
31417Y-R2-5	FNMA PASS-THRU SHRT 10 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	28,073	28,073	29,196	29,165	.0	(1,092)	.0	(1,092)	.0	28,073	.0	.0	.0	489	08/01/2020
31418A-4S-4	FNMA PASS-THRU SHRT 10 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	140,843	140,843	146,477	146,416	.0	(5,573)	.0	(5,573)	.0	140,843	.0	.0	.0	2,440	01/01/2024
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	28,680	28,680	29,828	29,821	.0	(1,140)	.0	(1,140)	.0	28,680	.0	.0	.0	523	03/01/2027
31416X-LL-2	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	26,374	26,374	27,429	27,421	.0	(1,047)	.0	(1,047)	.0	26,374	.0	.0	.0	472	01/01/2026
31418C-W2-6	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,426	4,426	4,412	4,412	.0	13	.0	13	.0	4,426	.0	.0	.0	13	05/01/2033
3138JW-EX-2	FNMA PASS-THRU INT 20 YEAR		10/25/2018	VARIOUS	XXX	871,336	897,206	938,702	939,176	.0	(4,891)	.0	(4,891)	.0	934,285	.0	(62,950)	(62,950)	22,227	11/01/2036
3138WQ-R2-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	443,627	443,627	448,965	448,965	.0	(5,337)	.0	(5,337)	.0	443,627	.0	.0	.0	7,045	05/01/2042
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR		10/25/2018	VARIOUS	XXX	970,198	981,885	997,994	996,950	.0	(1,825)	.0	(1,825)	.0	995,125	.0	(24,927)	(24,927)	28,436	04/01/2042
31418C-M6-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	28,565	28,565	29,976	29,975	.0	(1,410)	.0	(1,410)	.0	28,565	.0	.0	.0	553	07/01/2047
31418C-Y2-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	128,457	128,457	127,308	127,308	.0	1,149	.0	1,149	.0	128,457	.0	.0	.0	1,430	03/01



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		10/11/2018	ASSET TRANSFER	XXX	431,537	315,000	358,566	354,395	0	(877)	0	(877)	0	353,518	0	78,019	78,019	28,586	01/01/2041
64971M-Z6-0	NEW YORK N Y CITY TRANSITIONAL		10/11/2018	ASSET TRANSFER	XXX	486,158	420,000	451,086	445,152	0	(1,233)	0	(1,233)	0	443,919	0	42,239	42,239	28,931	08/01/2036
677632-PA-3	OHIO ST UNIV GEN RCPTS		10/11/2018	VARIOUS	XXX	1,028,221	965,000	962,693	962,726	0	(3)	0	(3)	0	962,723	0	65,498	65,498	36,953	06/01/2111
67766W-06-0	OHIO ST WTR DEV AUTH WTR POLLU		10/11/2018	ASSET TRANSFER	XXX	117,484	110,000	110,000	110,000	0	0	0	0	0	110,000	0	7,484	7,484	4,622	12/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER		10/11/2018	ASSET TRANSFER	XXX	95,653	80,000	80,854	80,687	0	(21)	0	(21)	0	80,665	0	14,987	14,987	4,226	11/15/2034
759136-OP-2	REGIONAL TRANSN DIST COLO SALE REV		10/11/2018	ASSET TRANSFER	XXX	245,829	195,000	226,225	224,657	0	(330)	0	(330)	0	224,327	0	21,501	21,501	10,763	11/01/2050
837151-AA-7	SOUTH CAROLINA ST PUB SVCS AUT		04/20/2018	GOLDMAN SACHS & CO.	XXX	385,241	350,000	386,726	385,010	0	(140)	0	(140)	0	384,870	0	80,371	80,371	18,385	01/01/2050
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		01/02/2018	VARIOUS	XXX	1,567,930	1,500,000	1,569,297	1,569,297	0	0	0	0	1,569,297	0	(1,367)	(1,367)	1,667	01/15/2048	
01F032-61-7	TBA FNMA SINGLE FAMILY		01/01/2018	JP MORGAN SECS INC-FI	XXX	513,418	500,000	513,418	513,418	0	0	0	0	513,418	0	0	0	486	01/15/2048	
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		01/23/2018	VARIOUS	XXX	985,156	1,000,000	998,320	998,320	0	0	0	0	998,320	0	(13,164)	(13,164)	1,000	02/15/2048	
91514A-EV-3	UNIVERSITY TEX UNIV REV		10/11/2018	ASSET TRANSFER	XXX	366,907	310,000	401,026	399,360	0	(1,375)	0	(1,375)	0	397,985	0	(31,078)	(31,078)	17,911	08/15/2047
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					185,282,865	185,818,130	191,124,212	188,848,487	0	(1,595,558)	0	(1,595,558)	0	189,422,658	0	(4,139,793)	(4,139,793)	4,635,335	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
90131H-BK-0	21ST CENY FOX AMER INC SR GLBL DE		09/07/2018	CITIGROUP GBL MKT INC/SAL	XXX	102,876	85,000	61,975	64,559	0	296	0	296	0	64,855	0	38,021	38,021	5,373	03/01/2037
90131H-BD-6	21ST CENY FOX AMER INC SR GLBL NT		10/11/2018	ASSET TRANSFER	XXX	289,184	235,000	187,407	195,400	0	1,037	0	1,037	0	196,437	0	92,747	92,747	16,504	03/15/2033
002824-BD-1	ABBOTT LABS		11/05/2018	VARIOUS	XXX	2,076,538	2,075,000	2,076,574	2,076,699	0	(391)	0	(391)	0	2,076,308	0	(37,870)	(37,870)	54,917	11/30/2021
00287Y-AO-2	ABBVIE INC.		10/11/2018	ASSET TRANSFER	XXX	331,250	345,000	344,396	344,536	0	43	0	43	0	344,579	0	(13,329)	(13,329)	11,282	05/14/2025
00287Y-AR-0	ABBVIE INC.		09/07/2018	VARIOUS	XXX	639,545	655,000	665,669	665,778	0	(295)	0	(295)	0	665,483	0	(25,937)	(25,937)	23,912	05/14/2035
00287Y-AW-9	ABBVIE INC.		08/21/2018	VARIOUS	XXX	501,566	525,000	527,475	527,496	0	(43)	0	(43)	0	527,453	0	(25,887)	(25,887)	12,153	05/14/2046
00287Y-AX-7	ABBVIE INC.		04/10/2018	BANC OF AMERICA SEC LLC	XXX	679,581	700,000	704,089	703,747	0	(185)	0	(185)	0	703,562	0	(23,981)	(23,981)	8,202	05/14/2023
00287Y-AY-5	ABBVIE INC.		01/26/2018	RBC DAIN RAUSCHER	XXX	334,822	340,000	338,701	338,887	0	8	0	8	0	338,895	0	(4,073)	(4,073)	2,297	05/14/2026
00404A-AG-4	ACADIA HEALTHCARE COMPANY INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	49,625	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(375)	(375)	2,790	07/01/2022
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	95,238	95,000	97,375	96,425	254	(170)	0	85	0	96,510	0	(1,272)	(1,272)	5,166	02/15/2023
00404A-AM-1	ACADIA HEALTHCARE COMPANY INC		01/19/2018	BANC OF AMERICA SEC LLC	XXX	288,406	275,000	275,969	275,703	0	(7)	0	(7)	0	275,696	0	12,710	12,710	7,051	03/01/2024
00489L-AA-1	ACRISURE LLC / ACRISURE FIN 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	40,950	45,000	45,000	43,369	1,631	0	0	1,631	0	45,000	0	(4,050)	(4,050)	2,240	11/15/2025
006278-AT-2	ADAMS MILL CLO LTD 144A		10/15/2018	PRINCIPAL RECEIPT	XXX	96,422	96,422	96,422	96,422	0	0	0	0	0	96,422	0	0	0	2,965	07/15/2026
00766T-AB-6	AECOM		02/23/2018	JANNEY MONTGOMERY	XXX	167,088	160,000	166,000	163,309	0	(161)	0	(161)	0	163,148	0	3,940	3,940	3,348	10/15/2022
00774C-AB-3	AECOM SR GLBL		08/01/2018	VARIOUS	XXX	494,016	485,000	483,819	450,000	0	35	0	35	0	483,854	0	10,162	10,162	7,863	03/15/2027
00766T-AD-2	AECOM TECHNOLOGY CORP DE		12/04/2018	VARIOUS	XXX	555,381	545,000	549,275	548,591	0	(419)	0	(419)	0	548,172	0	7,209	7,209	34,547	10/15/2024
00115A-AF-6	AEP TRANSMISSION CO.		09/05/2018	PERSHING LLC	XXX	456,390	475,000	472,117	472,173	0	35	0	35	0	472,208	0	(15,818)	(15,818)	14,567	12/01/2046
00130H-BU-8	AES CORP		03/21/2018	VARIOUS	XXX	1,653,719	1,575,000	1,597,062	1,592,743	0	(406)	0	(406)	0	1,592,337	0	61,382	61,382	37,992	03/15/2024
00130H-BY-0	AES CORP		06/08/2018	VARIOUS	XXX	323,388	320,000	320,000	320,000	0	0	0	0	0	320,000	0	3,388	3,388	11,684	09/01/2027
00130H-BZ-7	AES CORP		08/01/2018	GOLDMAN SACHS & CO.	XXX	19,950	20,000	20,000	20,000	0	0	0	0	0	20,000	0	(50)	(50)	307	03/15/2021
00130H-CA-1	AES CORP		08/01/2018	GOLDMAN SACHS & CO.	XXX	24,750	25,000	25,000	25,000	0	0	0	0	0	25,000	0	(250)	(250)	431	03/15/2023
001118-AA-2	AES HAWAII INC.		10/02/2018	Principal Receipt	XXX	158,180	158,180	134,663	144,339	633	937	0	1,570	0	145,909	0	12,271	12,271	6,854	06/30/2022
00817Y-AG-3	AETNA INC NEW		10/11/2018	ASSET TRANSFER	XXX	248,360	200,000	249,809	244,823	0	(1,048)	0	(1,048)	0	243,775	0	4,585	4,585	11,100	12/15/2037
00817Y-AJ-7	AETNA INC NEW		08/21/2018	VARIOUS	XXX	687,959	680,000	749,073	747,052	0	(420)	0	(420)	0	746,632	0	(58,673)	(58,673)	11,810	05/15/2042
00138C-AC-2	AIG GLOBAL FUNDING		10/31/2018	DOMINION SE	XXX	999,512	1,030,000	1,030,573	1,030,599	0	(122)	0	(122)	0	1,030,477	0	(30,965)	(30,965)	24,411	12/15/2021
00912X-AN-4	AIR LEASE CORP		08/29/2018	PIERPONT SECURITIES LLC	XXX	600,402	600,000	638,544	637,404	0	(3,493)	0	(3,493)	0	633,911	0	(33,509)	(33,509)	24,508	09/15/2024
00913C-AA-7	AIR MEDICAL MERGER SUB 144A		08/01/2018	VARIOUS	XXX	77,744	85,000	82,344	80,000	0	235	0	235	0	82,579	0	(4,835)	(4,835)	3,883	05/15/2023
001546-AU-4	AK STL CORP		10/18/2018	VARIOUS	XXX	265,498	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(9,502)	(9,502)	15,409	03/15/2027
001546-AV-2	AK STL CORP		10/24/2018	VARIOUS	XXX	286,193	308,000	308,000	304,920	3,080	0	0	3,080	0	308,000	0	(21,807)	(21,807)	16,043	10/15/2025
013093-AB-5	ALBERTSONS COS LLC/SAFEMAY		08/01/2018	VARIOUS	XXX	616,200	640,000	640,000	606,400	33,600	0	0	33,600	0	640,000	0	(23,800)	(23,800)	7,990	06/15/2024
018490-AN-2	ALLERGAN INC.		10/03/2018	PERSHING LLC	XXX	1,949,521	1,950,000	2,016,008	2,005,794	0	(11,002)	0	(11,002)	0	1,994,792	0	(45,271)	(45,271)	55,949	09/15/2020
018581-AE-8	ALLIANCE DATA SYSTEMS CORP 144A		04/02/2018	CALLED @ 100.00000000	XXX	850,000	850,000	910,688	861,669	0	(1,246)	0	(1,246)	0	860,423	0	(10,423)	(10,423)	27,244	04/01/2020
018581-AG-3	ALLIANCE DATA SYSTEMS CORP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	75,188	75,000	76,219	75,563	80	(138)	0	(58)	0	75,504	0	(317)	(317)	4,054	08/01/2022
018581-AJ-7	ALLIANCE DATA SYSTEMS CORP 144A		01/22/2018	BANC OF AMERICA SEC LLC	XXX	486,875	475,000	475,000	475,000	0	0	0	0	0	475,000	0	11,875	11,875	6,356	11/01/2021
01879N-AA-3	ALLIANCE RES OP PART LP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	52,750	50,000	50,000	50,000	0	0	0	0	0	50,000	0	2,750	2,750	2,833	05/01/2025
019736-AD-9	ALLISON TRANSMISSION INC 144A		11/30/2018	BARCLAYS CAP INC.	XXX	134,750	140,000	138,600	138,600	0	108	0	108	0	138,708	0	(3,958)	(3,958)	4,725	10/01/2024
020002-BC-4	ALLSTATE CORP		08/21/2018	PERSHING LLC	XXX	110,806	110,000	111,463	111,452	0	(19)	0	(19)	0	111,433	0	(627)	(627)	3,183	12/15/2046
02005N-AW-0	ALLY FINL INC		01/16/2018	CITIGROUP GBL MKT INC/SAL	XXX	303,750														



**ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
02153L-AA-2	ALTERRA FIN LLC		10/11/2018	ASSET TRANSFER	XXX	347,484	331,000	375,899	350,326	.0	(5,264)	.0	(5,264)	.0	345,061	.0	2,423	2,423	21,320	09/30/2020
02155F-AF-2	ALTICE US FINANCE I CORP 144A		11/27/2018	RECEIVED IN EXCHANGE	XXX	673,750	700,000	708,125	704,688	2,587	(648)	.0	1,938	.0	706,626	.0	(32,876)	(32,876)	40,255	05/15/2026
023135-BF-2	AMAZON COM INC		08/21/2018	PERSHING LLC	XXX	298,164	300,000	299,253	299,262	.0	.16	.0	.16	.0	299,279	.0	(1,115)	(1,115)	11,657	08/22/2037
023135-BG-0	AMAZON COM INC 144A		05/03/2018	CITIGROUP GBL MKT INC/SAL	XXX	259,507	265,000	266,002	265,995	.0	(6)	.0	(6)	.0	265,989	.0	(6,482)	(6,482)	7,602	08/22/2047
023135-BK-1	AMAZON COM INC 144A		05/03/2018	VARIOUS	XXX	536,455	505,000	500,869	500,884	.0	.3	.0	.3	.0	500,887	.0	35,568	35,568	9,699	08/22/2057
00165G-AB-0	AMC ENTMT HLDGS INC		08/01/2018	GOLDMAN SACHS & CO	XXX	43,706	45,000	42,750	42,805	.0	109	.0	109	.0	42,913	.0	793	793	1,895	11/15/2026
00165A-AH-1	AMC ENTMT INC		08/01/2018	GOLDMAN SACHS & CO	XXX	93,456	95,000	90,950	91,072	.0	244	.0	244	.0	91,316	.0	2,140	2,140	3,460	06/15/2025
00164V-AD-5	AMC NETWORKS INC		10/05/2018	VARIOUS	XXX	637,356	650,000	654,875	653,875	.0	(616)	.0	(616)	.0	653,259	.0	(15,902)	(15,902)	32,428	04/01/2024
00164V-AE-3	AMC NETWORKS INC		08/01/2018	VARIOUS	XXX	456,400	470,000	470,000	465,888	4,113	.0	.0	4,113	.0	470,000	.0	(13,600)	(13,600)	15,642	08/01/2025
00164V-AC-7	AMC NETWORKS INC SR NT 4.75%22		08/01/2018	GOLDMAN SACHS & CO	XXX	19,950	20,000	20,575	20,425	50	(96)	.0	(46)	.0	20,379	.0	(429)	(429)	602	12/15/2022
023772-AB-2	AMER AIRLINES PT TR 2013		07/20/2018	PRINCIPAL RECEIPT	XXX	30,760	30,760	31,068	30,922	.0	(162)	.0	(162)	.0	30,760	.0	.0	.0	615	01/15/2027
023767-AC-2	AMER AIRLINES PT TR 2013-2B 144A		07/16/2018	PRINCIPAL RECEIPT	XXX	19,997	19,997	20,712	20,712	.0	(715)	.0	(715)	.0	19,997	.0	.0	.0	560	01/15/2022
023765-AA-8	AMER AIRLINES PT TR 2016-2		09/07/2018	VARIOUS	XXX	395,530	417,120	417,120	417,120	.0	.0	.0	.0	.0	417,120	.0	(21,590)	(21,590)	9,775	12/15/2029
02406P-AL-4	AMERICAN AXLE & MFG INC		08/01/2018	VARIOUS	XXX	400,260	387,000	414,238	399,096	.0	(777)	.0	(777)	.0	398,319	.0	(776)	(776)	12,251	10/15/2022
02406P-AR-1	AMERICAN AXLE & MFG INC		08/01/2018	GOLDMAN SACHS & CO	XXX	19,425	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	(575)	(575)	1,049	04/01/2025
02406P-AU-4	AMERICAN AXLE & MFG INC		11/06/2018	VARIOUS	XXX	336,700	360,000	372,600	350,000	.0	(1,152)	.0	(1,152)	.0	371,448	.0	(34,748)	(34,748)	24,433	04/01/2027
024747-AC-1	AMERICAN BLDGS & CONTRACTORS 144A		05/02/2018	TENDERED BACK TO COMPANY	XXX	452,980	446,000	459,380	453,805	133	(755)	.0	(622)	.0	453,183	.0	(203)	(203)	14,356	04/15/2021
024747-AD-9	AMERICAN BLDGS & CONTRACTORS 144A		12/15/2018	VARIOUS	XXX	128,908	125,000	125,000	125,000	.0	.0	.0	.0	.0	125,000	.0	3,908	3,908	4,456	12/15/2023
025816-BW-8	AMERICAN EXPRESS CO		08/29/2018	PERSHING LLC	XXX	376,414	375,000	374,610	375,000	.0	.5	.0	.5	.0	374,615	.0	1,798	1,798	1,079	08/03/2023
026935-AJ-5	AMERICAN HW ASSETS 2007-3		12/26/2018	PRINCIPAL RECEIPT	XXX	203,052	292,834	183,301	183,360	.0	19,692	.0	19,692	.0	203,052	.0	.0	.0	5,713	06/25/2037
026601-GN-7	AMERICAN HOME MTG 2005-4		12/26/2018	PRINCIPAL RECEIPT	XXX	221,260	221,260	191,390	206,961	.0	14,299	.0	14,299	.0	221,260	.0	.0	.0	3,392	11/25/2045
026874-CY-1	AMERICAN INTL GROUP INC		10/11/2018	ASSET TRANSFER	XXX	449,982	450,000	481,253	479,436	.0	(3,453)	.0	(3,453)	.0	475,984	.0	(26,002)	(26,002)	21,450	02/15/2024
026874-DA-2	AMERICAN INTL GROUP INC		09/05/2018	MILLENNIUM ADVISORS, LLC	XXX	99,095	105,000	104,367	104,404	.0	.8	.0	.8	.0	104,412	.0	(5,318)	(5,318)	5,384	07/16/2044
026874-DG-9	AMERICAN INTL GROUP INC		06/18/2018	GOLDMAN SACHS & CO	XXX	1,053,861	1,055,000	1,085,057	1,078,532	.0	(3,422)	.0	(3,422)	.0	1,075,109	.0	(21,249)	(21,249)	27,949	03/01/2021
026874-DH-7	AMERICAN INTL GROUP INC		09/18/2018	BARCLAYS CAP INC	XXX	452,612	465,000	482,317	479,990	.0	(1,179)	.0	(1,179)	.0	478,811	.0	(26,199)	(26,199)	17,581	04/01/2026
026870-DG-0	AMERICAN INTL GROUP INC MTN BE		01/16/2018	MATURITY	XXX	220,000	220,000	195,580	219,822	.0	178	.0	178	.0	220,000	.0	.0	.0	6,435	01/16/2018
03027X-AD-2	AMERICAN TOWER CORP NEW		05/02/2018	BAIRD (ROBERT W) & CO INC	XXX	1,461,544	1,400,000	1,554,728	1,550,153	.0	(7,532)	.0	(7,532)	.0	1,542,621	.0	(81,077)	(81,077)	50,361	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP NEW		05/02/2018	PERSHING LLC	XXX	258,427	260,000	275,127	273,248	.0	(492)	.0	(492)	.0	272,756	.0	(14,329)	(14,329)	8,230	02/15/2026
030404-AD-4	AMERICAN WATER CAPITAL CORP		12/21/2018	MATURITY	XXX	1,740,000	1,740,000	1,705,455	1,735,686	.0	4,314	.0	4,314	.0	1,740,000	.0	.0	.0	97,788	12/21/2018
030404-AR-6	AMERICAN WTR CAP CORP		09/04/2018	VARIOUS	XXX	358,110	385,000	383,818	383,827	.0	.9	.0	.9	.0	383,835	.0	(25,726)	(25,726)	11,598	09/01/2047
030981-AH-7	AMERIGAS PARTNERS L P		08/01/2018	GOLDMAN SACHS & CO	XXX	19,650	20,000	19,950	20,000	.0	.2	.0	.2	.0	19,952	.0	(302)	(302)	791	05/20/2024
030981-AJ-3	AMERIGAS PARTNERS L P		04/11/2018	VARIOUS	XXX	1,040,875	1,025,000	1,026,000	1,025,883	.0	(23)	.0	(23)	.0	1,025,860	.0	15,015	15,015	31,223	08/20/2026
030981-AK-0	AMERIGAS PARTNERS L P		08/01/2018	VARIOUS	XXX	387,813	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	(12,187)	(12,187)	11,718	05/20/2025
030981-AL-8	AMERIGAS PARTNERS L P		08/01/2018	GOLDMAN SACHS & CO	XXX	47,750	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	(2,250)	(2,250)	2,020	05/20/2027
031162-BM-1	AMGEN INC		10/11/2018	ASSET TRANSFER	XXX	287,938	285,000	289,370	287,286	.0	(436)	.0	(436)	.0	286,850	.0	1,088	1,088	10,001	11/15/2021
031162-BN-9	AMGEN INC		10/11/2018	ASSET TRANSFER	XXX	290,041	290,000	293,148	292,877	.0	(287)	.0	(287)	.0	291,433	.0	(1,392)	(1,392)	9,520	05/15/2022
031162-BP-4	AMGEN INC		08/21/2018	VARIOUS	XXX	723,293	685,000	795,108	790,906	.0	(1,090)	.0	(1,090)	.0	789,817	.0	(66,523)	(66,523)	21,766	05/15/2043
031162-BZ-2	AMGEN INC		05/16/2018	CITIGROUP GBL MKT INC/SAL	XXX	14,247	15,000	15,780	15,772	.0	(6)	.0	(6)	.0	15,766	.0	(1,519)	(1,519)	361	05/01/2045
031162-CD-0	AMGEN INC		05/16/2018	CITIGROUP GBL MKT INC/SAL	XXX	82,580	85,000	91,788	91,763	.0	(44)	.0	(44)	.0	91,719	.0	(9,139)	(9,139)	1,648	06/15/2048
031162-CF-5	AMGEN INC		08/23/2018	VARIOUS	XXX	1,875,916	1,871,000	1,947,896	1,947,101	.0	(687)	.0	(687)	.0	1,946,434	.0	(70,517)	(70,517)	54,416	06/15/2051
031162-CG-3	AMGEN INC		10/03/2018	MORGAN STANLEY & CO INC	XXX	613,421	640,000	639,302	639,489	.0	103	.0	103	.0	639,592	.0	(26,172)	(26,172)	13,353	08/19/2021
03232P-AD-0	AMISURG CORP		10/26/2018	VARIOUS	XXX	18,494	19,000	18,478	18,499	.0	.75	.0	.75	.0	18,567	.0	533	533	1,698	07/15/2022
032511-AY-3	ANADARKO PETE CORP		09/06/2018	MILLENNIUM ADVISORS, LLC	XXX	120,710	105,000	102,951	103,224	.0	34	.0	34	.0	103,258	.0	17,452	17,452	6,678	09/15/2036
032511-BM-8	ANADARKO PETE CORP		12/12/2018	TENDERED BACK TO COMPANY	XXX	62,593	61,000	63,234	63,071	.0	(486)	.0	(486)	.0	62,748	.0	(155)	(155)	2,194	03/15/2021
032654-AK-1	ANALOG DEVICES INC		03/15/2018	BANC OF AMERICA SEC LLC	XXX	338,379	300,000	338,070	338,070	.0	(147)	.0	(147)	.0	337,924	.0	455	455	4,152	12/15/2045
032654-AN-5	ANALOG DEVICES INC		08/07/2018	MORGAN STANLEY & CO INC	XXX	398,998	415,000	423,267	423,101	.0	(389)	.0	(389)	.0	422,712	.0	(23,714)	(23,714)	8,086	12/05/2026
032654-AP-0	ANALOG DEVICES INC		08/21/2018	VARIOUS	XXX	184,995	185,000	186,082	186,077	.0	(35)	.0	(35)	.0	186,042	.0	(1,147)	(1,147)	4,221	12/05/2036
03350W-AC-3	ANDEAVOR LOG LP & TESORO LOG F		08/29/2018	GOLDMAN SACHS & CO	XXX	216,665	220,000	221,333	221,330	.0	(75)	.0	(75)	.0	221,255	.0	(4,590)	(4,590)	7,090	12/01/2027
034863-AB-6	ANGLO AMERICAN CAPITAL PLC 144A		02/13/2018	BAIRD (ROBERT W) & CO INC	XXX	295,713	275,000	310,063	299,627	.0	(2,356)	.0	(2,356)	.0	297,392	.0	(1,679)	(1,679)	9,023	04/08/2019
035242-AM-8	ANHEUSER BUSCH INBEV FIN INC		09/04/2018	VARIOUS	XXX	1,240,622	1,230,000													



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
037833-AT-7	APPLE INC		08/21/2018	JP MORGAN SECS INC-FI	XXX	427,316	400,000	422,184	420,810	.0	(285)	.0	(285)	.0	420,526	.0	6,790	6,790	14,191	05/06/2044
037833-BX-7	APPLE INC		08/21/2018	PERSHING LLC	XXX	120,815	110,000	125,712	125,549	.0	(206)	.0	(206)	.0	125,343	.0	(4,528)	(4,528)	5,115	02/23/2046
037833-CH-1	APPLE INC		08/21/2018	MORGAN STANLEY & CO INC	XXX	134,970	130,000	132,436	132,406	.0	(29)	.0	(29)	.0	132,377	.0	2,593	2,593	5,740	02/09/2047
037833-CJ-7	APPLE INC		09/06/2018	VARIOUS	XXX	2,607,561	2,645,000	2,702,457	1,663,485	.0	(3,449)	.0	(3,449)	.0	2,696,754	.0	(89,192)	(89,192)	76,210	02/09/2027
037833-DD-9	APPLE INC		09/04/2018	MORGAN STANLEY & CO INC	XXX	405,013	430,000	427,545	427,559	.0	31	.0	31	.0	427,590	.0	(22,577)	(22,577)	15,856	09/12/2047
037833-DG-2	APPLE INC		08/21/2018	WACHOVIA SECURITIES LLC	XXX	450,777	470,000	461,037	461,060	.0	104	.0	104	.0	461,164	.0	(10,387)	(10,387)	13,708	11/13/2047
037833-DJ-6	APPLE INC		11/10/2018	WACHOVIA SECURITIES LLC	XXX	2,190,271	2,205,000	2,203,148	2,203,238	.0	15	.0	15	.0	2,203,253	.0	(12,983)	(12,983)	7,228	11/13/2020
038222-AH-8	APPLIED MATLS INC		10/30/2018	GOLDMAN SACHS & CO	XXX	74,133	75,000	76,385	76,167	.0	(357)	.0	(357)	.0	75,810	.0	(1,677)	(1,677)	2,133	10/01/2020
038222-AM-7	APPLIED MATLS INC		05/03/2018	GOLDMAN SACHS & CO	XXX	376,856	370,000	377,171	377,064	.0	(47)	.0	(47)	.0	377,017	.0	(161)	(161)	9,657	04/01/2047
03939C-AB-9	ARCH CAPITAL FINANCE LLC		09/06/2018	GOLDMAN SACHS & CO	XXX	95,441	90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	5,441	5,441	3,333	12/15/2046
03938J-AA-7	ARCH CAPITAL GROUP INC		09/06/2018	MORGAN STANLEY & CO INC	XXX	223,463	210,000	210,000	210,000	.0	.0	.0	.0	.0	210,000	.0	13,463	13,463	9,272	11/01/2043
04021L-AA-8	ARGOS MERGER SUB INC 144A		03/22/2018	VARIOUS	XXX	1,317,123	2,132,000	2,144,312	1,263,210	879,385	(227)	.0	879,158	.0	2,142,368	.0	(825,244)	(825,244)	62,292	03/15/2023
040555-CN-2	ARIZONA PUB SVC CO		09/05/2018	GOLDMAN SACHS & CO	XXX	82,860	80,000	90,505	89,799	.0	(172)	.0	(172)	.0	89,628	.0	(6,768)	(6,768)	3,360	04/01/2042
042735-BF-6	ARROW ELECTRS INC		03/21/2018	BARCLAYS CAP INC	XXX	386,362	405,000	404,371	404,401	.0	10	.0	10	.0	404,412	.0	(18,050)	(18,050)	12,250	01/12/2028
042735-BG-4	ARROW ELECTRS INC		03/21/2018	FTM FINANCIAL SECURITIES CORP	XXX	541,192	570,000	566,506	566,649	.0	100	.0	100	.0	566,749	.0	(25,557)	(25,557)	10,034	09/08/2024
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC		09/19/2018	VARIOUS	XXX	1,290,019	1,260,000	1,322,744	1,303,931	.0	(2,133)	.0	(2,133)	.0	1,301,798	.0	(11,779)	(11,779)	25,525	12/15/2024
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144		12/17/2018	BANC OF AMERICA SEC LLC	XXX	80,325	85,000	84,351	85,000	.0	13	.0	13	.0	84,364	.0	(4,039)	(4,039)	1,124	11/01/2026
045086-AF-2	ASHTON WOODS USA LLC 144A		10/19/2018	CREDIT SUISSE FIRST BOS	XXX	6,049	6,000	6,049	6,000	.0	(4)	.0	(4)	.0	6,045	.0	(425)	(425)	488	08/01/2025
04624V-AA-7	ASSUREDPARTNERS INC 144A		02/26/2018	JEFFERIES & COMPANY	XXX	322,481	315,000	315,000	313,425	1,575	.0	.0	1,575	.0	315,000	.0	7,481	7,481	12,618	08/15/2025
02026R-CG-5	AT&T INC		09/04/2018	MORGAN STANLEY & CO INC	XXX	90,255	100,000	100,745	100,722	.0	(10)	.0	(10)	.0	100,712	.0	(10,457)	(10,457)	3,480	06/15/2044
02026R-CO-3	AT&T INC		08/21/2018	BANC OF AMERICA SEC LLC	XXX	544,544	595,000	573,572	573,906	.0	214	.0	214	.0	574,120	.0	(29,576)	(29,576)	21,825	05/15/2046
02026R-DB-5	AT&T INC		10/11/2018	ASSET TRANSFER	XXX	2,483,018	2,480,000	2,577,163	2,550,260	.0	(12,341)	.0	(12,341)	.0	2,537,919	.0	(54,900)	(54,900)	101,466	03/15/2022
02026R-DK-5	AT&T INC		09/04/2018	BANC OF AMERICA SEC LLC	XXX	169,179	196,000	191,985	192,057	.0	39	.0	39	.0	192,095	.0	(22,916)	(22,916)	8,844	03/09/2049
02026R-DR-0	AT&T INC		09/04/2018	VARIOUS	XXX	823,256	825,000	833,900	833,788	.0	(189)	.0	(189)	.0	833,599	.0	(10,343)	(10,343)	42,521	03/01/2037
02026R-DS-8	AT&T INC		08/21/2018	GOLDMAN SACHS & CO	XXX	291,357	290,000	300,133	300,038	.0	(103)	.0	(103)	.0	299,935	.0	(8,578)	(8,578)	15,454	03/01/2047
02026R-EL-2	AT&T INC		05/23/2018	VARIOUS	XXX	1,709,414	1,700,000	1,706,358	1,706,150	.0	(294)	.0	(294)	.0	1,705,856	.0	(9,192)	(9,192)	55,699	08/14/2024
02026R-EN-8	AT&T INC		05/23/2018	CALLED @ 101.00000000	XXX	146,450	145,000	144,742	144,745	.0	3	.0	3	.0	144,748	.0	252	252	7,095	08/14/2037
02026R-EP-3	AT&T INC		04/05/2018	VARIOUS	XXX	1,086,369	1,080,000	1,077,613	1,077,626	.0	7	.0	7	.0	1,077,632	.0	8,737	8,737	30,575	02/14/2050
02026R-EQ-1	AT&T INC		05/23/2018	VARIOUS	XXX	442,010	440,000	438,970	438,973	.0	2	.0	2	.0	438,976	.0	384	384	19,594	08/14/2058
04650N-AB-0	AT&T INC		09/04/2018	GOLDMAN SACHS & CO	XXX	37,022	38,000	37,014	37,090	.0	14	.0	14	.0	37,104	.0	(81)	(81)	2,061	09/01/2040
02026R-ER-9	AT&T INC 144A		03/01/2018	MORGAN STANLEY & CO INC	XXX	963,557	985,000	986,428	986,418	.0	(20)	.0	(20)	.0	986,399	.0	(22,842)	(22,842)	10,545	02/15/2028
02026R-ES-7	AT&T INC 144A		11/01/2018	KEYBANC CAPITAL MARKETS INC	XXX	230,670	245,000	246,007	246,002	.0	(55)	.0	(55)	.0	245,947	.0	(15,277)	(15,277)	9,657	02/15/2030
049560-AM-7	ATMOS ENERGY CORP		09/04/2018	VARIOUS	XXX	442,629	450,000	466,736	466,534	.0	(248)	.0	(248)	.0	466,286	.0	(23,657)	(23,657)	16,552	10/15/2044
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE		06/08/2018	WACHOVIA SECURITIES LLC	XXX	1,180,519	1,260,000	1,254,947	1,255,010	.0	185	.0	185	.0	1,255,194	.0	(74,675)	(74,675)	23,184	01/15/2028
05352A-AA-8	AVANTOR INC 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	55,069	55,000	55,069	55,000	.0	(5)	.0	(5)	.0	55,064	.0	5	5	2,759	10/01/2024
05367A-AJ-2	AVIATION CAP GROUP CORP 144A		02/28/2018	WACHOVIA SECURITIES LLC	XXX	2,036,008	2,080,000	2,083,340	2,083,240	.0	(122)	.0	(122)	.0	2,083,118	.0	(47,110)	(47,110)	36,877	01/20/2022
05369A-AC-5	AVIATION CAP GROUP LLC 144A		08/29/2018	PIERPOINT SECURITIES LLC	XXX	269,098	270,000	268,944	269,011	.0	66	.0	66	.0	269,077	.0	88	88	3,488	05/01/2023
053773-AV-9	AVIS BUDGET CAR RENT		08/01/2018	GOLDMAN SACHS & CO	XXX	76,594	75,000	76,500	76,065	.0	(105)	.0	(105)	.0	75,960	.0	(2,366)	(2,366)	3,460	04/01/2023
053773-BA-4	AVIS BUDGET CAR RENT LLC AVIS 144A		09/26/2018	VARIOUS	XXX	23,375	25,000	24,938	24,750	202	4	.0	206	.0	24,956	.0	(1,581)	(1,581)	1,320	03/15/2025
05463H-AA-9	AXIS SPECIALTY FINANCE LLC		10/11/2018	ASSET TRANSFER	XXX	581,571	565,000	608,153	582,187	.0	(5,357)	.0	(5,357)	.0	576,830	.0	4,741	4,741	28,584	06/01/2020
05508W-AA-3	B & G FOODS INC		08/01/2018	GOLDMAN SACHS & CO	XXX	79,300	80,000	81,300	80,488	.0	(526)	.0	(526)	.0	80,774	.0	(1,474)	(1,474)	2,487	06/01/2021
05508R-AE-6	B & G FOODS INC NEW		08/01/2018	GOLDMAN SACHS & CO	XXX	47,813	50,000	50,500	50,488	.0	(48)	.0	(48)	.0	50,440	.0	(2,627)	(2,627)	2,202	04/01/2025
05523U-AJ-9	BAE SYS HLDGS INC		10/11/2018	ASSET TRANSFER	XXX	102,012	100,000	99,651	99,936	.0	34	.0	34	.0	99,970	.0	2,041	2,041	5,490	06/01/2019
05523U-AL-4	BAE SYS HLDGS INC 144A		08/21/2018	CITIGROUP GBL MKT INC/SAL	XXX	96,648	93,000	102,279	102,106	.0	(121)	.0	(121)	.0	101,985	.0	(5,337)	(5,337)	3,878	10/07/2044
05723K-AE-0	BAKER HUGHES A GE CO LLC		09/06/2018	VARIOUS	XXX	261,684	280,000	280,000	280,000	.0	.0	.0	.0	.0	280,000	.0	(18,316)	(18,316)	5,224	12/15/2027
05723K-AF-7	BAKER HUGHES A GE CO LLC		03/13/2018	PERSHING LLC	XXX	537,370	580,000	580,000	580,000	.0	.0	.0	.0	.0	580,000	.0	(42,630)	(42,630)	6,179	12/15/2047
059165-EG-1	BALTIMORE GAS & ELEC CO		10/11/2018	ASSET TRANSFER	XXX	1,160,175	1,280,000	1,209,830	1,210,067	.0	5,568	.0	5,568	.0	1,215,634	.0	(55,459)	(55,459)	35,499	08/15/2026
05525V-AA-8	BAMLL COMMERCIAL MORTGAGE SEC 144A		02/15/2018	PRINCIPAL RECEIPT	XXX	1,150,000	1,150,000	1,149,073	1,150,051	.0	(51)	.0	(51)	.0	1,150,000	.0	.0	.0	5,425	01/15/2017
05946X-UB-7	BANC AMERICA FDG 2005-C		12/20/2018	PRINCIPAL RECEIPT	XXX	363,488	363,488	328,048	353,969	.0	9,519	.0	9,519	.0	363,488	.0	.0	.0	3,174	05/20/2035
05950M-AB-6	BANC AMERICA FDG 2006-G		12/																	



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
060516-FU-8	BANK AMER CORP		10/11/2018	VARIOUS	XXX	1,554,732	1,550,000	1,605,584	1,599,450	.0	(3,481)	.0	(3,481)	.0	1,595,970	.0	(41,238)	(41,238)	71,311	03/03/2026
060516-GB-9	BANK AMER CORP		05/14/2018	GOLDMAN SACHS & CO.	XXX	229,485	235,000	234,674	234,722	.0	35	.0	35	.0	234,757	.0	(5,273)	(5,273)	2,626	11/09/2020
060516-GG-8	BANK AMER CORP		09/04/2018	VARIOUS	XXX	362,972	360,000	360,000	360,000	.0	.0	.0	.0	.0	360,000	.0	2,972	2,972	14,748	01/20/2048
060516-GM-5	BANK AMER CORP		08/21/2018	MORGAN STANLEY & CO INC.	XXX	247,918	250,000	253,124	253,069	.0	(70)	.0	(70)	.0	252,999	.0	(5,082)	(5,082)	8,812	04/24/2038
060516-GP-8	BANK AMER CORP		05/14/2018	BANC OF AMERICA SEC LLC	XXX	1,416,028	1,445,000	1,445,000	1,445,000	.0	.0	.0	.0	.0	1,445,000	.0	(28,972)	(28,972)	28,051	07/21/2021
060516-GR-4	BANK AMER CORP		10/11/2018	ASSET TRANSFER	XXX	103,065	110,000	110,000	110,000	.0	.0	.0	.0	.0	110,000	.0	(6,935)	(6,935)	4,831	07/21/2028
060505-DR-2	BANK OF AMERICA CORPORATION		07/30/2018	CALLED @ 100.00000000	XXX	390,000	390,000	156,191	156,114	.0	10,701	.0	10,701	.0	166,815	.0	223,185	223,185	22,754	12/29/2099
06849R-AK-8	BARRICK NORTH AMERICA FIN LLC		08/21/2018	BARCLAYS CAP INC.	XXX	154,969	140,000	171,147	170,804	.0	(437)	.0	(437)	.0	170,367	.0	(15,399)	(15,399)	6,529	05/01/2043
07177M-AB-9	BAXALTA INC.		09/11/2018	CORPORATE REORGANIZATIONS	XXX	1,066,862	1,057,000	1,110,188	1,108,452	.0	(4,435)	.0	(4,435)	.0	1,104,017	.0	(37,155)	(37,155)	30,301	06/23/2025
07177M-AN-3	BAXALTA INC.		08/21/2018	GOLDMAN SACHS & CO.	XXX	326,249	305,000	339,500	339,303	.0	(446)	.0	(446)	.0	338,857	.0	(12,607)	(12,607)	10,675	06/23/2045
05583P-AA-6	BCD ACQUISITION INC 144A		02/09/2018	VARIOUS	XXX	1,148,800	1,050,000	1,050,000	1,050,000	.0	.0	.0	.0	.0	1,050,000	.0	98,800	98,800	39,877	09/15/2023
07401V-AA-9	BEAR STEARNS MTG FDG 2007-AR3		04/25/2018	VARIOUS	XXX	511,390	542,949	440,128	465,620	.0	3,406	.0	3,406	.0	469,026	.0	42,364	42,364	2,728	03/25/2037
075887-BG-3	BECTON DICKINSON & CO.		04/13/2018	JP MORGAN CHASE/HSCBSI	XXX	610,068	600,000	616,269	616,108	.0	(90)	.0	(90)	.0	616,018	.0	(5,950)	(5,950)	9,526	12/15/2044
075887-BV-0	BECTON DICKINSON & CO.		05/02/2018	BAIRD (ROBERT W) & CO INC.	XXX	1,758,319	1,830,000	1,830,000	1,830,000	.0	.0	.0	.0	.0	1,830,000	.0	(71,681)	(71,681)	25,301	06/06/2024
08162T-BB-8	BENCHMARK MTG TR 2018-B7		12/07/2018	VARIOUS	XXX	388,551	370,000	381,076	.0	.0	(54)	.0	(54)	.0	381,022	.0	7,529	7,529	440	05/16/2053
084423-AO-5	BERKLEY W R CORP		10/11/2018	ASSET TRANSFER	XXX	285,332	275,000	301,917	281,016	.0	(2,669)	.0	(2,669)	.0	278,348	.0	6,984	6,984	21,746	09/15/2019
084423-AR-3	BERKLEY W R CORP		10/11/2018	ASSET TRANSFER	XXX	520,847	505,000	545,883	522,358	.0	(4,818)	.0	(4,818)	.0	517,540	.0	3,308	3,308	29,104	09/15/2020
084670-BK-3	BERKSHIRE HATHAWAY INC DEL		09/04/2018	MARKETAXESS CORP	XXX	110,242	105,000	118,589	118,226	.0	(219)	.0	(219)	.0	118,008	.0	(7,766)	(7,766)	5,053	02/11/2043
084670-BR-8	BERKSHIRE HATHAWAY INC DEL		10/11/2018	ASSET TRANSFER	XXX	374,530	385,000	393,867	391,855	.0	(1,006)	.0	(1,006)	.0	390,850	.0	(16,320)	(16,320)	11,352	03/15/2023
08580B-AA-4	BERRY PETE CO LLC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	91,163	90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	1,163	1,163	914	02/15/2026
085790-AY-9	BERRY PLASTICS CORP		08/01/2018	GOLDMAN SACHS & CO.	XXX	54,450	55,000	54,438	54,590	.0	38	.0	38	.0	54,627	.0	(177)	(177)	2,960	07/15/2023
085790-BA-0	BERRY PLASTICS CORP		10/15/2018	VARIOUS	XXX	122,700	120,000	126,600	125,700	.670	(2,040)	.0	(1,370)	.0	124,330	.0	(1,630)	(1,630)	5,760	10/15/2022
089491-AA-8	BIG RIV STI IIC/RRS FIN CORP 144A		10/17/2018	VARIOUS	XXX	439,875	420,000	420,000	420,000	.0	.0	.0	.0	.0	420,000	.0	19,875	19,875	34,167	09/01/2025
09062X-AC-7	BIOGEN INC.		08/24/2018	PERSHING LLC	XXX	518,367	520,000	537,693	532,657	.0	(2,968)	.0	(2,968)	.0	529,688	.0	(11,321)	(11,321)	14,368	09/15/2020
09202L-AL-4	BLACK DIAMOND CLO 2013-1 LTD 144A		10/17/2018	PRINCIPAL RECEIPT	XXX	454,366	454,366	454,366	454,366	.0	.0	.0	.0	.0	454,366	.0	.0	.0	10,021	02/06/2026
09256B-AG-2	BLACKSTONE HDGS FIN L L C 144A		08/24/2018	UBS WARBURG LLC	XXX	650,619	625,000	696,770	695,114	.0	(941)	.0	(941)	.0	694,173	.0	(43,554)	(43,554)	21,962	06/15/2044
093645-AH-2	BLOCK COMMUNICATIONS INC 144A		01/18/2018	JEFFERIES & COMPANY	XXX	652,344	625,000	625,000	625,000	.0	.0	.0	.0	.0	625,000	.0	27,344	27,344	18,739	02/15/2025
095370-AB-8	BLUE CUBE SPINCO INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	73,531	65,000	76,863	76,000	.0	(1,876)	.0	(1,876)	.0	74,987	.0	(1,456)	(1,456)	5,070	10/15/2023
095796-AA-6	BLUE RACER MIDSTREAM LLC 144A		11/15/2018	VARIOUS	XXX	90,900	90,000	92,025	91,605	.0	(306)	.0	(306)	.0	91,299	.0	(399)	(399)	3,951	11/15/2022
90357#-AW-6	BNSF RAILWAY CORPORATION - SER A		10/18/2018	Principal Receipt	XXX	30,039	30,039	30,039	30,039	.0	.0	.0	.0	.0	30,039	.0	.0	.0	71	11/30/2024
90357#-AX-4	BNSF RAILWAY CORPORATION - SER B		04/02/2018	Principal Receipt	XXX	41,160	41,160	41,160	41,160	.0	.0	.0	.0	.0	41,160	.0	.0	.0	.0	11/30/2024
90357#-AY-2	BNSF RAILWAY CORPORATION - SER C		04/02/2018	Principal Receipt	XXX	27,745	27,745	27,745	27,745	.0	.0	.0	.0	.0	27,745	.0	.0	.0	.0	11/30/2024
90357#-AZ-9	BNSF RAILWAY CORPORATION - SER D		04/02/2018	Principal Receipt	XXX	5,047	5,047	5,048	5,048	.0	.0	.0	.0	.0	5,048	.0	(1)	(1)	.0	11/30/2024
90357#-BA-3	BNSF RAILWAY CORPORATION - SER E		04/02/2018	Principal Receipt	XXX	1,450	1,450	1,450	1,450	.0	.0	.0	.0	.0	1,450	.0	.0	.0	.0	11/30/2024
90357#-BB-1	BNSF RAILWAY CORPORATION - SER F		04/02/2018	Principal Receipt	XXX	3,538	3,538	3,538	3,538	.0	.0	.0	.0	.0	3,538	.0	.0	.0	.0	11/30/2024
09739D-AC-4	BOISE CASCADE CO DEL 144A		03/02/2018	DEUTSCHE BANK SECS.	XXX	25,813	25,000	26,383	.0	.0	(25)	.0	(25)	.0	26,357	.0	(545)	(545)	723	09/01/2024
103304-BK-6	BOYD GAMING CORP		08/01/2018	VARIOUS	XXX	36,750	35,000	37,013	.0	.0	(310)	.0	(310)	.0	36,702	.0	48	48	1,724	05/15/2023
103304-BM-2	BOYD GAMING CORP		08/01/2018	VARIOUS	XXX	503,606	490,000	499,025	300,000	.0	(224)	.0	(224)	.0	498,801	.0	4,805	4,805	22,507	04/01/2026
103304-BO-3	BOYD GAMING CORP		08/01/2018	GOLDMAN SACHS & CO.	XXX	250,638	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	638	638	63	08/15/2026	
10524P-AB-6	BRAND ENERGY & INFRASTRUCTURE 144A		03/19/2018	MORGAN STANLEY & CO INC.	XXX	339,960	325,000	325,000	325,000	.0	.0	.0	.0	.0	325,000	.0	14,960	14,960	20,719	07/15/2025
10922N-AC-7	BRIGHTHOUSE FINL INC		08/24/2018	MORGAN STANLEY & CO INC.	XXX	376,811	420,000	419,704	419,717	.0	16	.0	16	.0	419,734	.0	(42,922)	(42,922)	10,619	06/22/2027
109641-AH-3	BRINKER INTL INC 144A		01/30/2018	JEFFERIES & COMPANY	XXX	96,188	95,000	94,525	94,541	.0	5	.0	5	.0	94,546	.0	1,642	1,642	1,583	10/01/2024
109696-AA-2	BRINKS CO 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	88,944	95,000	95,000	93,100	1,900	.0	.0	1,900	.0	95,000	.0	(6,056)	(6,056)	3,454	10/15/2027
11134L-AH-2	BROADCOM CORP		07/23/2018	JP MORGAN SECS INC-FI	XXX	1,243,616	1,333,000	1,361,515	1,360,516	.0	(1,521)	.0	(1,521)	.0	1,358,995	.0	(115,379)	(115,379)	52,825	01/15/2027
120111-BM-0	BUILDING MATLS CORP AMER 144A		12/11/2018	VARIOUS	XXX	337,608	350,000	350,938	350,713	.0	(84)	.0	(84)	.0	350,629	.0	(13,022)	(13,022)	17,364	11/15/2024
12056B-AT-7	BUNGE LTD FIN CORP		09/07/2018	TENDERED BACK TO COMPANY	XXX	182,271	175,000	174,995	174,999	.0	.0	.0	.0	.0	174,999	.0	7,272	7,272	10,991	06/15/2019
12189L-AJ-0	BURLINGTON NORTH SANTA FE CP		09/04/2018	CITIGROUP GBL MKT INC/SAL	XXX	157,637	155,000	177,394	176,639	.0	(401)	.0	(401)	.0	176,238	.0	(18,601)	(18,601)	6,650	03/15/2042
12189L-AS-0	BURLINGTON NORTH SANTA FE CP		02/27/2018	BARCLAYS CAP INC.	XXX	167,600	150,000	169,460	169,206	.0	(64)	.0	(64)	.0	169,141	.0	(1,542)	(1,542)	3,063	04/01/2044
12189L-AX-9	BURLINGTON NORTH SANTA FE CP		03/14/2018	JP MORGAN CHASE/HSCBSI	XXX	88,398	80,000	79,540	79,558	.0	2	.0	2	.0	79,559	.0	8,838	8,838	2,037	09/01/2045
12189T-AX-2	BURLINGTON NORTH SANTA FE CP		09/04/2018	CITIGROUP GBL MKT INC/SAL	XXX	296,740	242,000	282,430	277,976	.0	(812)	.0	(812)	.0	277,165	.0	19,576	19,		



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
13123X-AZ-5	CALLON PETE CO DEL		08/01/2018	GOLDMAN SACHS & CO.	XXX	45,281	45,000	45,000	0	0	0	0	0	0	45,000	0	281	281	446	07/01/2026
131347-CF-1	CALPINE CORP.		10/26/2018	VARIOUS	XXX	230,663	256,000	249,457	155,925	6,971	400	0	7,371	0	250,229	0	(19,566)	(19,566)	13,075	01/15/2025
131347-CJ-3	CALPINE CORP.		08/01/2018	VARIOUS	XXX	225,145	248,000	247,550	236,220	11,444	18	0	11,462	0	247,682	0	(22,537)	(22,537)	12,000	02/01/2024
131347-CK-0	CALPINE CORP 144A		06/08/2018	GOLDMAN SACHS & CO.	XXX	246,477	265,000	265,000	259,703	5,297	0	0	5,297	0	265,000	0	(18,524)	(18,524)	7,381	06/01/2026
13342B-AE-5	CAMERON INTERNATIONAL CORP.		10/11/2018	ASSET TRANSFER	XXX	736,998	730,000	799,641	761,430	0	(6,861)	0	(6,861)	0	754,568	0	(17,571)	(17,571)	28,288	06/01/2021
13342B-AJ-4	CAMERON INTERNATIONAL CORP.		10/11/2018	ASSET TRANSFER	XXX	564,098	575,000	580,109	577,736	0	(462)	0	(462)	0	577,274	0	(13,176)	(13,176)	19,608	04/30/2022
140420-MV-9	CAPITAL ONE BK USA NATL ASSN		10/11/2018	ASSET TRANSFER	XXX	182,264	175,000	213,976	183,968	0	(4,434)	0	(4,434)	0	179,534	0	2,730	2,730	19,079	07/15/2019
14040H-BP-9	CAPITAL ONE FINL CORP.		04/26/2018	WACHOVIA SECURITIES LLC	XXX	517,209	525,000	524,171	524,343	0	87	0	87	0	524,429	0	(7,220)	(7,220)	6,125	05/12/2020
14040H-BT-1	CAPITAL ONE FINL CORP.		02/02/2018	RBC DAIN RAUSCHER	XXX	1,937,811	1,975,000	1,969,253	1,969,384	0	63	0	63	0	1,969,447	0	(31,636)	(31,636)	17,380	10/30/2024
14042E-3Y-4	CAPITAL ONE NATL ASSN VA		10/11/2018	ASSET TRANSFER	XXX	407,535	415,000	413,830	414,375	0	131	0	131	0	414,506	0	(6,971)	(6,971)	14,895	07/23/2021
14042R-BT-7	CAPITAL ONE NATL ASSN VA		10/11/2018	ASSET TRANSFER	XXX	696,813	725,000	723,876	724,158	0	171	0	171	0	724,329	0	(27,517)	(27,517)	17,581	09/13/2021
14042R-FH-9	CAPITAL ONE NATL ASSN VA		04/26/2018	DOMINION SE	XXX	2,450,608	2,490,000	2,496,402	2,494,567	0	(716)	0	(716)	0	2,493,851	0	(43,243)	(43,243)	43,886	01/31/2020
11149V-BM-9	CARDINAL HEALTH INC.		08/21/2018	PERSHING LLC	XXX	119,691	135,000	141,736	141,675	0	(79)	0	(79)	0	141,596	0	(21,905)	(21,905)	1,062	06/15/2017
14282L-AA-1	CARLSON TRAVEL INC 144A		01/25/2018	JP MORGAN SEC INC-FI	XXX	321,344	325,000	325,000	294,125	30,875	0	0	30,875	0	325,000	0	(3,656)	(3,656)	2,681	12/15/2023
124857-AT-0	CBS CORP NEW		08/29/2018	WACHOVIA SECURITIES LLC	XXX	188,311	205,000	195,820	195,820	0	479	0	479	0	196,299	0	(7,988)	(7,988)	8,033	02/15/2028
12505F-AD-3	CBS OUTDOOR AMERS CAP LLC		01/17/2018	GOLDMAN SACHS & CO.	XXX	518,290	500,000	512,250	509,463	0	(58)	0	(58)	0	509,405	0	8,885	8,885	5,000	02/15/2024
12505F-AB-7	CBS OUTDOOR AMERS CAP LLC SR NT 5		08/01/2018	VARIOUS	XXX	80,500	80,000	82,200	80,000	0	(552)	0	(552)	0	81,648	0	(1,148)	(1,148)	3,010	02/15/2022
124847-AC-8	CBS RADIO INC 144A		08/01/2018	VARIOUS	XXX	146,434	155,000	159,600	158,927	0	(416)	0	(416)	0	158,511	0	(12,078)	(12,078)	7,488	11/01/2024
1248EP-AY-9	CCO HLDGS LLC / CCO HLDGS CAP		09/30/2018	VARIOUS	XXX	45,225	45,000	45,619	45,000	0	(55)	0	(55)	0	45,564	0	(339)	(339)	807	09/30/2022
1248EP-BB-8	CCO HLDGS LLC / CCO HLDGS CAP		08/01/2018	GOLDMAN SACHS & CO.	XXX	55,481	55,000	55,481	55,000	0	(113)	0	(113)	0	55,368	0	113	113	1,107	03/15/2021
1248EP-BF-9	CCO HLDGS LLC / CCO HLDGS CAP		08/01/2018	GOLDMAN SACHS & CO.	XXX	89,913	70,000	89,738	70,000	0	8	0	8	0	89,745	0	167	167	917	05/01/2023
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	68,863	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(1,138)	(1,138)	2,843	05/01/2025
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		08/01/2018	VARIOUS	XXX	423,485	440,000	440,000	427,900	12,100	0	0	12,100	0	440,000	0	(16,515)	(16,515)	13,569	02/01/2028
1248EP-BT-9	CCO HLDGS LLC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	123,663	130,000	130,000	128,050	1,950	0	0	1,950	0	130,000	0	(6,338)	(6,338)	5,034	05/01/2027
1248EP-BP-7	CCO HLDGS LLC CAP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	152,063	150,000	150,000	150,000	0	0	0	0	0	150,000	0	2,063	2,063	7,393	04/01/2024
14987K-AA-1	CD&R WTRNKS MERGER SUB 144A		03/20/2018	BANC OF AMERICA SEC LLC	XXX	284,925	290,000	290,000	290,000	0	0	0	0	0	290,000	0	(5,075)	(5,075)	11,398	08/15/2025
12508E-AB-7	CDK GLOBAL INC.		01/17/2018	PERSHING LLC	XXX	151,935	150,000	154,875	153,000	741	(97)	0	645	0	153,645	0	(1,710)	(1,710)	1,488	10/15/2019
125136-BB-4	CDW LLC / CDW FIN CORP		08/01/2018	VARIOUS	XXX	1,258,550	1,227,000	1,240,390	1,235,801	0	(289)	0	(289)	0	1,235,513	0	23,037	23,037	28,370	09/01/2023
151020-AM-6	CELGENE CORP.		09/05/2018	BARCLAYS CAP INC.	XXX	416,885	445,000	450,171	450,100	0	(72)	0	(72)	0	450,028	0	(33,143)	(33,143)	16,694	05/15/2044
151020-AW-4	CELGENE CORP.		09/05/2018	WACHOVIA SECURITIES LLC	XXX	53,982	60,000	59,840	59,840	0	2	0	2	0	59,842	0	(5,860)	(5,860)	2,161	11/15/2047
151020-AX-2	CELGENE CORP.		08/24/2018	GOLDMAN SACHS & CO.	XXX	1,379,364	1,430,000	1,429,199	1,429,223	92	92	0	92	0	1,429,315	0	(49,951)	(49,951)	31,569	02/15/2023
15135B-AF-8	CENTENE CORP DEL		08/01/2018	VARIOUS	XXX	382,760	375,000	390,469	385,313	1,337	(3,302)	0	(1,965)	0	383,348	0	(588)	(588)	20,109	02/15/2021
15135B-AH-4	CENTENE CORP DEL		08/01/2018	VARIOUS	XXX	646,875	610,000	610,000	610,000	0	0	0	0	0	610,000	0	36,875	36,875	19,529	02/15/2024
15137T-AA-8	CENTENE ESCROW I CORPORATION		08/01/2018	VARIOUS	XXX	556,725	545,000	545,000	545,000	0	0	0	0	0	545,000	0	11,725	11,725	3,188	06/01/2026
15138A-AA-8	CENTENNIAL RESOURCE PROD 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	53,350	55,000	55,000	55,000	0	0	0	0	0	55,000	0	(1,650)	(1,650)	2,633	01/15/2026
15189W-AA-3	CENTERPOINT ENERGY RES CORP SR NT		09/06/2018	VARIOUS	XXX	510,345	435,000	471,581	469,079	0	(557)	0	(557)	0	468,522	0	41,822	41,822	29,128	01/15/2041
156700-AR-7	CENTURYLINK INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	98,088	95,000	96,425	95,950	41	(153)	0	(112)	0	95,838	0	2,250	2,250	3,881	06/15/2021
156700-AS-5	CENTURYLINK INC.		08/01/2018	VARIOUS	XXX	371,725	375,000	386,250	367,275	15,151	(318)	0	14,833	0	382,108	0	(10,383)	(10,383)	10,835	03/15/2022
156700-AW-6	CENTURYLINK INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	117,444	115,000	115,000	115,000	0	0	0	0	0	115,000	0	2,444	2,444	5,427	04/01/2020
156700-AX-4	CENTURYLINK INC.		08/27/2018	VARIOUS	XXX	153,663	147,000	145,762	147,000	0	116	0	116	0	145,877	0	7,785	7,785	7,265	12/01/2023
12532L-AE-5	CGGS COML MFG TR 2016-RND 144A		03/12/2018	PRINCIPAL RECEIPT	XXX	867,803	867,000	867,772	867,438	0	365	0	365	0	867,803	0	0	0	8,348	02/11/2033
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A		12/12/2018	BARCLAYS CAP INC.	XXX	170,188	175,000	175,000	175,000	0	0	0	0	0	175,000	0	(4,813)	(4,813)	12,941	03/01/2025
161175-BK-9	CHARTER COMMUNICATIONS		02/02/2018	DEUTSCHE BANK SECS.	XXX	417,964	430,000	428,955	428,979	0	7	0	7	0	428,986	0	(11,022)	(11,022)	6,923	03/15/2028
161175-BL-7	CHARTER COMMUNICATIONS		02/02/2018	RBC DAIN RAUSCHER	XXX	678,200	665,000	686,020	680,583	5,361	(28)	0	5,333	0	685,917	0	(7,716)	(7,716)	9,432	05/01/2047
161175-AZ-7	CHARTER COMMUNICATIONS OPER		10/11/2018	ASSET TRANSFER	XXX	263,305	250,000	250,000	250,000	0	0	0	0	0	250,000	0	13,305	13,305	15,428	10/23/2035
161175-BA-1	CHARTER COMMUNICATIONS OPER		10/11/2018	VARIOUS	XXX	2,255,607	2,076,000	2,420,459	2,416,613	2,231	(3,158)	0	(927)	0	2,415,686	0	(160,079)	(160,079)	102,427	10/23/2045
161175-BB-9	CHARTER COMMUNICATIONS OPER		02/28/2018	GOLDMAN SACHS & CO.	XXX	521,766	510,000	534,499	530,754	0	(694)	0	(694)	0	530,061	0	(8,295)	(8,295)	13,850	07/23/2022
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS		01/04/2018	PERSHING LLC	XXX	273,478	250,000	250,000	250,000	0	0	0	0	0	250,000	0	23,478	23,478	7,670	03/31/2025
16412X-AD-7	CHENIERE CORPUS CHRISTI HLDGS		08/01/2018	GOLDMAN SACHS & CO.	XXX	109,500	100,000	113,250	112,634	0	(983)	0	(983)	0	111,651	0	(2,151)	(2,151)	7,642	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HLDGS																			



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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							
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
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2018	Sink PMT @ 100,000,000	XXX	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	2,005	03/15/2032
171484-AE-8	CHURCHILL DOWNS INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	65,713	70,000	70,000	69,542	459	.0	.0	459	.0	70,000	.0	(4,288)	(4,288)	1,995	01/15/2028
12549F-BC-2	CIFC FDG 2013-IV LTD CLO		05/27/2018	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	20,119	11/27/2024
125490-AU-9	CIFC FUNDING 2014-III LTD CLO 144A		10/24/2018	PRINCIPAL RECEIPT	XXX	1,300,000	1,300,000	1,300,000	1,300,000	.0	.0	.0	.0	.0	1,300,000	.0	.0	.0	50,658	07/22/2026
125490-AY-1	CIFC FUNDING 2014-III LTD CLO 144A		10/24/2018	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	51,607	07/22/2026
125509-BN-8	CIGNA CORPORATION		10/11/2018	ASSET TRANSFER	XXX	218,737	215,000	228,929	221,142	.0	(1,557)	.0	(1,557)	.0	219,585	.0	(848)	(848)	7,734	12/15/2020
125509-BS-7	CIGNA CORPORATION		10/11/2018	ASSET TRANSFER	XXX	619,411	615,000	629,619	622,847	.0	(1,394)	.0	(1,394)	.0	621,453	.0	(2,041)	(2,041)	28,427	02/15/2022
125509-BU-2	CIGNA CORPORATION		03/08/2018	MORGAN STANLEY & CO INC.	XXX	226,664	237,000	237,751	237,729	.0	(18)	.0	(18)	.0	237,711	.0	(11,047)	(11,047)	3,145	04/15/2025
17275R-BL-5	CISCO SYS INC.		03/13/2018	WACHOVIA SECURITIES LLC	XXX	1,072,663	1,150,000	1,116,211	1,117,889	.0	.0	.0	.0	.0	1,118,542	.0	(45,880)	(45,880)	13,976	09/20/2026
125581-GN-2	CIT GROUP INC.		01/19/2018	BARCLAYS CAP INC.	XXX	35,743	34,000	36,040	35,565	.0	(32)	.0	(32)	.0	35,534	.0	209	209	345	05/15/2020
125581-GR-3	CIT GROUP INC.		10/31/2018	VARIOUS	XXX	361,463	360,000	382,050	379,428	.0	(2,527)	.0	(2,527)	.0	376,901	.0	(15,439)	(15,439)	21,932	08/01/2023
125581-GW-2	CIT GROUP INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	900	900	840	03/07/2025
125581-GX-0	CIT GROUP INC.		09/24/2018	VARIOUS	XXX	155,363	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	5,363	5,363	3,328	03/09/2028
172967-KA-8	CITIGROUP INC.		10/11/2018	ASSET TRANSFER	XXX	1,179,380	1,185,000	1,179,380	1,180,183	.0	.0	.0	.0	.0	1,180,496	.0	(21,684)	(21,684)	54,490	09/29/2027
172967-KB-6	CITIGROUP INC.		10/03/2018	DEUTSCHE BANK SECS	XXX	2,417,021	2,455,000	2,476,657	2,472,126	.0	(4,478)	.0	(4,478)	.0	2,467,647	.0	(50,626)	(50,626)	61,262	10/26/2020
172967-KG-5	CITIGROUP INC.		10/11/2018	ASSET TRANSFER	XXX	658,942	680,000	679,096	679,250	.0	63	.0	63	.0	679,313	.0	(20,371)	(20,371)	31,380	01/12/2026
172967-KJ-9	CITIGROUP INC.		06/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	80,654	80,000	85,129	84,991	.0	(225)	.0	(225)	.0	84,765	.0	(4,111)	(4,111)	2,740	03/09/2026
172967-KN-0	CITIGROUP INC.		10/11/2018	ASSET TRANSFER	XXX	615,250	650,000	661,694	660,440	.0	(863)	.0	(863)	.0	659,577	.0	(44,327)	(44,327)	20,872	05/01/2026
172967-KR-1	CITIGROUP INC.		09/04/2018	MARKETAXESS CORP.	XXX	112,513	115,000	114,703	114,708	.0	.0	.0	.0	.0	114,711	.0	(2,198)	(2,198)	4,370	05/18/2046
172967-KU-4	CITIGROUP INC.		06/07/2018	VARIOUS	XXX	739,739	770,000	796,051	795,636	.0	(862)	.0	(862)	.0	794,775	.0	(55,035)	(55,035)	27,829	07/25/2028
172967-LG-4	CITIGROUP INC.		10/11/2018	ASSET TRANSFER	XXX	363,050	375,000	373,924	374,065	.0	160	.0	160	.0	374,225	.0	(11,175)	(11,175)	9,911	04/25/2022
172967-LJ-8	CITIGROUP INC.		04/02/2018	CITIGROUP GBL MKT INC/SAL	XXX	111,170	110,000	110,000	110,000	.0	.0	.0	.0	.0	110,000	.0	1,170	1,170	2,093	04/24/2048
174010-AD-3	CITIZENS BANK N A		06/01/2018	BANK OF NY/TORONTO	XXX	798,592	800,000	799,912	799,964	.0	12	.0	12	.0	799,976	.0	(1,384)	(1,384)	14,500	03/14/2019
184496-AL-1	CLEAR HARBORS INC.		07/27/2018	WACHOVIA SECURITIES LLC	XXX	406,519	405,000	408,900	407,347	.0	(366)	.0	(366)	.0	406,981	.0	(462)	(462)	13,838	06/01/2021
184510-AH-1	CLEAR CHANNEL WM HLDGS INC.		07/10/2018	VARIOUS	XXX	385,038	388,000	386,690	225,400	5,305	.0	.0	5,305	.0	386,985	.0	(1,948)	(1,948)	15,749	03/15/2020
184510-AM-0	CLEAR CHANNEL WM HLDGS INC.		06/08/2018	VARIOUS	XXX	572,987	560,000	579,350	568,400	7,149	(1,981)	.0	5,168	.0	573,588	.0	(581)	(581)	19,170	11/15/2022
125896-BS-8	CMS ENERGY CORP.		11/05/2018	DANA SECURITIES AMERICA	XXX	497,296	525,000	531,437	531,176	.0	(482)	.0	(482)	.0	530,694	.0	(33,398)	(33,398)	22,238	08/15/2027
12612W-AB-0	CNF INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	35,131	35,000	36,750	36,000	.0	(22)	.0	(22)	.0	36,728	.0	(1,597)	(1,597)	1,772	05/01/2034
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC		01/23/2018	BARCLAYS CAP INC.	XXX	310,800	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	10,800	10,800	4,010	04/05/2022
12654T-AA-8	CNX MIDSTREAM PARTNERS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	44,381	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	(619)	(619)	1,113	03/15/2026
196500-AA-0	COLORADO INTST GAS CO 144A		10/11/2018	ASSET TRANSFER	XXX	602,131	620,000	614,612	615,137	.0	370	.0	370	.0	615,507	.0	(13,376)	(13,376)	29,732	08/15/2026
20030N-AM-3	COMCAST CORP 6.45% 15/MAR/2037		09/05/2018	MORGAN STANLEY & CO INC.	XXX	149,449	125,000	152,043	149,161	.0	(527)	.0	(527)	.0	148,634	.0	815	815	7,883	03/15/2037
20030N-BM-2	COMCAST CORP NEW		08/21/2018	VARIOUS	XXX	643,378	660,000	673,429	672,745	.0	(367)	.0	(367)	.0	672,377	.0	(28,999)	(28,999)	26,084	08/15/2034
20341W-AD-7	COMM S&L / CSL CAPITAL		03/22/2018	BANC OF AMERICA SEC LLC	XXX	316,940	331,000	349,619	318,174	27,444	(900)	.0	26,544	.0	344,718	.0	(27,778)	(27,778)	12,098	10/15/2023
20341W-AA-3	COMM S&L / CSL CAPITAL 144A		09/10/2018	VARIOUS	XXX	118,695	123,000	119,618	119,618	.0	267	.0	267	.0	119,884	.0	(1,189)	(1,189)	6,704	04/15/2023
20341W-AE-5	COMM S&L / CSL CAPITAL SR GLB 144A		03/20/2018	BAIRD (ROBERT W) & CO INC.	XXX	319,813	350,000	361,656	318,500	41,948	(394)	.0	41,554	.0	360,054	.0	(40,242)	(40,242)	6,719	12/15/2024
201723-AL-7	COMMERCIAL METALS CO		08/01/2018	GOLDMAN SACHS & CO.	XXX	55,875	60,000	57,600	57,600	.0	24	.0	24	.0	57,624	.0	(1,749)	(1,749)	1,774	07/15/2027
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A		12/26/2018	PRINCIPAL RECEIPT	XXX	6,894	6,894	6,749	6,749	.0	145	.0	145	.0	6,894	.0	.0	.0	28	02/25/2044
202795-HK-9	COMMONWEALTH EDISON CO		09/05/2018	JP MORGAN SECS INC-F	XXX	155,955	130,000	152,110	149,517	.0	(472)	.0	(472)	.0	149,045	.0	6,909	6,909	7,500	03/15/2036
202795-JJ-0	COMMONWEALTH EDISON CO		08/22/2018	SCOTIA CAPITAL (USA) INC.	XXX	749,152	800,000	803,200	803,189	.0	(43)	.0	(43)	.0	803,146	.0	(53,994)	(53,994)	20,197	06/15/2046
203372-AL-1	COMSCOPE INC 144A		08/01/2018	VARIOUS	XXX	100,125	100,000	101,625	100,000	.0	(482)	.0	(482)	.0	101,143	.0	(1,018)	(1,018)	3,167	06/15/2021
20338H-AB-9	COMSCOPE TECHNOLOGIES LLC 144A		10/11/2018	VARIOUS	XXX	80,260	85,000	83,406	83,428	.0	102	.0	102	.0	83,531	.0	(3,271)	(3,271)	4,491	03/15/2027
20451R-AA-0	COMPASS GROUP DIVERSIFIED 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	43,819	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	(1,181)	(1,181)	1,050	05/01/2026
12652H-AA-6	COMPRESSCO PARTNERS LP 144A		11/05/2018	VARIOUS	XXX	119,313	120,000	120,000	120,000	.0	.0	.0	.0	.0	120,000	.0	(688)	(688)	4,254	04/01/2025
20605P-AJ-0	CONCHO RES INC.		09/07/2018	MILLENNIUM ADVISORS, LLC	XXX	44,825	45,000	44,887	44,888	.0	1	.0	1	.0	44,889	.0	(63)	(63)	2,102	10/01/2047
208251-AE-8	CONOCO INC 6.95% SNR NTS 15/04		09/07/2018	BANK OF NY/TORONTO	XXX	292,881	235,000	233,985	234,267	.0	30	.0	30	.0	234,297	.0	58,583	58,583	14,790	04/15/2029
20854L-AA-6	CONSOL MNG CORP 144A		03/19/2018	GOLDMAN SACHS & CO.	XXX	427,040	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	27,040	27,040	15,644	11/15/2025
209111-FK-4	CONSOLIDATED EDISON CO N Y INC.		09/04/2018	MORGAN STANLEY & CO INC.	XXX	63,015	65,000	64,434	64,440	.0	4	.0	4	.0	64,444	.0	(1,429)	(1,429)	2,135	12/01/2056
21079U-AA-3	CONTINENTAL AIRL PT TR 2009-2		11/13/2018	PRINCIPAL RECEIPT	XXX	49,649	49,649	54,427	51,403	.0	(1,754)	.0	(1,754)	.0	49,649	.0	.0	.0	1,866	05/10/2021
21079N-AA-9	CONTINENTAL AIRLINES 2007-1		10/19/2018	VARIOUS	XXX	584,197	557,183	532,577	554,459	.0										



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
219350-BF-1	CORNING INC		08/21/2018	PERSHING LLC	XXX	627,223	680,000	679,742	679,742	.0	.1	.0	.1	.0	679,743	.0	(52,520)	(52,520)	13,164	11/15/2057
221644-AA-5	COTT HOLDINGS INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	129,431	135,000	135,000	135,000	.0	.0	.0	.0	.0	135,000	.0	(5,569)	(5,569)	6,229	04/01/2025
22282E-AE-2	COVANTA HLDG CORP		11/05/2018	VARIOUS	XXX	204,288	200,000	207,100	204,500	1,479	(2,894)	.0	(1,414)	.0	203,086	.0	(2,411)	(2,411)	17,018	10/01/2022
22282E-AF-9	COVANTA HLDG CORP		02/07/2018	BARCLAYS CAP INC.	XXX	1,079,950	1,060,000	1,072,800	1,068,580	1,754	(86)	.0	1,668	.0	1,070,248	.0	9,702	9,702	24,476	03/01/2024
22282E-AG-7	COVANTA HLDG CORP		02/12/2018	BARCLAYS CAP INC.	XXX	181,800	180,000	180,000	180,000	.0	.0	.0	.0	.0	180,000	.0	1,800	1,800	6,551	07/01/2025
222862-AJ-3	COVENTRY HEALTH CARE INC		10/11/2018	ASSET TRANSFER	XXX	240,063	230,000	242,075	235,867	.0	(1,258)	.0	(1,258)	.0	234,610	.0	5,453	5,453	10,307	06/15/2021
224044-BY-2	COX COMMUNICATIONS INC 144A		08/24/2018	MORGAN STANLEY & CO INC.	XXX	224,768	250,000	216,723	217,322	.0	.0	.0	.0	.0	217,717	.0	7,051	7,051	8,258	12/15/2042
224044-CG-0	COX COMMUNICATIONS INC 144A		02/02/2018	WACHOVIA SECURITIES LLC	XXX	182,012	190,000	189,476	189,517	.0	.4	.0	.4	.0	189,521	.0	(7,509)	(7,509)	2,493	09/15/2026
224044-CC-9	COX COMMUNICATIONS INC NEW 144A		08/22/2018	CREDIT SUISSE FIRST BOS.	XXX	64,882	75,000	68,737	68,798	.0	.78	.0	.78	.0	68,876	.0	(3,994)	(3,994)	3,881	06/30/2043
224044-CH-8	COX COMMUNICATIONS INC NEW 144A		02/28/2018	HHS/BLACKROCK CORE BOND	XXX	347,137	360,000	359,503	359,531	.0	.10	.0	.10	.0	359,541	.0	(12,404)	(12,404)	6,458	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A		02/28/2018	CITIGROUP GBL MKT INC/SAL	XXX	186,323	195,000	194,068	194,102	.0	.12	.0	.12	.0	194,114	.0	(7,792)	(7,792)	3,886	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC NEW 144A		08/21/2018	GOLDMAN SACHS & CO.	XXX	262,707	280,000	281,105	281,103	.0	(12)	.0	(12)	.0	281,091	.0	(18,383)	(18,383)	13,452	08/15/2047
226373-AP-3	CRESTWOOD MIDSTREAM		01/04/2018	GOLDMAN SACHS & CO.	XXX	234,005	225,000	225,000	225,000	.0	.0	.0	.0	.0	225,000	.0	9,005	9,005	3,486	04/01/2025
126361-AA-0	GRI AMERICA FINANCE INC 144A		03/22/2018	JP MORGAN SECS INC-FI	XXX	191,624	200,000	198,542	198,624	.0	.28	.0	.28	.0	198,652	.0	(7,028)	(7,028)	2,588	05/09/2027
228189-AB-2	CROWN AMERICAS LLC/CAP CORP IV		08/01/2018	GOLDMAN SACHS & CO.	XXX	19,800	20,000	19,600	.0	.0	.13	.0	.13	.0	19,613	.0	187	187	495	01/15/2023
228187-AA-8	CROWN AMERS LLC / CROWN 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	47,188	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	(2,813)	(2,813)	1,234	02/01/2026	
22819K-AB-6	CROWN AMERS LLC/CROWN AMERS		08/01/2018	GOLDMAN SACHS & CO.	XXX	76,819	85,000	78,625	.0	.0	.218	.0	.218	.0	78,843	.0	(2,025)	(2,025)	3,041	09/30/2026
22822V-AB-7	CROWN CASTLE INTL CORP NEW		03/01/2018	PERSHING LLC	XXX	203,592	200,000	215,081	214,275	.0	(265)	.0	(265)	.0	214,009	.0	(10,417)	(10,417)	4,944	02/15/2026
22822V-AF-8	CROWN CASTLE INTL CORP NEW		08/22/2018	PERSHING LLC	XXX	647,784	675,000	698,653	698,570	.0	(260)	.0	(260)	.0	698,310	.0	(50,526)	(50,526)	24,848	05/15/2047
228701-AF-5	CROWNROCK LP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	120,313	125,000	122,825	.0	.0	.46	.0	.46	.0	122,873	.0	(2,561)	(2,561)	2,109	10/15/2025
126307-AF-4	CSC HLDGS INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	52,188	50,000	51,250	50,824	.0	(112)	.0	(112)	.0	50,712	.0	1,476	1,476	2,419	11/15/2021
126500-AL-3	CSMC TRUST 2015-DEAL 2015-DEAL144A		04/15/2018	PRINCIPAL RECEIPT	XXX	1,500,000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	.0	1,500,000	.0	.0	.0	23,701	04/15/2029
17640R-HD-R	CSX CORP		03/09/2018	PERSHING LLC	XXX	316,618	375,000	376,780	376,761	.0	(40)	.0	(40)	.0	376,721	.0	(10,103)	(10,103)	3,992	11/01/2025
126408-GS-6	CSX CORP SR NT		09/04/2018	MILLENNIUM ADVISORS, LLC	XXX	466,234	384,000	424,880	421,459	.0	(623)	.0	(623)	.0	420,836	.0	45,398	45,398	20,302	04/30/2040
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1		12/10/2018	VARIOUS	XXX	558,383	537,570	571,337	417,685	.0	14,344	.0	14,344	.0	432,029	.0	126,353	126,353	24,212	12/10/2028
126650-CD-0	CVS CAREMARK CORPORATION		09/05/2018	CREDIT SUISSE FIRST BOS.	XXX	31,259	30,000	29,942	29,945	.0	.1	.0	.1	.0	29,946	.0	1,312	1,312	1,201	12/05/2043
126650-BS-8	CVS CAREMARK CORPORATION 144A		12/14/2018	Sink PMT @ 100.0000000	XXX	5,144	5,144	6,483	6,472	.0	(1,328)	.0	(1,328)	.0	5,144	.0	.0	.0	206	01/10/2032
126650-BV-1	CVS CAREMARK CORPORATION 144A		12/10/2018	Sink PMT @ 100.0000000	XXX	27,308	27,308	30,068	30,062	.0	(2,753)	.0	(2,753)	.0	27,308	.0	.0	.0	850	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION 144A		12/10/2018	Sink PMT @ 100.0000000	XXX	42,085	42,085	45,993	46,013	.0	(3,928)	.0	(3,928)	.0	42,085	.0	.0	.0	1,345	01/10/2034
126650-CX-4	CVS HEALTH CORP		10/11/2018	ASSET TRANSFER	XXX	694,873	700,000	727,538	725,014	.0	(4,225)	.0	(4,225)	.0	720,788	.0	(25,915)	(25,915)	30,013	07/20/2022
126650-CN-8	CVS HEALTH CORP		09/05/2018	VARIOUS	XXX	867,542	785,000	879,639	879,264	.0	(42)	.0	(42)	.0	879,222	.0	(11,680)	(11,680)	24,073	07/20/2045
126650-CV-0	CVS HEALTH CORP		12/10/2018	MORGAN STANLEY & CO INC.	XXX	246,553	250,000	247,110	.0	.0	.79	.0	.79	.0	247,189	.0	(636)	(636)	2,390	03/09/2023
126650-AO-3	CVS PASS THROUGH 2003-2		10/11/2018	VARIOUS	XXX	206,159	201,941	153,713	193,354	.0	1,385	.0	1,385	.0	194,739	.0	11,421	11,421	9,392	01/10/2026
126650-AW-0	CVS PTC 2004		12/10/2018	PRINCIPAL RECEIPT	XXX	818	818	594	722	.0	96	.0	96	.0	818	.0	.0	.0	23	01/10/2027
02151W-AA-0	CWALT INC 2007-OA11		12/26/2018	PRINCIPAL RECEIPT	XXX	349,955	540,109	419,704	419,764	.0	(69,810)	.0	(69,810)	.0	349,955	.0	.0	.0	6,456	11/25/2047
23283P-AK-0	CYRUSONE LP CYRUSONE FIN CORP		08/01/2018	GOLDMAN SACHS & CO.	XXX	19,850	20,000	21,075	21,000	54	(73)	.0	(19)	.0	20,981	.0	(1,131)	(1,131)	950	03/15/2027
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN CORP		08/01/2018	VARIOUS	XXX	175,388	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	388	388	6,173	03/15/2024	
23283P-AL-8	CYRUSONE LP/CYRUSONE FIN CORP 144A		01/02/2018	RECEIVED IN EXCHANGE	XXX	160,233	155,000	160,425	160,236	.0	(3)	.0	(3)	.0	160,233	.0	.0	.0	.0	03/15/2024
23283P-AE-4	CYRUSONE LP/CYRUSONE FIN CORP SR		01/02/2018	RECEIVED IN EXCHANGE	XXX	260,000	260,000	260,000	260,000	.0	.0	.0	.0	.0	260,000	.0	.0	.0	.0	03/15/2024
23371D-AA-2	DAE FDG LLC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	113,275	115,000	115,000	112,988	2,013	.0	.0	2,013	.0	115,000	.0	(1,725)	(1,725)	5,161	08/01/2022
23371D-AB-0	DAE FDG LLC 144A		08/01/2018	VARIOUS	XXX	437,613	445,000	445,000	439,438	5,563	.0	.0	5,563	.0	445,000	.0	(7,388)	(7,388)	12,028	08/01/2024
235825-AD-8	DANA INCORPORATED		09/15/2018	VARIOUS	XXX	25,719	25,000	26,000	.0	.0	(193)	.0	(193)	.0	25,807	.0	(88)	(88)	1,325	09/15/2023
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	70,781	75,000	73,500	73,670	.0	88	.0	88	.0	73,758	.0	(2,977)	(2,977)	2,833	05/01/2025
23918K-AP-3	DAVITA INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	203,500	200,000	209,500	204,683	.0	(532)	.0	(532)	.0	204,151	.0	(651)	(651)	11,117	08/15/2022
23305X-AD-3	DBUBS MTG TR 2011-LC2		12/12/2018	PRINCIPAL RECEIPT	XXX	23	23	23	23	.0	.0	.0	.0	.0	23	.0	.0	.0	.0	07/12/2044
23311R-AA-4	DCP MIDSTREAM LLC		08/01/2018	GOLDMAN SACHS & CO.	XXX	43,050	40,000	44,800	.0	.0	(63)	.0	(63)	.0	44,737	.0	(1,687)	(1,687)	2,385	09/15/2037
23311R-AC-0	DCP MIDSTREAM LLC		08/06/2018	VARIOUS	XXX	312,025	300,000	382,620	320,116	.0	(9,841)	.0	(9,841)	.0	310,275	.0	(10,275)	(10,275)	38,350	03/15/2019
242370-AD-6	DEAN FOODS CO NEW 144A		11/29/2018	VARIOUS	XXX	222,040	240,000	242,900	238,789	3,939	(555)	.0	3,384	.0	242,173	.0	(20,133)	(20,133)	16,567	03/15/2023
247126-AJ-4	DELPHI CORP		03/20/2018	JP MORGAN SECS INC-FI	XXX	612,702	600,000	635,736	633,892	.0	(1,146)	.0	(1,146)	.0	632,746	.0	(20,044)	(20,044)	12,934	03/15/2024
247361-ZP-6	DELTA AIR LINES INC DEL		08/29/2018	MORGAN STANLEY & CO INC.	XXX	479,161	485,000	484,365	484,365	.0	43	.0	43	.0	484,407	.0	(5,247)	(5,2		



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
25179M-AU-7	DEVON ENERGY CORP NEW		08/21/2018	MORGAN STANLEY & CO INC	XXX	122,417	131,578	131,561	.0	(146)	.0	(146)	.0	131,415	.0	(8,998)	(8,998)	4,133	06/15/2045	
25272K-AA-1	DIAMOND 1 FIN CORP 144A		10/11/2018	ASSET TRANSFER	XXX	225,460	224,944	224,973	.0	15	.0	15	.0	224,988	.0	472	472	6,743	06/01/2019	
25272K-AG-8	DIAMOND 1 FIN CORP 144A		01/26/2018	GOLDMAN SACHS & CO	XXX	269,425	250,000	249,893	.0	.1	.0	.1	.0	249,915	.0	19,510	19,510	1,703	06/15/2023	
25272K-AN-3	DIAMOND 1 FIN CORP 144A		04/18/2018	CREDIT SUISSE FIRST BOS	XXX	636,184	520,000	633,502	.0	(1,024)	.0	(1,024)	.0	630,121	.0	6,062	6,062	32,175	07/15/2036	
25272K-AR-4	DIAMOND 1 FIN CORP 144A		02/02/2018	BARCLAYS CAP INC	XXX	110,028	84,000	106,734	.0	(7)	.0	(7)	.0	106,727	.0	3,301	3,301	409	07/15/2046	
25272K-AU-7	DIAMOND 1 FIN CORP 144A		08/01/2018	VARIOUS	XXX	61,200	62,850	62,250	142	(704)	.0	(562)	.0	61,688	.0	(488)	(488)	2,233	06/15/2021	
25272K-AW-3	DIAMOND 1 FIN CORP 144A		08/01/2018	VARIOUS	XXX	177,063	168,194	130,000	.0	(353)	.0	(353)	.0	167,841	.0	9,222	9,222	7,099	06/15/2024	
253651-AC-7	DIEBOLD NXDF INC		08/01/2018	RBC CAPITAL MARKETS CORP	XXX	38,954	37,000	38,954	.0	(176)	.0	(176)	.0	38,777	.0	(7,720)	(7,720)	2,516	04/15/2024	
25389J-AR-7	DIGITAL RLTY TR LP		09/07/2018	BANC OF AMERICA SEC LLC	XXX	598,188	625,000	624,525	.0	28	.0	28	.0	624,569	.0	(26,381)	(26,381)	25,309	08/15/2027	
25466A-AB-7	DISCOVER BK		10/11/2018	ASSET TRANSFER	XXX	427,621	410,000	466,456	.0	(7,073)	.0	(7,073)	.0	424,346	.0	3,275	3,275	28,381	04/15/2020	
254709-AJ-7	DISCOVER FINL SVCS SR NT		10/11/2018	ASSET TRANSFER	XXX	596,303	605,000	596,290	.0	744	.0	744	.0	600,632	.0	(4,329)	(4,329)	20,704	11/21/2022	
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC		09/05/2018	DEUTSCHE BANK SECS	XXX	33,868	35,000	34,965	.0	.1	.0	.1	.0	34,966	.0	(1,098)	(1,098)	1,682	09/20/2037	
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC		08/21/2018	VARIOUS	XXX	866,937	890,000	904,027	.0	(138)	.0	(138)	.0	903,875	.0	(36,938)	(36,938)	40,957	09/20/2047	
25470X-AW-5	DISH DBS CORP		12/18/2018	VARIOUS	XXX	1,451,354	1,868,661	1,563,190	41,854	925	.0	42,779	.0	1,690,713	.0	(239,359)	(239,359)	89,778	11/15/2024	
25470X-AJ-4	DISH DBS CORP SR NT		08/01/2018	VARIOUS	XXX	98,813	105,000	104,475	.0	36	.0	36	.0	104,511	.0	(5,698)	(5,698)	5,983	07/15/2022	
25470X-AL-9	DISH DBS CORP SR NT		08/01/2018	GOLDMAN SACHS & CO	XXX	21,750	24,406	23,625	798	57	.0	855	.0	24,480	.0	(2,730)	(2,730)	1,104	03/15/2023	
25470X-AE-5	DISH DBS CORP SR NT 6.75%		12/12/2018	VARIOUS	XXX	1,218,564	1,194,000	1,295,603	30,983	(12,226)	.0	18,757	.0	1,263,931	.0	(45,367)	(45,367)	41,623	06/01/2021	
25746U-CE-7	DOMINION ENERGY INC		10/11/2018	ASSET TRANSFER	XXX	1,228,938	1,250,000	1,299,675	.0	(4,365)	.0	(4,365)	.0	1,292,747	.0	(63,810)	(63,810)	50,104	10/01/2025	
25746U-CT-4	DOMINION ENERGY INC		01/03/2018	GOLDMAN SACHS & CO	XXX	404,291	405,000	405,895	.0	(2)	.0	(2)	.0	405,734	.0	(1,443)	(1,443)	5,339	07/01/2020	
257375-AG-0	DOMINION GAS HOLDINGS LLC		10/03/2018	SCOTT & STRINGFELLOW INC	XXX	982,456	990,000	1,012,613	.0	(5,313)	.0	(5,313)	.0	997,983	.0	(15,527)	(15,527)	19,938	12/15/2019	
25746U-BT-5	DOMINION RES INC VA NEW		10/11/2018	ASSET TRANSFER	XXX	679,574	670,000	670,469	.0	(69)	.0	(69)	.0	670,235	.0	9,339	9,339	28,261	04/01/2021	
257867-AZ-4	DONNELLEY R R & SONS CO		08/01/2018	GOLDMAN SACHS & CO	XXX	10,200	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	200	200	677	02/15/2022	
257867-RR-6	DONNELLEY R R & SONS CO		08/01/2018	VARIOUS	XXX	87,944	85,106	79,369	5,707	(7)	.0	5,700	.0	85,074	.0	(2,780)	(2,780)	2,482	04/01/2024	
74978D-AA-2	DONNELLEY RR & SONS CO MTN BE		10/15/2018	VARIOUS	XXX	535,040	504,000	542,846	8,499	(6,178)	.0	2,321	.0	525,705	.0	9,335	9,335	41,423	03/15/2021	
260543-BY-8	DOW CHEM CO		09/05/2018	MILLENNIUM ADVISORS, LLC	XXX	220,343	145,000	201,639	.0	(618)	.0	(618)	.0	195,802	.0	24,542	24,542	11,055	05/15/2039	
260543-CL-5	DOW CHEM CO		04/05/2018	CITIGROUP GBL MKT INC/SAL	XXX	20,337	20,000	19,734	.0	1	.0	1	.0	19,749	.0	588	588	483	10/01/2044	
23338V-AG-1	DTE ELEC CO		09/05/2018	BANC OF AMERICA SEC LLC	XXX	375,492	400,000	399,784	.0	3	.0	3	.0	399,788	.0	(24,296)	(24,296)	16,167	08/15/2047	
233331-AJ-6	DTE ENERGY CO 6.375% DUE 15APR		09/06/2018	DEUTSCHE BANK SECS	XXX	321,710	270,000	189,378	.0	1,420	.0	1,420	.0	202,854	.0	118,856	118,856	15,539	04/15/2033	
263534-CL-1	DU PONT E I DE NEMOURS & CO		08/07/2018	BANC OF AMERICA SEC LLC	XXX	1,026,262	1,040,000	1,040,363	.0	(85)	.0	(85)	.0	1,040,251	.0	(13,990)	(13,990)	17,668	05/01/2020	
26442C-AE-4	DUKE ENERGY CAROLINAS LLC		09/05/2018	WACHOVIA SECURITIES LLC	XXX	123,064	100,000	120,048	.0	(369)	.0	(369)	.0	117,646	.0	5,418	5,418	5,411	04/15/2038	
26817R-AN-8	DYNEGY INC		11/01/2018	VARIOUS	XXX	57,406	55,000	57,888	.0	(384)	.0	(384)	.0	57,503	.0	(97)	(97)	1,037	11/01/2022	
26817R-AB-4	DYNEGY INC NEW DEL		08/01/2018	VARIOUS	XXX	1,339,944	1,305,000	1,220,934	.0	2,308	.0	2,308	.0	1,248,831	.0	91,113	91,113	29,454	06/01/2023	
26817R-BA-5	DYNEGY INC NEW DEL 144A		05/08/2018	DEUTSCHE BANK SECS	XXX	306,600	280,000	277,925	.0	63	.0	63	.0	278,057	.0	28,543	28,543	16,367	01/30/2026	
268648-AO-5	E M C CORP MASS		08/01/2018	GOLDMAN SACHS & CO	XXX	102,244	105,000	103,675	291	246	.0	537	.0	104,198	.0	(1,954)	(1,954)	1,870	06/01/2020	
26959X-AA-1	EAGLE HOLDING CO. II LLC 144A		03/20/2018	BARCLAYS CAP INC	XXX	375,938	375,000	375,000	.0	.0	.0	.0	.0	375,000	.0	938	938	10,087	05/15/2022	
278865-AM-2	ECOLAB INC		08/21/2018	PERSHING LLC	XXX	13,007	11,000	12,575	.0	(23)	.0	(23)	.0	12,480	.0	527	527	429	12/08/2041	
278865-BA-7	ECOLAB INC SR GBLB NT 47		08/21/2018	JP MORGAN SECS INC-FI	XXX	79,326	82,000	79,516	.0	27	.0	27	.0	79,546	.0	(220)	(220)	2,393	12/01/2047	
28176E-AC-2	EDWARDS LIFESCIENCES CORP		10/15/2018	VARIOUS	XXX	299,984	300,000	302,595	.0	(454)	.0	(454)	.0	300,007	.0	(23)	(23)	8,529	10/15/2018	
28370T-AG-4	EL PASO PIPELINE PARTNRS OPER		10/11/2018	ASSET TRANSFER	XXX	689,811	685,000	706,941	.0	(2,147)	.0	(2,147)	.0	701,440	.0	(11,629)	(11,629)	27,819	05/01/2024	
28470R-AC-6	ELDORADO RESORTS INC		08/01/2018	VARIOUS	XXX	73,695	70,000	74,221	.0	(546)	.0	(546)	.0	73,675	.0	20	20	2,477	08/01/2023	
28470R-AF-9	ELDORADO RESORTS INC		08/01/2018	VARIOUS	XXX	104,098	100,000	105,500	735	(159)	.0	576	.0	105,076	.0	(978)	(978)	2,608	04/01/2025	
285512-AC-3	ELECTRONIC ARTS INC		10/11/2018	ASSET TRANSFER	XXX	337,039	335,000	334,498	.0	77	.0	77	.0	334,750	.0	2,289	2,289	13,772	03/01/2021	
28932M-AG-0	ELM ROAD GENERATING STATION		07/19/2018	Sink PMT @ 100.000000	XXX	64,080	64,080	64,080	.0	.0	.0	.0	.0	64,080	.0	.0	.0	2,254	01/19/2031	
29103D-AC-0	EMERA US FINANCE LP		10/11/2018	ASSET TRANSFER	XXX	844,401	850,000	852,295	.0	(695)	.0	(695)	.0	850,616	.0	(6,215)	(6,215)	15,026	06/15/2019	
29260F-AD-2	ENDEAVOR ENERGY RESOURCE/FIN 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	77,800	80,000	78,000	.0	17	.0	17	.0	78,017	.0	(217)	(217)	2,884	01/30/2026	
29267H-AA-7	ENDURANCE SPECIALTY HLDGS LTD		09/06/2018	PIERPOINT SECURITIES LLC	XXX	657,518	560,000	591,623	.0	(719)	.0	(719)	.0	587,621	.0	69,897	69,897	45,189	07/15/2034	
29273A-AA-4	ENERGIZER SPINCO INC 144A		01/11/2018	JEFFERIES & COMPANY	XXX	804,663	775,000	759,500	.0	37	.0	37	.0	762,426	.0	41,636	41,636	3,670	06/15/2025	
29273R-AT-6	ENERGY TRANSFER PARTNRS L P		08/21/2018	UBS WARBURG LLC	XXX	618,818	655,000	602,798	.0	598	.0	598	.0	604,267	.0	14,551	14,551	35,794	02/01/2043	
29273R-BH-1	ENERGY TRANSFER PARTNRS L P		06/15/2018	MATURITY	XXX	255,000	255,000	254,978	.0	22	.0	22	.0	255,000	.0	.0	.0	3,188	06/15/2018	
29273R-BJ-7	ENERGY TRANSFER PARTNRS L P		08/21/2018	CITIGROUP GBL MKT INC/SAL	XXX	905,335	850,000	900,781	.0	(521)	.0	(521)	.0	899,880	.0	5,455	5,455	35,865	12/15/2045	
29336U-AG-2	ENLINK MIDSTREAM PARTNRS LP		05/16/2018	BARCLAYS CAP INC	XXX	166,685	175,000	182,509	.0	(42)	.0	(42)	.0	182,445	.0	(15,760)	(15,760)	4,379	06/01/2047	
29355X-AF-4	ENPRO INDS INC 144A		10/05/2018	VARIOUS	XXX	85,069	85,000	85,000	.0	.0	.0	.0	.0	85,000	.0	69	69	.0	10/15/2026	
29355X-AD-9	ENPRO INDS INC SR NT 5.875%22		10/03/2018	VARIOUS																



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
29379V-BJ-1	ENTERPRISE PRODS OPER LLC		08/21/2018	PERSHING LLC	XXX	176,739	170,000	178,892	178,786	.0	(103)	.0	(103)	.0	178,683	.0	(1,945)	(1,945)	6,433	05/15/2046
29414D-AA-8	ENVISION HEALTHCARE CORP 144A		10/03/2018	VARIOUS	XXX	1,023,422	1,000,000	981,156	970,000	16,239	1,955	.0	18,194	.0	988,194	.0	35,228	35,228	63,274	07/01/2022
26875P-AE-1	EOG RES INC		10/11/2018	ASSET TRANSFER	XXX	1,096,190	1,075,000	1,173,848	1,113,307	.0	(12,037)	.0	(12,037)	.0	1,101,270	.0	(5,080)	(5,080)	40,731	06/01/2020
26875P-AO-4	EOG RES INC		08/21/2018	MLPFS	XXX	308,523	275,000	310,283	310,008	.0	(887)	.0	(887)	.0	309,120	.0	(598)	(598)	15,505	01/15/2036
294429-AK-1	EQUIFAX INC		01/31/2018	JP MORGAN SECS INC-FI	XXX	181,319	185,000	184,911	184,939	.0	.1	.0	.1	.0	184,940	.0	(3,622)	(3,622)	721	06/01/2021
29444U-AN-6	EQUINIX INC		08/01/2018	GOLDMAN SACHS & CO	XXX	61,875	60,000	62,100	60,000	.0	(161)	.0	(161)	.0	61,939	.0	(64)	(64)	1,899	01/01/2022
29444U-AO-9	EQUINIX INC		05/31/2018	MORGAN STANLEY & CO INC	XXX	698,700	685,000	698,563	695,730	.0	(636)	.0	(636)	.0	695,094	.0	3,606	3,606	35,660	01/15/2026
29444U-AR-7	EQUINIX INC		01/16/2018	WACHOVIA SECURITIES LLC	XXX	499,822	470,000	470,000	470,000	.0	.0	.0	.0	.0	470,000	.0	29,822	29,822	4,421	05/15/2027
56564R-AA-8	EQUIPMENT LOANS & LEASES 144A		12/17/2018	PRINCIPAL RECEIPT WELLS FARGO BK MINNESOTA N.A.	XXX	41,040	41,040	41,039	.0	.0	.1	.0	.1	.0	41,040	.0	.0	.0	470	05/15/2043
26884T-AN-2	ERAC USA FINANCE COMPANY 144A		08/21/2018	ERAC USA FINANCE COMPANY 144A	XXX	773,545	800,000	795,700	795,920	.0	50	.0	50	.0	795,970	.0	(22,425)	(22,425)	36,800	02/15/2045
26884T-AP-7	ERAC USA FINANCE COMPANY 144A		10/11/2018	ASSET TRANSFER	XXX	321,262	330,000	329,376	329,492	.0	44	.0	44	.0	329,536	.0	(8,274)	(8,274)	11,843	11/01/2025
26884T-AH-5	ERAC USA FINANCE COMPANY LLC 144A		10/11/2018	ASSET TRANSFER	XXX	404,973	415,000	405,031	409,282	.0	861	.0	861	.0	410,143	.0	(5,170)	(5,170)	13,543	10/15/2022
26907V-AA-2	ESH HOSPITALITY INC 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	92,150	95,000	93,575	93,804	.0	79	.0	79	.0	93,883	.0	(1,733)	(1,733)	3,768	05/01/2035
30049X-AA-5	EVOLUTION ESCROW ISSUER LLC 144A		04/08/2018	CALLED @ 103.7500000	XXX	726,250	700,000	442,750	503,549	.0	9,009	.0	9,009	.0	512,559	.0	187,441	187,441	55,854	03/15/2022
30162A-AC-2	EXELIS INC		06/22/2018	CALLED @ 107.2636500	XXX	320,718	299,000	322,081	313,747	.0	(2,568)	.0	(2,568)	.0	311,179	.0	(12,179)	(12,179)	33,749	10/01/2021
30161N-AU-5	EXELON CORP		09/21/2018	PERSHING LLC	XXX	1,463,914	1,535,000	1,532,033	1,532,589	.0	151	.0	151	.0	1,532,741	.0	(68,826)	(68,826)	49,146	04/15/2026
30161M-AL-7	EXELON GENERATION CO LLC SR NT 4.2		08/29/2018	WACHOVIA SECURITIES LLC	XXX	1,275,688	1,250,000	1,340,819	1,321,312	.0	(10,653)	.0	(10,653)	.0	1,310,659	.0	(34,972)	(34,972)	37,778	06/15/2022
30212P-AP-0	EXPEDIA INC DEL		08/24/2018	VARIOUS	XXX	1,097,063	1,185,000	1,182,002	1,182,069	.0	132	.0	132	.0	1,182,201	.0	(85,138)	(85,138)	37,701	02/15/2028
30219G-AN-8	EXPRESS SCRIPTS HLDG CO		10/11/2018	ASSET TRANSFER	XXX	398,506	430,000	407,679	408,911	.0	1,505	.0	1,505	.0	410,415	.0	(11,910)	(11,910)	16,244	03/01/2027
30227T-AB-3	EXTERRAN PARTNERS LP/ EXLP FIN		08/01/2018	GOLDMAN SACHS & CO	XXX	114,281	115,000	113,205	114,165	.0	138	.0	138	.0	114,302	.0	(21)	(21)	5,788	04/01/2021
30227L-AA-5	EXTRACTION OIL & GAS HLDGS 144A		01/23/2018	CALLED @ 106.5070000	XXX	479,282	450,000	459,525	458,169	.0	(181)	.0	(181)	.0	457,988	.0	(7,988)	(7,988)	47,985	07/15/2021
30227M-AB-1	EXTRACTION OIL AND GAS 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	82,344	85,000	85,000	.0	.0	.0	.0	.0	85,000	.0	(2,656)	(2,656)	2,497	02/01/2026	
30227M-AA-3	EXTRACTION OIL AND GAS INC 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	78,656	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	3,656	3,656	3,964	05/15/2024
309601-AE-2	FARMERS INS EXCHANGE 144A		08/21/2018	VARIOUS	XXX	640,581	700,000	700,000	700,000	.0	.0	.0	.0	.0	700,000	.0	(59,419)	(59,419)	28,337	11/01/2057
31428X-BN-5	FEDEX CORP		08/21/2018	VARIOUS	XXX	444,976	455,000	453,658	453,699	.0	.1	.0	.1	.0	453,700	.0	(8,724)	(8,724)	19,512	01/15/2047
314300-BE-6	FELCOR LODGING LTD PARTNERSHIP		03/06/2018	CALLED @ 102.8130000	XXX	179,923	175,000	175,000	175,000	.0	.0	.0	.0	.0	175,000	.0	.0	.0	10,063	03/01/2023
314300-BG-1	FELCOR LODGING LTD PARTNERSHIP		02/14/2018	JP MORGAN SECS INC-FI	XXX	996,938	975,000	981,750	980,685	.0	(108)	.0	(108)	.0	980,577	.0	(16,361)	(16,361)	12,188	06/01/2025
315292-AR-3	FERRRELLGAS L P / FERRELLGAS		07/27/2018	BANC OF AMERICA SEC LLC	XXX	242,140	275,000	275,000	252,313	.0	22,688	.0	22,688	.0	275,000	.0	(32,860)	(32,860)	9,421	06/15/2023
315786-AC-7	FIDELITY & GTY LIFE HLDGS INC 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	101,719	105,000	104,475	.0	.0	.0	.0	.0	104,493	.0	(2,774)	(2,774)	1,652	05/01/2025	
31620M-AN-6	FIDELITY NATL INFORMATION SVCS		06/15/2018	CALLED @ 100.0810000	XXX	1,150,932	1,150,000	1,155,451	1,151,572	.0	(903)	.0	(903)	.0	1,150,669	.0	(669)	(669)	22,782	10/15/2018
319963-BN-3	FIRST DATA CORP		08/15/2018	VARIOUS	XXX	101,375	100,000	101,000	100,609	.0	(129)	.0	(129)	.0	100,481	.0	894	894	5,196	08/15/2023
32008D-AB-2	FIRST DATA CORP NEW 144A		12/07/2018	BANC OF AMERICA SEC LLC	XXX	49,875	50,000	50,375	.0	.0	(6)	.0	(6)	.0	50,369	.0	(494)	(494)	1,166	01/15/2024
336130-AA-7	FIRST QUALITY FIN CO INC 144A		08/01/2018	VARIOUS	XXX	43,988	45,000	45,338	.0	.0	(127)	.0	(127)	.0	45,211	.0	(1,223)	(1,223)	1,492	05/15/2021
337932-AC-1	FIRSTENERGY CORP		09/07/2018	CREDIT SUISSE FIRST BOS	XXX	141,541	110,000	115,968	115,152	.0	(157)	.0	(157)	.0	114,995	.0	26,546	26,546	6,670	11/15/2031
337932-AJ-6	FIRSTENERGY CORP		09/05/2018	GOLDMAN SACHS & CO	XXX	351,734	345,000	362,005	361,982	.0	(211)	.0	(211)	.0	361,771	.0	(10,037)	(10,037)	20,265	07/15/2047
337738-AN-8	FISERV INC		10/11/2018	ASSET TRANSFER	XXX	495,670	500,000	512,725	507,469	.0	(2,449)	.0	(2,449)	.0	505,020	.0	(9,351)	(9,351)	11,625	06/01/2020
337738-AP-3	FISERV INC		08/24/2018	WACHOVIA SECURITIES LLC	XXX	500,795	500,000	525,208	521,242	.0	(1,726)	.0	(1,726)	.0	519,516	.0	(18,721)	(18,721)	14,277	06/01/2025
33936V-AA-3	FLEX ACQUISITION CO 144A		01/08/2018	JP MORGAN SECS INC-FI	XXX	783,313	755,000	761,100	760,237	.0	(22)	.0	(22)	.0	760,215	.0	23,098	23,098	25,232	01/15/2025
33936V-AC-9	FLEX ACQUISITION CO INC 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	40,050	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	50	50	298	07/15/2026	
341099-CH-0	FLORIDA POWER CORP		09/04/2018	MORGAN STANLEY & CO INC	XXX	127,959	100,000	123,244	120,805	.0	(442)	.0	(442)	.0	120,363	.0	7,596	7,596	6,191	09/15/2037
341099-CL-1	FLORIDA POWER CORP		08/23/2018	VARIOUS	XXX	1,303,866	1,000,000	1,290,899	1,270,054	.0	(5,410)	.0	(5,410)	.0	1,264,644	.0	39,222	39,222	44,658	06/15/2038
341081-FP-7	FLORIDA PWR & LT CO		08/21/2018	MORGAN STANLEY & CO INC	XXX	667,877	700,000	694,463	694,476	.0	65	.0	65	.0	694,541	.0	(26,664)	(26,664)	19,929	12/01/2047
345397-VM-2	FORD MOTOR CREDIT CO LLC		10/11/2018	ASSET TRANSFER	XXX	632,232	600,000	760,819	656,493	.0	(21,082)	.0	(21,082)	.0	635,411	.0	(3,179)	(3,179)	60,396	01/15/2020
345397-WP-4	FORD MOTOR CREDIT CO LLC		10/11/2018	ASSET TRANSFER	XXX	1,146,274	1,150,000	1,145,642	1,148,911	.0	704	.0	704	.0	1,149,615	.0	(3,341)	(3,341)	29,513	03/12/2019
345397-XL-2	FORD MOTOR CREDIT CO LLC		10/11/2018	ASSET TRANSFER	XXX	513,740	340,000	344,750	343,849	.0	(344)	.0	(344)	.0	343,505	.0	(29,766)	(29,766)	16,672	08/04/2025
345370-CO-1	FORD MTR CO DEL		09/04/2018	SUMRIDGE PARTNERS LLC	XXX	240,488	290,000	280,196	280,985	.0	121	.0	121	.0	281,106	.0	(40,618)	(40,618)	15,726	01/15/2043
345370-CS-7	FORD MTR CO DEL		08/21/2018	VARIOUS	XXX	780,319	805,000	846,084	846,011	.0	(408)	.0	(408)	.0	845,611	.0	(65,292)	(65,292)	20,716	12/08/2046
34964C-AA-4	FORTUNE BRANDS HOME & SEC INC		06/12/2018	JP MORGAN SECS INC-FI	XXX	308,745	310,000	308,007	308,443	.0	81	.0	81	.0	308,523	.0	221	221	6,166	06/15/2025
35640Y-AA-5	FREEDOM MORTGAGE CORP 144A		12/20/2018	VARIOUS	XXX	247,825	265,000	265,000	265,000	.0	.0	.0	.0	.0	265,000	.0	(17,175)	(17,175)	19,569	11/15/2024



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
30297D-AJ-9	FRESB MTG TR 2018-SB53		12/26/2018	PRINCIPAL RECEIPT	XXX	3,303	3,303	3,304	.0	.0	(1)	.0	(1)	.0	3,303	.0	.0	.0	.0	20	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53		12/26/2018	PRINCIPAL RECEIPT	XXX	4,054	4,054	3,977	.0	.0	77	.0	77	.0	4,054	.0	.0	.0	.0	23	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55		12/26/2018	PRINCIPAL RECEIPT	XXX	640	640	631	.0	.0	9	.0	9	.0	640	.0	.0	.0	.0	2	07/25/2038
35906A-BA-5	FRONTIER COMMUNICATIONS 144A		10/30/2018	VARIOUS	XXX	335,694	355,000	355,000	.0	.0	.0	.0	.0	355,000	.0	(19,306)	(19,306)	.0	13,387	04/01/2026	
35906A-AK-4	FRONTIER COMMUNICATIONS CORP		11/07/2018	GOLDMAN SACHS & CO	XXX	70,794	90,000	71,325	.0	.0	2,423	.0	2,423	.0	73,748	.0	(2,954)	(2,954)	.0	7,817	04/15/2022
35906A-AN-8	FRONTIER COMMUNICATIONS CORP		03/22/2018	BARCLAYS CAP INC	XXX	478,850	785,000	714,350	520,063	200,531	1,732	.0	202,262	.0	722,325	.0	(243,475)	(243,475)	.0	26,789	04/15/2024
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		11/07/2018	VARIOUS	XXX	247,350	290,000	270,473	100,581	26,801	1,764	.0	28,565	.0	272,605	.0	(25,255)	(25,255)	.0	24,535	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		08/01/2018	VARIOUS	XXX	469,400	585,000	540,025	411,600	109,323	766	.0	110,089	.0	542,314	.0	(72,914)	(72,914)	.0	33,552	09/15/2025
302941-AM-1	FTI CONSULTING INC		01/19/2018	WACHOVIA SECURITIES LLC	XXX	773,438	750,000	776,250	771,385	2,781	(217)	.0	2,563	.0	773,948	.0	(511)	(511)	.0	8,500	11/15/2022
12543D-AU-4	FWCT-2 ESCROW CORP		05/02/2018	GOLDMAN SACHS & CO	XXX	149,248	160,000	148,899	.0	.0	763	.0	763	.0	149,662	.0	(414)	(414)	.0	6,218	08/01/2021
361841-AH-2	GAMING & LEISURE P		08/27/2018	VARIOUS	XXX	363,063	350,000	350,000	350,000	.0	.0	.0	.0	350,000	.0	13,063	13,063	.0	16,215	04/15/2026	
364725-BA-8	GANNETT CO INC		08/01/2018	VARIOUS	XXX	115,863	115,000	115,431	.0	.0	(138)	.0	(138)	.0	115,293	.0	570	570	.0	3,242	07/15/2020
364725-BB-6	GANNETT CO INC 144A		08/01/2018	GOLDMAN SACHS & CO	XXX	34,825	35,000	35,175	.0	.0	(17)	.0	(17)	.0	35,101	.0	(276)	(276)	.0	1,223	09/15/2021
364725-BC-4	GANNETT CO INC 144A		02/28/2018	BARCLAYS CAP INC	XXX	1,046,784	1,050,000	1,045,584	1,046,784	.0	38	.0	38	.0	1,046,822	.0	38,853	38,853	.0	15,522	09/15/2024
361448-AZ-6	GATX CORP		05/02/2018	JP MORGAN SECS INC-FI	XXX	277,951	290,000	290,721	290,680	.0	(22)	.0	(22)	.0	290,657	.0	(12,707)	(12,707)	.0	6,637	03/30/2027
361448-BA-0	GATX CORP		05/02/2018	CITIGROUP GBL MKT INC/SAL	XXX	726,070	785,000	781,240	781,290	.0	102	.0	102	.0	781,392	.0	(55,322)	(55,322)	.0	13,890	03/15/2028
36155W-AK-2	GCI INC SR GLBL NT 25		08/01/2018	VARIOUS	XXX	333,744	315,000	324,450	321,801	.0	(152)	.0	(152)	.0	321,649	.0	12,094	12,094	.0	7,681	04/15/2025
36155W-AH-9	GCI INC SR NT		08/01/2018	GOLDMAN SACHS & CO	XXX	121,404	120,000	120,000	120,000	.0	.0	.0	.0	120,000	.0	1,404	1,404	.0	5,445	06/01/2021	
369626-SJ-9	GENERAL ELEC CAP CORP MTN BE		07/24/2018	BANC OF AMERICA SEC LLC	XXX	31,181	30,000	32,848	31,450	.0	(204)	.0	(204)	.0	31,246	.0	(64)	(64)	.0	1,081	10/17/2021
369626-6S-8	GENERAL ELEC CAP CORP MTN BE		10/11/2018	ASSET TRANSFER	XXX	193,468	200,000	190,959	194,652	.0	764	.0	764	.0	195,416	.0	(1,949)	(1,949)	.0	7,784	01/09/2023
369604-BF-9	GENERAL ELECTRIC CO		09/07/2018	MORGAN STANLEY & CO INC	XXX	40,792	45,000	41,557	41,820	.0	48	.0	48	.0	41,868	.0	(1,076)	(1,076)	.0	11,712	10/09/2042
37045V-AK-6	GENERAL MTRS CO		09/06/2018	MORGAN STANLEY & CO INC	XXX	309,433	290,000	289,768	289,779	.0	4	.0	4	.0	289,784	.0	19,649	19,649	.0	18,024	04/01/2036
37045V-AP-5	GENERAL MTRS CO		08/21/2018	MORGAN STANLEY & CO INC	XXX	182,366	190,000	189,882	189,882	.0	2	.0	2	.0	189,884	.0	(7,518)	(7,518)	.0	10,220	04/01/2038
37045V-AO-3	GENERAL MTRS CO		08/21/2018	MORGAN STANLEY & CO INC	XXX	804,276	750,000	809,730	809,663	.0	(59)	.0	(59)	.0	809,604	.0	(5,328)	(5,328)	.0	19,044	04/01/2048
37045X-AR-7	GENERAL MTRS FINL CO INC		10/03/2018	JP MORGAN SECS INC-FI	XXX	2,440,648	2,445,000	2,490,244	2,478,720	.0	(12,827)	.0	(12,827)	.0	2,465,893	.0	(25,245)	(25,245)	.0	94,133	01/15/2020
37045X-BG-0	GENERAL MTRS FINL CO INC		10/11/2018	ASSET TRANSFER	XXX	885,895	875,000	893,185	891,320	.0	(1,398)	.0	(1,398)	.0	889,922	.0	(4,027)	(4,027)	.0	51,042	03/01/2026
37045X-BK-1	GENERAL MTRS FINL CO INC		10/11/2018	ASSET TRANSFER	XXX	510,462	525,000	523,651	523,939	.0	141	.0	141	.0	524,080	.0	(13,618)	(13,618)	.0	17,914	05/09/2023
37185L-AG-7	GENESIS ENERGY LP / GENESIS ENERGY		05/08/2018	MORGAN STANLEY & CO INC	XXX	343,000	350,000	350,000	350,000	.0	.0	.0	.0	350,000	.0	(7,000)	(7,000)	.0	10,208	05/15/2023	
37185L-AH-5	GENESIS ENERGY LP / GENESIS FIN		08/01/2018	GOLDMAN SACHS & CO	XXX	106,444	105,000	107,100	106,823	.0	(388)	.0	(388)	.0	106,435	.0	9	9	.0	7,127	08/01/2022
37185L-AJ-1	GENESIS ENERGY LP / GENESIS FIN		01/03/2018	VARIOUS	XXX	164,930	162,000	162,000	162,000	.0	.0	.0	.0	162,000	.0	2,930	2,930	.0	4,113	10/01/2025	
36162J-AA-4	GEO GROUP INC NEW		08/01/2018	VARIOUS	XXX	657,494	645,000	645,000	645,000	.0	.0	.0	.0	645,000	.0	12,494	12,494	.0	13,588	10/15/2024	
375558-AS-2	GILEAD SCIENCES INC		07/03/2018	BANC OF AMERICA SEC LLC	XXX	172,941	150,000	161,395	160,499	.0	(121)	.0	(121)	.0	160,378	.0	12,563	12,563	.0	5,061	12/01/2041
375558-AX-1	GILEAD SCIENCES INC		08/21/2018	CITIGROUP GBL MKT INC/SAL	XXX	871,241	825,000	899,316	898,015	.0	(995)	.0	(995)	.0	897,020	.0	(25,779)	(25,779)	.0	35,420	04/01/2044
375558-BD-4	GILEAD SCIENCES INC		08/21/2018	CITIGROUP GBL MKT INC/SAL	XXX	147,515	140,000	154,288	154,149	.0	(179)	.0	(179)	.0	153,970	.0	(6,455)	(6,455)	.0	6,502	03/01/2046
375558-BK-8	GILEAD SCIENCES INC		04/23/2018	BARCLAYS CAP INC	XXX	38,341	40,000	40,318	40,312	.0	(2)	.0	(2)	.0	40,310	.0	(1,969)	(1,969)	.0	1,079	03/01/2047
361841-AK-5	GLP CAP LP/GLP FING II INC		08/17/2018	VARIOUS	XXX	103,775	100,000	100,000	100,000	.0	.0	.0	.0	100,000	.0	3,775	3,775	.0	1,337	06/01/2028	
361841-AD-1	GLP CAPITAL LP / GLP FINANCING		10/09/2018	VARIOUS	XXX	310,148	305,000	305,000	305,000	.0	.0	.0	.0	305,000	.0	5,148	5,148	.0	13,076	11/01/2020	
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		08/17/2018	VARIOUS	XXX	121,889	118,000	118,000	.0	.0	.0	.0	.0	118,000	.0	3,889	3,889	.0	1,457	06/01/2025	
36186C-BY-8	GMAC INC		08/01/2018	GOLDMAN SACHS & CO	XXX	30,188	25,000	32,875	32,500	303	(235)	.0	68	.0	32,568	.0	(2,381)	(2,381)	.0	1,511	11/01/2031
38113Y-AE-9	GOLDEN NUGGET INC SR GLBL 144A 24		03/06/2018	JEFFERIES & COMPANY	XXX	887,000	860,000	851,400	851,688	.0	124	.0	124	.0	851,812	.0	35,188	35,188	.0	20,006	10/15/2024
38119E-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC		08/10/2018	Sink PMT @ 100.000000	XXX	125,192	125,192	125,192	125,192	.0	.0	.0	.0	125,192	.0	.0	.0	.0	2,745	08/10/2031	
38148Y-AA-6	GOLDMAN SACHS GROUP		04/25/2018	PERSHING LLC	XXX	875,000	875,000	875,000	875,000	.0	.0	.0	.0	875,000	.0	(71,164)	(71,164)	.0	17,281	10/31/2038	
381416-FD-1	GOLDMAN SACHS GROUP INC		09/05/2018	GOLDMAN SACHS & CO	XXX	180,708	150,000	163,848	162,608	.0	(233)	.0	(233)	.0	162,375	.0	18,333	18,333	.0	9,450	10/01/2037
381416-FM-1	GOLDMAN SACHS GROUP INC		04/02/2018	MATURITY	XXX	1,395,000	1,395,000	1,438,867	1,399,237	.0	(4,237)	.0	(4,237)	.0	1,395,000	.0	.0	.0	.0	42,896	04/01/2018
381416-GS-7	GOLDMAN SACHS GROUP INC		10/11/2018	ASSET TRANSFER	XXX	1,263,867	1,190,000	1,324,805	1,269,045	.0	(14,315)	.0	(14,315)	.0	1,254,730	.0	9,137	9,137	.0	83,060	01/24/2022
381416-VP-6	GOLDMAN SACHS GROUP INC		11/05/2018	GOLDMAN SACHS & CO	XXX	789,912	800,000	801,854	801,876	.0	(598)	.0	(598)	.0	801,278	.0	(11,366)	(11,366)	.0	25,178	09/15/2020
381416-YR-2	GOLDMAN SACHS GROUP INC		10/11/2018	VARIOUS	XXX	883,158	893,000	913,811	913,644	.0	(1,519)	.0	(1,519)	.0	912,125	.0	(28,967)	(28,967)	.0	34,641	10/21/2025
381416-WB-6	GOLDMAN SACHS GROUP INC		10/11/2018	ASSET TRANSFER	XXX	609,777	635,000	635,927	635,849	.0	(71)	.0	(71)	.0	635,778	.0	(26,001)	(26,001)	.0	29,541	01/26/2027
381416-WV-2	GOLDMAN SACHS GROUP INC		04/25/2018	WACHOVIA SECURITIES LLC	XXX	494,021	520,000	520,000	520,000	.0	.0	.0</									



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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						
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
391436-AA-8	GREAT WESTN PETE LLC 144A		JEFFERIES & COMPANY	XXX	1,099,425	1,070,000	1,068,663	1,068,765		63		63		1,068,828		30,597	30,597	46,278	09/30/2021
39479T-AA-4	GREENEDEN US HOLDINGS 144A		GOLDMAN SACHS & CO.	XXX	527,250	475,000	475,000	475,000						475,000		52,250	52,250	13,458	11/30/2024
39807U-AB-2	GREYSTAR REAL ESTATE PRTN 144A		PERSHING LLC	XXX	286,182	295,000	295,000	295,000						295,000		(8,818)	(8,818)	11,591	12/01/2025
398433-AH-5	GRIFFON CORP.		VARIOUS	XXX	63,449	63,000	64,184			(64)		(64)		64,120		(671)	(671)	1,906	03/01/2022
398545-AA-1	GRINDING MEDIA INCM GRINDING 144A		GOLDMAN SACHS & CO.	XXX	109,200	105,000	105,000	105,000						105,000		4,200	4,200	4,904	12/15/2023
398905-AK-5	GROUP 1 AUTOMOTIVE INC		VARIOUS	XXX	1,433,212	1,400,000	1,414,000	1,407,174		(449)		(449)		1,406,725		26,486	26,486	17,631	06/01/2022
36252A-AE-6	GS MORTGAGE SECURITIES TRUST 2015-		PAID DOWN	XXX	713,242		938,631	658,737		(33,772)		(33,772)		624,965		88,777	88,777	45,729	11/10/2048
36248F-AG-7	GS MTG SECS 2011-GC3		PRINCIPAL RECEIPT	XXX	20,618	20,618	21,647	20,896		(278)		(278)		20,618				245	03/11/2044
36245A-AD-8	GSAMP TRUST 2006-HE6		PRINCIPAL RECEIPT	XXX	216,159	216,159	136,721	189,169		26,991		26,991		216,159				1,943	08/25/2036
402635-AH-9	GULFPORT ENERGY CORP		GOLDMAN SACHS & CO.	XXX	53,213	55,000	55,000	55,000						55,000		(1,788)	(1,788)	2,640	10/15/2024
402635-AL-0	GULFPORT ENERGY CORP		VARIOUS	XXX	884,450	920,000	923,850	921,925	1,398	(250)		1,148		923,073		(38,623)	(38,623)	33,867	05/15/2025
402635-AP-1	GULFPORT ENERGY CORP		GOLDMAN SACHS & CO.	XXX	45,538	45,000	45,000	45,000						45,000		(1,463)	(1,463)	2,327	01/15/2026
402740-AE-4	GULFSTREAM NAT GAS SYS LLC 144A		ASSET TRANSFER	XXX	219,841	200,000	223,612	223,186		(301)		(301)		222,885		(3,045)	(3,045)	11,768	10/15/2045
404688-AA-7	HA ECON 101-A TRUST		Principal Receipt	XXX	69,708		69,708	69,708						69,708				1,854	05/11/2041
406216-AS-0	HALLIBURTON CO.		MILLENNIUM ADVISORS, LLC	XXX	151,830	115,000	160,796	160,658		(26)		(26)		160,632		(8,802)	(8,802)	9,347	08/15/2096
406216-BK-6	HALLIBURTON CO.		PERSHING LLC	XXX	273,837	255,000	278,504	277,991		(282)		(282)		277,710		(3,873)	(3,873)	9,846	11/15/2045
410345-AJ-1	HANESBRANDS INC 144A		VARIOUS	XXX	1,144,800	1,150,000	1,139,062	1,140,206		451		451		1,140,657		4,143	4,143	24,500	05/15/2024
412690-AF-6	HARLAND CLARKE HLDGS CORP 144A		VARIOUS	XXX	134,696	145,000	151,888	150,575	997	(1,581)		(583)		149,992		(15,296)	(15,296)	14,528	08/15/2022
413875-AH-5	HARRIS CORP DEL		CREDIT SUISSE FIRST BOS	XXX	734,440	725,000	724,928	724,928		2		2		724,929		9,510	9,510	7,709	06/15/2028
416515-BB-9	HARTFORD FINL SVCS GROUP INC.		GOLDMAN SACHS & CO.	XXX	100,027	105,000	99,791	100,169		68		68		100,237		(210)	(210)	4,026	04/15/2043
416518-AB-4	HARTFORD FINL SVCS GROUP INC D		ASSET TRANSFER	XXX	225,285	215,000	228,693	222,475		(1,277)		(1,277)		221,198		4,087	4,087	10,896	04/15/2022
40412C-AC-5	HCA HEALTHCARE INC.		MERRILL LYNCH	XXX	117,425	110,000	117,425	110,000		(120)		(120)		117,305		(17)	(17)	3,189	02/15/2021
404119-BM-0	HCA INC.		VARIOUS	XXX	30,134	30,000	30,263	30,263	209	(309)		(100)		30,162		(150)	(150)	1,212	03/15/2019
404119-BN-8	HCA INC.		VARIOUS	XXX	618,185	600,000	614,250	612,504		(489)		(489)		612,016		6,169	6,169	17,389	03/15/2024
404119-BR-9	HCA INC.		GOLDMAN SACHS & CO.	XXX	45,450	45,000	44,944			2		2		44,945		505	505	1,223	02/01/2025
404119-BS-7	HCA INC.		JP MORGAN CHASE/HBSCSI	XXX	210,960	200,000	200,500	200,415		(2)		(2)		200,413		10,547	10,547	4,994	02/15/2026
404119-BU-2	HCA INC.		VARIOUS	XXX	376,925	385,000	389,813	386,925	2,361	(132)		2,229		389,154		(13,079)	(13,079)	12,154	02/15/2027
404119-BV-0	HCA INC.		VARIOUS	XXX	380,988	380,000	380,000	379,050	950			950		380,000		988	988	14,764	06/15/2047
404121-AC-9	HCA Inc.		VARIOUS	XXX	578,169	545,000	592,600	574,355	7,487	(2,519)		4,968		579,323		(1,155)	(1,155)	18,400	02/15/2020
404121-AD-7	HCA Inc.		VARIOUS	XXX	216,185	197,000	205,208	195,000		(679)		(679)		204,529		11,656	11,656	13,423	02/15/2022
404121-AF-2	HCA INC.		GOLDMAN SACHS & CO.	XXX	70,875	70,000	70,875	70,744		(73)		(73)		70,671		204	204	2,512	05/01/2023
404121-AG-0	HCA INC.		GOLDMAN SACHS & CO.	XXX	99,394	95,000	97,375	96,829		(175)		(175)		96,653		2,740	2,740	4,217	05/01/2023
404121-AE-5	HCA INC SR SEC NT 22		GOLDMAN SACHS & CO.	XXX	89,463	85,000	89,463			(185)		(185)		89,278		185	185	1,914	03/15/2022
421946-AK-0	HEALTHCARE RLTY TR		WACHOVIA SECURITIES LLC	XXX	562,460	585,000	580,045	580,083		67		67		580,150		(17,690)	(17,690)	4,948	01/15/2028
423074-AS-2	HEINZ H J CO 144A		GOLDMAN SACHS & CO.	XXX	813,880	800,000	856,640	852,916		(10,203)		(10,203)		842,713		(28,833)	(28,833)	40,733	02/15/2025
423457-AB-6	HELMERICH & PAYNE INTL DRILL		ASSET TRANSFER	XXX	300,703	295,000	296,062	295,809		(76)		(76)		295,733		4,969	4,969	14,708	03/15/2025
42806L-AA-9	HERC RENTALS INC 2PRIO NT 144A		VARIOUS	XXX	760,218	711,000	711,000	711,000						711,000		46,038	46,038	16,217	06/01/2022
428040-CT-4	HERTZ CORP 144A		VARIOUS	XXX	1,361,832	1,350,000	1,352,590	1,352,094		81		81		1,352,175		9,657	9,657	52,691	06/01/2022
428040-CP-2	HERTZ CORP SR NT		VARIOUS	XXX	199,200	200,000	203,250	200,500	1,097	(387)		710		201,210		(2,010)	(2,010)	11,009	10/15/2020
42809H-AH-0	HESS CORP		VARIOUS	XXX	269,973	260,000	283,803	283,776		(161)		(161)		283,615		(13,642)	(13,642)	10,500	04/01/2047
42824C-AU-3	HEWLETT PACKARD CO		CITIGROUP GBL MKT INC/SAL	XXX	555,794	555,000	554,646	554,904		22		22		554,926		867	867	6,679	10/05/2018
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO		WACHOVIA SECURITIES LLC	XXX	1,189,454	1,155,000	1,216,285	1,208,411		(7,001)		(7,001)		1,201,410		(11,956)	(11,956)	44,185	10/15/2022
42982A-AY-7	HIGHBRIDGE LN MGMT 5-2015 LTD 144A		PRINCIPAL RECEIPT	XXX	1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				51,269	01/29/2026
431475-AB-8	HILL ROM HLDGS INC 144A		VARIOUS	XXX	306,435	300,000	300,000	300,000						300,000		6,435	6,435	6,067	02/15/2025
432833-AC-5	HILTON DOMESTIC OPER CO 144A		GOLDMAN SACHS & CO.	XXX	285,950	285,000	285,000							285,000		1,950	1,950	1,051	05/01/2026
432891-AH-2	HILTON WORLDWIDE FINANCE LLC		GOLDMAN SACHS & CO.	XXX	19,473	20,000	20,625	20,550	45	(76)		(31)		20,519		(1,044)	(1,044)	776	04/01/2025
437076-AS-1	HOME DEPOT INC.		MORGAN STANLEY & CO INC	XXX	516,275	425,000	484,282	476,786		(1,148)		(1,148)		475,638		40,635	40,635	18,033	12/16/2036
437076-AH-2	HOME DEPOT INC.		MARKETAXESS CORP	XXX	338,465	325,000	357,651	340,077		(803)		(803)		339,274		(809)	(809)	6,236	04/01/2021
43739E-CB-1	HOMBANC MTG TR 2005-5		VARIOUS	XXX	1,478,529	1,491,045	1,202,155	1,373,396		11,280		11,280		1,384,676		93,854	93,854	7,986	01/25/2036
440543-AB-9	HORNBECK OFFSHORE SVCS INC NEW		VARIOUS	XXX	394,028		342,390	342,390						342,390		51,638	51,638	13,999	03/01/2021
441077-AU-0	HOST HOTELS & RESORTS LP		ASSET TRANSFER	XXX	769,299	790,000	804,275	804,198		(1,839)		(1,839)		802,359		(33,060)	(33,060)	29,296	10/15/2023
44332P-AD-3	HUB INTERNATIONAL LTD 144A		VARIOUS	XXX	356,969	355,000	355,000							355,000		1,969	1,969	1,239	05/01/2026
444454-AF-9	HUGHES SATELLITE SYS CORP		GOLDMAN SACHS & CO.	XXX	71,250	75,000	75,188	75,167		(9)		(9)		75,159		(3,909)	(3,909)	4,996	08/01/2026
444454-AA-0	HUGHES SATELLITE SYS CORP SR NT		VARIOUS	XXX	626,344	575,000	604,281	588,118		(1,496)		(1,496)		586,621		39,723	39,723	12,348	06/15/2021
444859-BF-8	HUMANA INC		CITIGROUP GBL MKT INC/SAL	XXX	197,452	200,000	199,754	199,770		14		14		199,785		(2,333)	(2,333)	7,812	03/15/2027
447010-AZ-5	HUNTSMAN INTL LLC		VARIOUS	XXX	287,375	275,000	288,063	285,473		(21)		(21)		2					



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
45672W-AA-9	INFOR SOFTWARE PARENT LLC 144A		03/16/2018	BARCLAYS CAP INC.	XXX	507,500	500,000	508,750	505,262	0	(794)	0	(794)	0	504,468	0	3,032	3,032	13,755	05/01/2021
45672N-AG-6	INFOR US INC.		01/31/2018	GOLDMAN SACHS & CO.	XXX	722,750	700,000	719,250	716,785	0	(552)	0	(552)	0	716,233	0	6,517	6,517	9,732	05/15/2022
45672N-AF-8	INFOR US INC 144A		08/15/2018	VARIOUS	XXX	86,063	85,000	87,231	0	0	(888)	0	(888)	0	86,344	0	(281)	(281)	2,281	08/15/2020
458140-AY-6	INTEL CORP.		02/02/2018	JP MORGAN SECS INC-FI	XXX	396,416	380,000	398,935	398,884	0	(31)	0	(31)	0	398,853	0	(2,437)	(2,437)	3,679	05/11/2047
460146-CH-4	INTL PAPER CO.		09/04/2018	MILLENNIUM ADVISORS, LLC	XXX	338,779	305,000	328,873	327,130	0	(317)	0	(317)	0	326,812	0	11,967	11,967	14,793	11/15/2041
460146-CM-3	INTL PAPER CO.		09/05/2018	SUMRIDGE PARTNERS LLC	XXX	205,354	200,000	198,578	198,691	0	32	0	32	0	198,723	0	6,631	6,631	9,778	09/15/2035
460146-CN-1	INTL PAPER CO.		09/04/2018	WACHOVIA SECURITIES LLC	XXX	86,788	85,000	84,261	8	0	8	0	8	0	84,295	0	2,493	2,493	3,538	05/15/2046
46284P-AP-9	IRON MTN INC DEL		08/01/2018	GOLDMAN SACHS & CO.	XXX	118,800	120,000	120,750	120,579	0	(43)	0	(43)	0	120,536	0	(1,736)	(1,736)	6,670	08/15/2024
46284P-AD-7	IRON MTN INC DEL		08/01/2018	GOLDMAN SACHS & CO.	XXX	46,013	45,000	46,688	0	0	(69)	0	(69)	0	46,618	0	(606)	(606)	1,260	08/15/2023
46284V-AC-5	IRON MTN INC NEW 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	68,345	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(6,656)	(6,656)	3,199	09/15/2027
46284V-AE-1	IRON MTN INC NEW 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	525,525	530,000	527,125	477,600	2,400	98	0	2,498	0	527,223	0	(1,698)	(1,698)	2,135	03/15/2028
45031U-BU-4	ISTAR INC.		07/01/2018	CALLED @ 100.00000000	XXX	43,000	43,000	43,108	0	0	(108)	0	(108)	0	43,000	0	0	0	0	07/01/2019
465349-AA-6	ITALICS MERGER SUB INC 144A		02/13/2018	VARIOUS	XXX	673,898	660,000	672,038	670,431	0	(424)	0	(424)	0	670,008	0	3,890	3,890	27,321	07/15/2023
465685-AP-0	ITC HLDGS CORP.		08/08/2018	GOLDMAN SACHS & CO.	XXX	969,357	970,000	969,340	969,348	0	34	0	34	0	969,382	0	(61,026)	(61,026)	24,010	11/15/2027
46623E-KG-3	J P MORGAN CHASE & CO MTN BE		11/05/2018	VARIOUS	XXX	3,933,621	4,060,000	4,030,921	4,035,998	0	5,396	0	5,396	0	4,041,394	0	(107,772)	(107,772)	110,193	08/15/2021
47009L-AA-3	JAGGED PEAK ENERGY INC 144A		11/15/2018	VARIOUS	XXX	210,331	215,000	215,000	0	0	0	0	0	215,000	0	(4,669)	(4,669)	5,491	05/01/2026	
472319-AH-5	JEFFERIES GROUP INC NEW		10/11/2018	ASSET TRANSFER	XXX	480,551	450,000	505,380	476,586	0	(5,918)	0	(5,918)	0	470,668	0	9,884	9,884	30,594	04/15/2021
475795-AC-4	JELD-WEN INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	66,413	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(3,588)	(3,588)	2,059	12/15/2025
475795-AD-2	JELD-WEN INC 144A		01/09/2018	BANC OF AMERICA SEC LLC	XXX	238,525	235,000	235,000	235,000	0	0	0	0	0	235,000	0	3,525	3,525	859	12/15/2027
478160-BJ-2	JOHNSON & JOHNSON		09/04/2018	WACHOVIA SECURITIES LLC	XXX	474,751	440,000	437,505	437,854	0	64	0	64	0	437,918	0	36,834	36,834	14,491	12/05/2033
478160-CL-6	JOHNSON & JOHNSON		08/21/2018	WACHOVIA SECURITIES LLC	XXX	645,228	680,000	677,980	677,991	0	45	0	45	0	678,036	0	(32,811)	(32,811)	18,175	01/15/2038
478375-AN-8	JOHNSON CONTROLS INTERNATIONAL		08/03/2018	VARIOUS	XXX	468,228	490,000	483,224	483,276	0	10	0	10	0	483,286	0	(15,059)	(15,059)	26,534	07/02/2064
479871-AA-9	JONAH FIN LLC JONAH FIN ENI COR 144A		11/09/2018	VARIOUS	XXX	278,088	350,000	351,559	351,523	0	(172)	0	(172)	0	351,351	0	(73,263)	(73,263)	26,077	10/15/2025
46647P-AJ-5	JP MORGAN CHASE BANK NA		08/21/2018	VARIOUS	XXX	795,306	825,000	829,470	829,438	0	(63)	0	(63)	0	829,375	0	(34,069)	(34,069)	24,899	07/24/2038
46647P-AK-2	JP MORGAN CHASE BANK NA		05/11/2018	GOLDMAN SACHS & CO.	XXX	219,556	230,000	233,158	233,142	0	(17)	0	(17)	0	233,124	0	(13,568)	(13,568)	6,954	07/24/2048
46647P-AL-0	JP MORGAN CHASE BANK NA		09/04/2018	VARIOUS	XXX	472,814	515,000	515,000	515,000	0	0	0	0	0	515,000	0	(42,186)	(42,186)	15,367	11/15/2048
46635E-AE-0	JP MORGAN CHASE CMBS 2010-C2		12/17/2018	PRINCIPAL RECEIPT	XXX	186,354	186,354	197,229	193,121	0	(6,767)	0	(6,767)	0	186,354	0	0	0	5,545	11/18/2043
46625H-GY-0	JPMORGAN CHASE & CO		01/16/2018	MATURITY	XXX	370,000	370,000	427,941	370,562	0	(562)	0	(562)	0	370,000	0	0	0	11,100	01/15/2018
46625H-HA-1	JPMORGAN CHASE & CO		12/13/2018	VARIOUS	XXX	893,000	893,000	913,953	743,227	0	(1,091)	0	(1,091)	0	856,142	0	36,858	36,858	59,153	12/29/2099
46625H-HU-7	JPMORGAN CHASE & CO		10/11/2018	ASSET TRANSFER	XXX	320,500	315,000	313,457	314,501	0	133	0	133	0	314,634	0	5,866	5,866	13,239	10/15/2020
46625H-KA-7	JPMORGAN CHASE & CO		08/29/2018	BANK OF NY/TORONTO	XXX	2,058,160	2,080,000	2,079,850	2,082,880	0	(994)	0	(994)	0	2,081,886	0	(23,726)	(23,726)	51,740	01/23/2020
46625H-LW-8	JPMORGAN CHASE & CO		10/11/2018	ASSET TRANSFER	XXX	699,384	705,000	723,401	717,088	0	(3,860)	0	(3,860)	0	713,228	0	(13,844)	(13,844)	15,510	06/23/2020
46625H-NJ-5	JPMORGAN CHASE & CO		10/11/2018	ASSET TRANSFER	XXX	783,491	800,000	854,008	849,166	0	(3,344)	0	(3,344)	0	845,822	0	(62,330)	(62,330)	34,944	10/01/2027
46625H-RW-2	JPMORGAN CHASE & CO		10/30/2018	RBC DAIN RAUSCHER	XXX	1,713,694	1,685,000	1,706,306	1,703,790	0	(2,048)	0	(2,048)	0	1,701,742	0	11,952	11,952	55,575	10/24/2023
48126B-AA-1	JPMORGAN CHASE & CO		03/29/2018	BANC OF AMERICA SEC LLC	XXX	592,210	500,000	554,988	550,326	0	(283)	0	(283)	0	550,044	0	42,166	42,166	20,025	01/06/2042
48126H-AC-4	JPMORGAN CHASE & CO		10/11/2018	ASSET TRANSFER	XXX	383,672	375,000	375,000	375,000	0	0	0	0	0	375,000	0	8,672	8,672	23,510	10/01/2024
48121B-AD-3	JRD HOLDINGS INC.		04/10/2018	Principal Receipt	XXX	143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	2,953	03/27/2024
485134-BO-2	KANSAS CITY PWR & LT CO.		05/04/2018	PERSHING LLC	XXX	250,468	260,000	261,052	261,043	0	(7)	0	(7)	0	261,036	0	(10,567)	(10,567)	4,338	06/15/2047
48238T-AA-7	KAR AUCTION SVCS INC 144A		05/08/2018	JP MORGAN SECS INC-FI	XXX	331,500	340,000	340,000	340,000	0	0	0	0	0	340,000	0	(8,500)	(8,500)	7,696	06/01/2025
489399-AG-0	KENNEDY-WILSON INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	140,831	145,000	146,450	146,168	0	(144)	0	(144)	0	146,023	0	(5,192)	(5,192)	7,146	04/01/2024
492386-AU-1	KERR MCGEE CORP.		10/11/2018	ASSET TRANSFER	XXX	330,459	295,000	355,810	335,411	0	(4,236)	0	(4,236)	0	331,175	0	(716)	(716)	26,198	07/01/2024
49326E-ED-1	KEYCORP MEDIUM TERM NTS BE		10/11/2018	ASSET TRANSFER	XXX	316,431	305,000	321,245	312,612	0	(1,758)	0	(1,758)	0	310,853	0	5,578	5,578	16,290	03/24/2021
48250N-AA-3	KFC HLDG CO/PIZZA HUT HLDGS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	54,381	55,000	55,000	0	0	0	0	0	55,000	0	(619)	(619)	1,849	06/01/2024	
48250N-AB-1	KFC HLDG CO/PIZZA HUT HLDGS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	64,025	65,000	65,813	0	0	(46)	0	(46)	0	65,767	0	(1,742)	(1,742)	2,294	06/01/2026
48250N-AC-9	KFC HLDG CO/PIZZA HUT HLDGS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	14,119	15,000	15,000	15,000	0	0	0	0	0	15,000	0	(881)	(881)	479	06/01/2027
494550-BS-4	KINDER MORGAN ENERGY PARTNERS		01/10/2018	HHS/BLACKROCK CORE BOND	XXX	2,536,142	2,450,000	2,558,600	2,555,377	0	(412)	0	(412)	0	2,554,966	0	(18,824)	(18,824)	45,471	02/01/2024
494550-BW-5	KINDER MORGAN ENERGY PARTNERS		08/21/2018	MORGAN STANLEY & CO INC.	XXX	142,481	140,000	143,956	143,917	0	(45)	0	(45)	0	143,872	0	(1,392)	(1,392)	7,392	09/01/2044
49456B-AH-4	KINDER MORGAN INC DEL		08/21/2018	VARIOUS	XXX	519,434	500,000	529,504	529,255	0	(285)	0	(285)	0	528,970	0	(9,536)	(9,536)	18,346	06/01/2045
482480-AE-0	KLA-TENCOR CORP.		08/29/2018	PERSHING LLC	XXX	503,323	485,000	515,148	512,002	0	(2,427)	0	(2,427)	0	509,575	0	(6,252)	(6,252)	18,794	11/01/2024
482539-AA-1	KLX INC 144A		07/27/2018	UBS WARBURG LLC	XXX	1,139,175	1,098													



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
501797-AN-4	L BRANDS INC.		12/18/2018	JEFFERIES & COMPANY	XXX	200,250	225,000	215,297	0	0	584	0	584	0	215,881	0	(15,631)	(15,631)	10,730	02/01/2028
502413-AY-3	L-3 COMMUNICATIONS CORP.		06/01/2018	TENDERED BACK TO COMPANY	XXX	1,231,121	1,192,000	1,323,461	1,242,926	0	(11,642)	0	(11,642)	0	1,231,283	0	(162)	(162)	39,773	10/15/2019
502413-BF-3	L3 TECHNOLOGIES INC.		08/29/2018	CITIGROUP GBL MKT INC/SAL	XXX	628,163	625,000	623,775	0	54	0	54	0	623,829	0	4,333	4,333	5,681	06/15/2023	
505742-AD-8	LADDER CAPITAL FIN HLDGS 144A		08/01/2018	VARIOUS	XXX	20,275	20,000	20,600	20,570	0	(123)	0	(123)	0	20,447	0	(172)	(172)	1,182	08/01/2021
505742-AG-1	LADDER CAPITAL FIN HLDGS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	79,794	85,000	85,000	84,575	425	0	0	425	0	85,000	0	(5,206)	(5,206)	3,818	10/01/2025
50587K-AA-9	LAFARGEHOLCIM FIN US LLC 144A		07/09/2018	MORGAN STANLEY & CO INC.	XXX	1,136,482	1,225,000	1,198,882	1,200,835	0	1,233	0	1,233	0	1,202,068	0	(65,587)	(65,587)	34,419	09/22/2026
50587K-AB-7	LAFARGEHOLCIM FIN US LLC 144A		06/06/2018	BARCLAYS CAP INC.	XXX	185,826	200,000	212,566	212,520	0	(99)	0	(99)	0	212,421	0	(26,595)	(26,595)	6,756	09/22/2046
512807-AN-8	LAM RESEARCH CORP.		08/29/2018	PERSHING LLC	XXX	979,255	980,000	981,607	0	0	(30)	0	(30)	0	981,577	0	(2,322)	(2,322)	17,172	03/15/2025
50209M-AA-3	LATITUDE MANAGEMENT REAL EST 144A		12/24/2018	PRINCIPAL RECEIPT	XXX	84,710	84,710	85,345	85,140	0	(430)	0	(430)	0	84,710	0	0	0	3,157	11/23/2020
50189W-AA-5	LCCM 2017-FL1 CRE TR 144A		12/15/2018	PRINCIPAL RECEIPT	XXX	375,204	375,204	375,204	375,204	0	0	0	0	0	375,204	0	0	0	8,727	09/15/2034
52603U-AA-3	LENDMARK FUNDING TRUST 2016 144A		10/21/2018	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,490	1,000,431	0	(431)	0	(431)	0	1,000,000	0	0	0	37,167	04/21/2025
526057-BS-2	LENNAR CORP.		01/17/2018	BAIRD (ROBERT W) & CO INC.	XXX	303,750	300,000	307,500	303,000	959	(233)	0	726	0	303,726	0	24	24	4,263	12/01/2018
526057-BT-0	LENNAR CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	25,125	25,000	25,656	25,563	33	(267)	0	(234)	0	25,329	0	(204)	(204)	713	06/15/2019
526057-BU-7	LENNAR CORP.		08/01/2018	VARIOUS	XXX	510,406	505,000	523,937	518,296	1,505	(2,048)	0	(543)	0	517,713	0	(7,307)	(7,307)	8,355	11/15/2019
526057-BX-1	LENNAR CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	35,438	35,000	35,438	0	0	(26)	0	(26)	0	35,411	0	26	26	563	04/01/2021
526057-BZ-6	LENNAR CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	77,600	80,000	80,000	80,000	0	0	0	0	0	80,000	0	(2,400)	(2,400)	2,730	04/30/2024
526057-CD-4	LENNAR CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	46,875	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(3,125)	(3,125)	1,610	11/29/2027
526057-CV-4	LENNAR CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	37,900	40,000	40,400	0	(16)	0	0	(16)	0	40,384	0	(2,484)	(2,484)	1,267	06/15/2027
526057-CC-6	LENNAR CORP SR GBL		08/01/2018	GOLDMAN SACHS & CO.	XXX	29,175	30,000	30,000	29,775	225	0	0	225	0	30,000	0	(825)	(825)	600	11/29/2020
527298-BD-4	LEVEL 3 ESCROW II INC.		01/16/2018	PERSHING LLC	XXX	101,374	100,000	100,000	100,000	0	0	0	0	0	100,000	0	1,374	1,374	941	08/15/2022
527298-AY-9	LEVEL 3 FING INC.		11/15/2018	VARIOUS	XXX	95,594	95,000	96,306	0	0	(704)	0	(704)	0	95,603	0	(9)	(9)	4,655	01/15/2021
527298-BC-6	LEVEL 3 FING INC.		01/16/2018	MORGAN STANLEY & CO INC.	XXX	136,985	135,000	138,544	136,013	1,638	(19)	0	1,619	0	137,631	0	(647)	(647)	696	02/01/2023
527298-BE-9	LEVEL 3 FING INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	84,044	85,000	84,788	84,848	0	15	0	15	0	84,883	0	(819)	(819)	4,017	05/01/2023
53079E-AG-9	LIBERTY MUT GROUP INC 144A		10/11/2018	ASSET TRANSFER	XXX	115,212	100,000	110,907	109,658	0	(267)	0	(267)	0	109,391	0	5,821	5,821	6,969	03/15/2035
53079E-AW-4	LIBERTY MUT GROUP INC 144A		10/11/2018	ASSET TRANSFER	XXX	165,029	160,000	164,933	162,743	0	(458)	0	(458)	0	162,285	0	2,744	2,744	7,480	05/01/2022
53079E-BE-3	LIBERTY MUT GROUP INC 144A		10/11/2018	ASSET TRANSFER	XXX	125,694	125,000	125,061	125,037	0	(5)	0	(5)	0	125,033	0	661	661	4,368	06/15/2023
53219L-AM-1	LIFEPOINT HEALTH INC.		11/16/2018	VARIOUS	XXX	660,955	650,000	663,049	661,413	728	(5,086)	0	(4,358)	0	657,054	0	3,901	3,901	32,844	12/01/2021
53219L-AR-0	LIFEPOINT HEALTH INC.		11/15/2018	PERSHING LLC	XXX	177,975	180,000	180,000	0	0	0	0	0	0	180,000	0	(2,025)	(2,025)	146	12/01/2026
532716-AU-1	LIMITED BRANDS INC SR NT 5.625%22		08/01/2018	GOLDMAN SACHS & CO.	XXX	20,350	20,000	21,450	0	0	(189)	0	(189)	0	21,261	0	(911)	(911)	1,088	02/15/2022
532776-AZ-4	LIN TELEVISION CORP SR GBL NT 22		08/01/2018	VARIOUS	XXX	674,750	650,000	669,188	663,343	0	(344)	0	(344)	0	662,999	0	11,751	11,751	10,395	11/15/2022
534187-AW-9	LINCOLN NATL CORP IND.		09/06/2018	JP MORGAN SECS INC-FI	XXX	83,003	70,000	82,984	81,667	0	(242)	0	(242)	0	81,425	0	1,578	1,578	4,055	10/09/2037
534187-AX-7	LINCOLN NATL CORP IND.		03/06/2018	VARIOUS	XXX	61,453	57,000	56,449	56,884	0	13	0	13	0	56,897	0	103	103	7,889	07/01/2019
534187-AY-5	LINCOLN NATL CORP IND.		10/11/2018	VARIOUS	XXX	727,981	700,000	796,897	735,580	0	(12,263)	0	(12,263)	0	723,317	0	4,664	4,664	48,503	02/15/2020
534187-AS-8	LINCOLN NATL CORP IND CAP SECS 7%6		05/11/2018	VARIOUS	XXX	43,718	45,000	42,863	0	0	1,813	0	1,813	0	44,675	0	(958)	(958)	719	05/17/2066
536797-AC-7	LITHIA MTRS INC 144A		01/03/2018	JP MORGAN SECS INC-FI	XXX	219,975	210,000	210,000	210,000	0	0	0	0	0	210,000	0	9,975	9,975	4,931	08/01/2025
539830-BN-8	LOCKHEED MARTIN CORP GBL B NT4.09		08/21/2018	JP MORGAN SECS INC-FI	XXX	314,715	327,000	327,233	327,232	0	(2)	0	(2)	0	327,230	0	(12,515)	(12,515)	12,854	09/15/2052
548661-AK-3	LOWES COS INC.		09/06/2018	MARKETAXESS CORP.	XXX	50,241	41,000	42,453	42,030	0	(45)	0	(45)	0	41,985	0	8,256	8,256	2,628	03/15/2029
50218P-AA-5	LSC COMMUNICATIONS INC 144A		11/19/2018	VARIOUS	XXX	191,385	185,000	192,175	190,088	1,635	(950)	0	686	0	190,773	0	612	612	16,949	10/15/2023
55305B-AO-4	M/I HOMES INC SR NT 5.625%25		08/01/2018	GOLDMAN SACHS & CO.	XXX	46,828	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(3,173)	(3,173)	2,813	08/01/2025
55616X-AL-1	MACYS RETAIL HLDGS INC		05/21/2018	PERSHING LLC	XXX	228,794	240,000	229,135	229,688	0	547	0	547	0	230,235	0	(1,441)	(1,441)	4,157	06/01/2024
559080-AG-1	MAGELLAN MIDSTREAM PARTNRS LP.		09/05/2018	MILLENNIUM ADVISORS, LLC	XXX	416,996	400,000	431,704	430,976	0	(448)	0	(448)	0	430,529	0	(13,533)	(13,533)	18,426	10/15/2043
56081E-BC-3	MAJOR LEAGUE BASEBALL TRUST		01/10/2018	Principal Receipt	XXX	452,233	452,233	452,233	0	0	0	0	0	0	452,233	0	0	0	11,466	12/10/2027
565122-AC-2	MAPLE ESCROW SUBSIDIARY INC.		07/24/2018	CITIGROUP GBL MKT INC/SAL	XXX	940,488	935,000	935,000	0	0	0	0	0	0	935,000	0	5,488	5,488	6,428	05/25/2023
570535-AH-7	MARTEL CORP.		10/11/2018	ASSET TRANSFER	XXX	1,188,532	1,150,000	1,283,325	1,190,141	0	(17,584)	0	(17,584)	0	1,172,558	0	15,974	15,974	84,441	09/30/2019
570535-AS-3	MARTEL CORP.		09/05/2018	BARCLAYS CAP INC.	XXX	250,954	275,000	273,303	273,308	0	19	0	19	0	273,327	0	(22,373)	(22,373)	10,018	11/01/2047
57169-AJ-6	MARS INCORPORATED.		10/01/2018	MATURITY	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	194,100	10/06/2018
57174B-AT-9	MARSH & MCLENNAN COS INC.		10/15/2018	MATURITY	XXX	150,000	150,000	149,921	149,987	0	13	0	13	0	150,000	0	0	0	3,825	10/15/2018
57174B-AY-8	MARSH & MCLENNAN COS INC.		10/30/2018	MITSUBISHI UFJ SECURITIES (USA)	XXX	1,386,033	1,405,000	1,405,645	1,405,861	0	(323)	0	(323)	0	1,405,537	0	(19,505)	(19,505)	38,062	03/06/2020
573284-AU-0	MARTIN MARIETTA MATLS INC.		09/04/2018	CREDIT SUISSE FIRST BOS.	XXX	262,209	300,000	299,043	299,044	0	11	0	11	0	299,055	0	(36,846)	(36,846)	9,067	12/15/2047
576430-AE-5	MASTR REPERFORMING LN 144A		12/26/2018	PRINCIPAL RECEIPT	XXX	220,019	227,202	191,986	193,812	0	26,207	0	26,207	0	220,019	0	0	0	2,412	05/25/2035</



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
58446V-AG-6	MEDIACOM BROADBAND LLC & MEDIA		03/05/2018	VARIOUS	XXX	522,221	505,000	524,669	516,115	6,897	(533)	0	6,364	0	522,479	0	(258)	(258)	13,861	04/01/2023
58502B-AA-4	MEDNAX INC 144A		12/01/2018	VARIOUS	XXX	34,694	35,000	35,306	35,297	0	(41)	0	(41)	0	35,256	0	(562)	(562)	1,235	12/01/2023
585055-BT-2	MEDTRONIC INC		08/21/2018	GOLDMAN SACHS & CO.	XXX	537,637	510,000	516,178	516,342	0	(180)	0	(180)	0	516,162	0	21,475	21,475	20,949	03/15/2035
585055-BU-9	MEDTRONIC INC		08/21/2018	VARIOUS	XXX	956,692	900,000	900,435	900,524	0	(20)	0	(20)	0	900,504	0	56,188	56,188	30,291	03/15/2045
589433-AA-9	MEREDITH CORP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	100,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	250	250	3,495	02/01/2026
59001K-AD-2	MERITOR INC		01/02/2018	JANNEY MONTGOMERY SCOTT	XXX	632,250	600,000	600,000	600,000	0	0	0	0	0	600,000	0	32,250	32,250	14,479	02/15/2024
59156R-BN-7	METLIFE INC		08/21/2018	DEUTSCHE BANK SECS	XXX	296,624	310,000	299,266	299,486	0	131	0	131	0	299,617	0	(2,994)	(2,994)	12,276	03/01/2045
552848-AF-0	MGIC INVT CORP WIS		05/01/2018	GOLDMAN SACHS & CO.	XXX	228,938	225,000	234,000	232,625	0	(394)	0	(394)	0	232,231	0	(3,293)	(3,293)	9,272	08/15/2023
552953-BY-6	MGM RESORTS INTERNATIONAL		08/01/2018	GOLDMAN SACHS & CO.	XXX	78,844	75,000	82,875	81,000	971	(1,428)	0	(457)	0	80,543	0	(1,700)	(1,700)	4,247	10/01/2020
552953-CA-7	MGM RESORTS INTERNATIONAL		08/01/2018	GOLDMAN SACHS & CO.	XXX	116,738	110,000	122,375	120,692	1,376	(1,672)	0	(296)	0	120,396	0	(3,658)	(3,658)	4,615	12/15/2021
552953-CB-5	MGM RESORTS INTERNATIONAL		08/01/2018	GOLDMAN SACHS & CO.	XXX	5,100	5,000	5,288	5,175	76	(64)	0	13	0	5,188	0	(88)	(88)	221	03/31/2020
552953-CE-9	MGM RESORTS INTERNATIONAL		08/01/2018	GOLDMAN SACHS & CO.	XXX	70,613	70,000	70,000	70,000	0	0	0	0	0	70,000	0	613	613	503	06/15/2025
594087-AT-5	MICHAELS STORES INC 144A		12/15/2018	VARIOUS	XXX	80,300	80,000	81,300	80,000	0	(664)	0	(664)	0	80,636	0	(336)	(336)	2,977	12/15/2020
594918-BE-3	MICROSOFT CORP		09/04/2018	CITIGROUP GBL MKT INC/SAL	XXX	446,063	450,000	432,837	433,051	0	131	0	131	0	433,182	0	12,800	12,800	19,200	02/12/2055
594918-BL-7	MICROSOFT CORP		09/05/2018	VARIOUS	XXX	251,148	230,000	247,803	247,323	0	(234)	0	(234)	0	247,089	0	4,058	4,058	8,349	11/03/2045
594918-BU-7	MICROSOFT CORP		09/04/2018	MILLENNIUM ADVISORS, LLC	XXX	571,703	585,000	574,519	574,586	0	77	0	77	0	574,663	0	(2,961)	(2,961)	24,905	08/08/2056
594918-CA-0	MICROSOFT CORP		08/21/2018	VARIOUS	XXX	1,779,626	1,635,000	1,674,109	1,673,734	0	(524)	0	(524)	0	1,673,210	0	106,316	106,316	54,897	02/06/2047
594918-CB-8	MICROSOFT CORP		09/05/2018	VARIOUS	XXX	620,913	565,000	642,507	642,418	0	(590)	0	(590)	0	641,829	0	(20,915)	(20,915)	26,941	02/06/2057
59562V-AT-4	MIDAMERICAN ENERGY HLDGS NEW		04/02/2018	MATURITY DAINA SECURITIES AMERICA INC (	XXX	700,000	700,000	645,743	645,743	0	0	0	0	0	645,743	0	54,257	54,257	20,125	04/01/2018
59562V-BD-8	MIDAMERICAN ENERGY HLDGS NEW		09/04/2018	INC (	XXX	196,727	180,000	178,936	179,005	0	13	0	13	0	179,018	0	17,710	17,710	7,493	11/15/2043
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A		08/15/2018	VARIOUS	XXX	68,331	65,000	68,575	67,788	0	(413)	0	(413)	0	67,376	0	956	956	4,320	08/15/2023
605068-AB-1	MISSION HEALTH SYS INC		08/21/2018	N.A	XXX	1,308,275	1,300,000	1,238,934	1,244,937	0	969	0	969	0	1,245,907	0	62,368	62,368	41,856	12/01/2039
60855R-AH-3	MOLINA HEALTHCARE INC 144A		08/02/2018	VARIOUS	XXX	659,450	660,000	663,619	658,350	4,880	(132)	0	4,749	0	663,099	0	(3,649)	(3,649)	6,524	06/15/2025
61166W-AP-6	MONGANTO CO NEW		07/10/2018	RECEIVED IN EXCHANGE	XXX	126,242	135,000	132,986	133,074	0	18	0	18	0	133,092	0	(6,850)	(6,850)	6,075	07/15/2044
617446-7Y-9	MORGAN STANLEY		10/11/2018	ASSET TRANSFER	XXX	1,007,102	1,025,000	1,082,250	1,076,555	0	(3,983)	0	(3,983)	0	1,072,572	0	(65,469)	(65,469)	48,675	09/08/2026
61744Y-AL-2	MORGAN STANLEY		09/04/2018	VARIOUS	XXX	1,506,132	1,600,000	1,610,636	1,610,553	0	(235)	0	(235)	0	1,610,319	0	(104,187)	(104,187)	68,941	07/22/2038
61744Y-AN-8	MORGAN STANLEY		08/27/2018	BNP PARIBAS SEC CORP	XXX	103,380	105,000	103,511	103,000	0	140	0	140	0	103,651	0	(271)	(271)	1,989	01/23/2023
61744Y-AP-3	MORGAN STANLEY		06/27/2018	MORGAN STANLEY & CO INC	XXX	933,014	970,000	964,015	970,000	0	173	0	173	0	964,188	0	(31,175)	(31,175)	15,855	01/24/2029
61746B-DJ-2	MORGAN STANLEY		02/28/2018	BARCLAYS CAP INC	XXX	410,848	405,000	423,217	417,453	0	(356)	0	(356)	0	417,097	0	(6,249)	(6,249)	7,889	02/25/2023
61746B-DZ-6	MORGAN STANLEY		10/11/2018	ASSET TRANSFER	XXX	525,584	540,000	544,278	543,879	0	(326)	0	(326)	0	543,553	0	(17,970)	(17,970)	25,226	01/27/2026
61746B-EA-0	MORGAN STANLEY		11/05/2018	MORGAN STANLEY & CO INC	XXX	316,459	325,000	325,373	325,325	0	(81)	0	(81)	0	325,244	0	(8,785)	(8,785)	8,486	04/21/2021
61746B-EC-6	MORGAN STANLEY		01/10/2018	BANK OF NY/MIZUHO SECS USA TRE	XXX	2,715,207	2,635,000	2,652,109	2,650,550	0	(89)	0	(89)	0	2,650,462	0	64,745	64,745	16,189	10/24/2023
61746B-EG-7	MORGAN STANLEY		09/04/2018	VARIOUS	XXX	269,609	275,000	273,136	273,165	0	17	0	17	0	273,182	0	(3,573)	(3,573)	11,785	01/22/2047
61746B-EH-5	MORGAN STANLEY		02/02/2018	BANK OF NY/MIZUHO SECS USA TRE	XXX	1,573,271	1,565,000	1,572,726	1,571,394	0	(515)	0	(515)	0	1,570,879	0	2,392	2,392	8,081	02/14/2020
61747W-AF-6	MORGAN STANLEY		11/05/2018	CREDIT SUISSE FIRST BOS	XXX	120,141	115,000	131,304	121,831	0	(1,804)	0	(1,804)	0	120,027	0	113	113	8,486	01/25/2021
61747W-AL-3	MORGAN STANLEY		10/11/2018	ASSET TRANSFER	XXX	587,769	560,000	630,273	594,887	0	(7,207)	0	(7,207)	0	587,680	0	90	90	37,046	07/28/2021
61747Y-CJ-2	MORGAN STANLEY		10/11/2018	ASSET TRANSFER	XXX	675,160	660,000	753,126	689,020	0	(12,882)	0	(12,882)	0	676,138	0	(978)	(978)	38,981	09/23/2019
61748Z-V9-2	MORGAN STANLEY		04/12/2018	JP MORGAN SECS INC-FI	XXX	155,338	320,000	141,981	140,413	0	(118)	0	(118)	0	140,296	0	15,042	15,042	5,568	07/24/2042
61761J-ZN-2	MORGAN STANLEY		02/06/2018	BANC OF AMERICA SEC LLC	XXX	463,944	465,000	474,816	474,627	0	(85)	0	(85)	0	474,543	0	(10,598)	(10,598)	5,357	04/23/2027
61691H-AL-2	MORGAN STANLEY CAPITAL I 2017-PRME		06/15/2018	PRINCIPAL RECEIPT	XXX	630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	16,256	02/15/2019
61945C-AD-5	MOSAIC CO NEW		10/11/2018	ASSET TRANSFER	XXX	204,720	200,000	199,252	199,348	0	21	0	21	0	199,369	0	5,351	5,351	9,871	11/15/2033
553283-AB-8	MPH ACQUISITION HLDGS LLC 144A		03/09/2018	CREDIT SUISSE FIRST BOS	XXX	548,625	525,000	525,000	525,000	0	0	0	0	0	525,000	0	23,625	23,625	10,598	06/01/2024
55336V-AL-4	MPLX LP SR GBLB NTS 2#47		09/06/2018	CITIGROUP GBL MKT INC/SAL	XXX	29,779	30,000	29,791	29,794	0	2	0	2	0	29,796	0	(17)	(17)	1,599	03/01/2047
55342U-AF-1	MPT OPERATING PARTNERSHIP L.P.		08/01/2018	GOLDMAN SACHS & CO.	XXX	130,938	125,000	125,000	125,000	0	0	0	0	0	125,000	0	5,938	5,938	7,349	03/01/2024
55342U-AG-9	MPT OPERATING PARTNERSHIP L.P.		01/17/2018	GOLDMAN SACHS & CO.	XXX	466,322	450,000	450,000	450,000	0	0	0	0	0	450,000	0	16,322	16,322	11,025	08/01/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP L.P.		09/18/2018	VARIOUS	XXX	192,506	195,000	195,000	195,000	0	0	0	0	0	195,000	0	(2,494)	(2,494)	6,574	10/15/2027
61744C-YP-5	MS HEO LN TR 2006-2		12/26/2018	PRINCIPAL RECEIPT	XXX	410,048	410,048	350,591	408,484	0	1,565	0	1,565	0	410,048	0	0	0	4,189	02/25/2036
61749L-AC-5	MS MTG LN TR 2006-8AR		04/30/2018	VARIOUS	XXX	2,093,842	4,699,384	2,042,806	2,109,540	1,139,571	34,886	0	(33,221)	0	2,076,319	0	17,523	17,523	19,188	06/25/2036
617516-AD-9	MS MTG LN TR 2007-5AX		04/30/2018	VARIOUS	XXX	549,195	1,043,307	550,620	569,530	168,410	11,621	191,267	(11,237)	0	558,293	0	(9,098)	(9,098)	4,718	02/25/2037
553794-AB-4	MUFG AMERICAS HOLDINGS CORP		10/11/2018	ASSET TRANSFER																

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
63860U-AK-6	NATIONSTAR MTG LLC		08/01/2018	VARIOUS	XXX	115,144	115,000	117,300	116,222	.0	(704)	.0	(704)	.0	115,518	.0	(374)	(374)	9,864	07/01/2021
63938C-AA-6	NAVIENT CORPORATION		08/01/2018	GOLDMAN SACHS & CO.	XXX	20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	769	10/26/2020
63938C-AF-5	NAVIENT CORPORATION		08/01/2018	GOLDMAN SACHS & CO.	XXX	71,400	70,000	69,971	69,975	.0	.0	.0	.3	.0	69,977	.0	1,423	1,423	2,882	06/15/2022
63938C-AH-1	NAVIENT CORPORATION		08/01/2018	VARIOUS	XXX	185,140	182,000	181,982	181,983	.0	.0	.0	.1	.0	181,984	.0	3,156	3,156	5,860	06/25/2025
63938C-AJ-7	NAVIENT CORPORATION		08/01/2018	VARIOUS	XXX	296,988	295,000	295,000	.0	.0	.0	.0	.0	.0	295,000	.0	1,988	1,988	323	06/15/2026
63939C-AB-3	NAVIENT PRIV ED LN TR 2014-A 144A		12/17/2018	PRINCIPAL RECEIPT	XXX	144,090	144,090	142,227	.0	.0	1,863	.0	1,863	.0	144,090	.0	.0	.0	635	02/15/2029
63934E-AT-5	NAVISTAR INTL CORP NEW 144A		05/23/2018	VARIOUS	XXX	720,518	690,000	695,000	695,000	.0	.0	.0	.0	.0	695,000	.0	25,518	25,518	24,901	11/01/2025
63946B-AE-0	NBCUNIVERSAL MEDIA LLC		10/11/2018	ASSET TRANSFER	XXX	459,525	450,000	490,390	468,810	.0	(4,339)	.0	(4,339)	.0	464,471	.0	(4,946)	(4,946)	20,234	04/01/2021
62886E-AJ-7	NCR CORP NEW		08/01/2018	GOLDMAN SACHS & CO.	XXX	87,975	90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	(2,025)	(2,025)	4,725	07/15/2022
62886E-AR-9	NCR CORP NEW		12/15/2018	VARIOUS	XXX	756,225	745,000	760,381	752,195	1,730	(3,195)	.0	(1,465)	.0	750,730	.0	5,495	5,495	23,910	12/15/2021
62886E-AS-7	NCR ESCROW CORP		08/08/2018	VARIOUS	XXX	440,213	430,000	453,650	450,425	1,006	(1,361)	.0	(355)	.0	450,070	.0	(9,858)	(9,858)	13,429	12/15/2023
64110L-AJ-5	NETFLIX INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	61,650	60,000	62,250	.0	.0	(117)	.0	(117)	.0	62,133	.0	(483)	(483)	990	02/15/2022
64110L-AS-5	NETFLIX INC.		11/20/2018	VARIOUS	XXX	638,975	685,000	685,000	671,300	13,700	.0	.0	13,700	.0	685,000	.0	(46,025)	(46,025)	29,509	04/15/2028
64110L-AQ-9	NETFLIX INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	44,944	45,000	45,000	.0	.0	.0	.0	.0	.0	45,000	.0	(56)	(56)	712	11/15/2028
641423-BS-6	NEVADA POWER CO.		05/15/2018	MATURITY	XXX	300,000	300,000	283,096	283,096	.0	.0	.0	.0	.0	283,096	.0	16,904	16,904	9,750	05/15/2018
64352V-NJ-6	NEW CENTURY HEO TR 2005-B		12/26/2018	PRINCIPAL RECEIPT	XXX	177,665	177,665	150,127	177,210	.0	455	.0	455	.0	177,665	.0	.0	.0	2,267	10/25/2035
644274-AF-9	NEW ENTERPRISE STONE & LIME 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	75,656	75,000	.0	.0	.0	.0	.0	.0	.0	75,000	.0	656	656	1,836	03/15/2026
64828F-CO-3	NEW RESI MTG TR 2018-4 144A		12/26/2018	PRINCIPAL RECEIPT	XXX	17,662	17,662	17,662	.0	.0	.0	.0	.0	.0	17,662	.0	.0	.0	63	01/27/2048
64952G-AF-5	NEW YORK LIFE INS CO		09/04/2018	GOLDMAN SACHS & CO.	XXX	160,588	120,000	119,723	119,754	.0	.0	.0	.0	.0	119,758	.0	40,830	40,830	6,548	11/15/2039
651229-AU-0	NEWELL BRANDS INC		12/26/2018	TENDERED BACK TO COMPANY	XXX	306,919	310,000	323,760	319,926	.0	(2,469)	.0	(2,469)	.0	317,457	.0	(10,538)	(10,538)	10,446	04/01/2021
651229-AY-2	NEWELL BRANDS INC		09/06/2018	VARIOUS	XXX	728,723	725,000	861,954	861,363	.0	(1,338)	.0	(1,338)	.0	860,025	.0	(131,301)	(131,301)	30,731	04/01/2046
65336Y-AK-9	NEXSTAR BROADCASTING INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	50,750	50,000	51,250	50,615	.0	(162)	.0	(162)	.0	50,453	.0	297	297	2,960	02/15/2022
65339K-AG-5	NEXTERA ENERGY CAP HLDGS INC		10/11/2018	ASSET TRANSFER	XXX	1,378,925	1,395,000	1,362,774	1,375,187	.0	2,558	.0	2,558	.0	1,377,745	.0	1,180	1,180	41,579	06/15/2023
653420-AB-8	NEXTERA ENERGY OPER PARTNER 144A		09/17/2018	VARIOUS	XXX	306,000	320,000	320,000	318,400	1,600	.0	.0	1,600	.0	320,000	.0	(14,000)	(14,000)	13,185	09/15/2027
653420-AC-6	NEXTERA ENERGY OPER PARTNER 144A		09/25/2018	VARIOUS	XXX	319,825	325,000	325,000	325,000	.0	.0	.0	.0	.0	325,000	.0	(5,175)	(5,175)	10,893	09/15/2024
62927H-AG-1	NFL VENTURES LP		10/15/2018	Principal Receipt	XXX	104,709	104,709	104,709	104,709	.0	.0	.0	.0	.0	104,709	.0	.0	.0	2,812	04/15/2032
62927H-AK-2	NFL VENTURES LP		10/15/2018	Principal Receipt	XXX	87,949	87,949	87,949	87,949	.0	.0	.0	.0	.0	87,949	.0	.0	.0	1,805	04/15/2031
62913T-AJ-1	NGL ENERGY PARTNERS LP		08/01/2018	VARIOUS	XXX	634,031	615,000	623,700	623,565	.0	(467)	.0	(467)	.0	623,098	.0	10,933	10,933	13,079	11/01/2023
62912X-AE-4	NGPL PIPECO LLC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	660	08/15/2022
62912X-AF-1	NGPL PIPECO LLC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	59,925	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	(75)	(75)	2,941	08/15/2027
654090-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	117,000	120,000	122,850	122,199	.0	(541)	.0	(541)	.0	121,659	.0	(4,659)	(4,659)	4,800	04/15/2022
654730-BD-4	NISOURCE FIN CORP		08/21/2018	BANC OF AMERICA SEC LLC	XXX	530,946	460,000	538,794	535,215	.0	(919)	.0	(919)	.0	534,296	.0	(3,351)	(3,351)	27,578	02/01/2045
654730-BF-9	NISOURCE FIN CORP		08/21/2018	CITIGROUP GBL MKT INC/SAL	XXX	104,219	105,000	109,875	109,832	.0	(55)	.0	(55)	.0	109,777	.0	(5,558)	(5,558)	3,547	05/15/2047
654730-BH-5	NISOURCE FIN CORP		10/30/2018	CITIGROUP GBL MKT INC/SAL	XXX	552,189	580,000	579,269	579,289	.0	115	.0	115	.0	579,404	.0	(27,215)	(27,215)	14,687	11/17/2022
655044-AF-2	NOBLE ENERGY INC.		10/11/2018	ASSET TRANSFER	XXX	991,772	980,000	1,015,831	998,563	.0	(3,447)	.0	(3,447)	.0	995,116	.0	(3,345)	(3,345)	33,440	12/15/2021
655044-AJ-4	NOBLE ENERGY INC.		08/21/2018	MORGAN STANLEY & CO INC.	XXX	114,403	115,000	115,856	115,845	.0	(10)	.0	(10)	.0	115,835	.0	(1,432)	(1,432)	4,485	11/15/2044
65536H-AG-3	NOMURA HEO LOAN 2005-FM1		04/30/2018	VARIOUS	XXX	1,609,922	1,605,697	1,427,063	1,605,102	.0	621	.0	621	.0	1,605,723	.0	4,199	4,199	7,472	05/25/2035
655663-C#-7	NORDSON CORP		08/02/2018	Principal Receipt MERRILL LYNCH PROF.	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	7,800	07/26/2025
655844-BX-5	NORFOLK SOUTHERN CORP		08/21/2018	CLEARING C.	XXX	511,598	543,000	542,863	542,863	.0	2	.0	2	.0	542,864	.0	(31,266)	(31,266)	16,470	11/01/2047
655844-BZ-0	NORFOLK SOUTHERN CORP		08/29/2018	JEFFERIES & COMPANY	XXX	279,689	280,000	279,378	280,000	.0	4	.0	4	.0	279,382	.0	307	307	857	08/01/2028
665859-AS-3	NORTHERN TR CORP		03/01/2018	PERSHING LLC	XXX	180,407	180,000	180,407	180,389	.0	(6)	.0	(6)	.0	180,383	.0	(7,606)	(7,606)	1,974	05/08/2032
668131-AA-3	NORTHWESTERN MUT LIFE INS CO		09/05/2018	MORGAN STANLEY & CO INC.	XXX	273,405	220,000	245,275	243,101	.0	(398)	.0	(398)	.0	242,703	.0	30,702	30,702	12,486	03/30/2040
670001-AA-4	NOVELIS CORP 144A		02/14/2018	VARIOUS	XXX	1,083,470	1,050,000	1,050,000	1,050,000	.0	.0	.0	.0	.0	1,050,000	.0	33,470	33,470	31,441	08/15/2024
629377-BW-1	NRG ENERGY INC.		10/03/2018	CALLED @ 103.1250000	XXX	721,875	700,000	716,250	713,294	.0	(1,778)	.0	(1,778)	.0	711,516	.0	(11,516)	(11,516)	72,944	07/15/2022
629377-BY-7	NRG ENERGY INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	41,100	40,000	41,450	.0	.0	(47)	.0	(47)	.0	41,403	.0	(303)	(303)	639	05/01/2024
629377-CC-4	NRG ENERGY INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	41,300	40,000	41,400	.0	.0	(44)	.0	(44)	.0	41,356	.0	(56)	(56)	1,458	01/15/2027
629377-CD-2	NRG ENERGY INC 144A		01/03/2018	BARCLAYS CAP INC.	XXX	131,950	130,000	130,000	130,000	.0	.0	.0	.0	.0	130,000	.0	1,950	1,950	581	01/15/2028
67019E-AB-3	NSTAR		10/11/2018	ASSET TRANSFER	XXX	116,615	115,000	114,042	114,786	.0	87	.0	87	.0	114,873	.0	1,742	1,742	4,686	11/15/2019
67020Y-AP-5	NUANCE COMMUNICATIONS INC		08/01/2018	VARIOUS	XXX	417,483	410,000	410,000	410,000	.0	.0	.0	.0	.0	410,000	.0	7,483	7,483	26,670	07/01/2024
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		11/28/2018	VARIOUS	XXX	534,403	550,000	544,841	545,260	.0	353	.0	353	.0	545,613	.0	(11,211)	(11,211)	27,852	12/15/2026
67059T-AD-7	MUSTAR LOGISTICS L P		03/07/2018	JP MORGAN SECS INC-FI	XXX	222,0														



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
678858-BM-2	OKLAHOMA GAS & ELEC CO		JEFFERIES & COMPANY	XXX	303,611	275,000	298,387	296,446	0	(351)	0	(351)	0	296,095	0	7,516	7,516	11,831	05/15/2041	
68162M-AL-6	OLYMPIC TOWER MORTGAGE TRUST 144A		JP MORGAN SECS INC-FI	XXX	1,093,784	1,110,000	1,108,013	1,107,907	0	325	0	325	0	1,108,232	0	(14,448)	(14,448)	16,057	05/10/2027	
68268B-AA-7	ONEMAIN FINL ISSUE TR 2014-2 144A		PRINCIPAL RECEIPT	XXX	12,080	12,080	12,078	13,331	0	(1,251)	0	(1,251)	0	12,080	0	0	0	25	09/18/2024	
68268N-AG-8	ONEK PARTNERS LP		WACHOVIA SECURITIES LLC	XXX	276,488	250,000	269,503	269,060	0	(296)	0	(296)	0	268,764	0	7,723	7,723	16,844	02/01/2041	
68268N-AL-7	ONEK PARTNERS LP		ASSET TRANSFER	XXX	477,412	460,000	491,610	479,748	0	(2,429)	0	(2,429)	0	477,319	0	94	94	24,661	09/15/2023	
68389X-AV-7	ORACLE CORP		GOLDMAN SACHS & CO	XXX	567,303	550,000	584,970	582,326	0	(479)	0	(479)	0	581,847	0	(14,544)	(14,544)	19,446	07/08/2034	
68389X-BF-1	ORACLE CORP		GOLDMAN SACHS & CO	XXX	216,911	210,000	201,810	202,185	0	12	0	12	0	202,197	0	14,714	14,714	1,949	05/15/2045	
68389X-BJ-3	ORACLE CORP		PERSHING LLC	XXX	71,004	70,000	71,446	71,432	0	(2)	0	(2)	0	71,429	0	(425)	(425)	1,563	07/15/2046	
68389X-BN-4	ORACLE CORP		VARIOUS	XXX	1,077,584	1,115,000	1,113,762	1,113,778	0	27	0	27	0	1,113,805	0	(36,221)	(36,221)	14,875	11/15/2027	
68389X-BP-9	ORACLE CORP		GOLDMAN SACHS & CO	XXX	776,126	810,000	806,954	806,970	0	70	0	70	0	807,040	0	(30,914)	(30,914)	25,479	11/15/2037	
68389X-BS-3	ORACLE CORP		WACHOVIA SECURITIES LLC	XXX	1,447,500	1,500,000	1,497,630	1,497,675	0	95	0	95	0	1,497,771	0	(50,271)	(50,271)	20,404	11/15/2024	
68557N-AC-7	ORBITAL ATK INC		STIFEL NICOLAUS & CO INC	XXX	366,205	350,000	350,000	350,000	0	0	0	0	0	350,000	0	16,205	16,205	14,972	10/01/2023	
68557N-AA-1	ORBITAL ATK INC SR NT 5.25%21		BAIRD (ROBERT W) & CO INC	XXX	821,200	800,000	804,375	803,281	567	(302)	0	(302)	0	803,347	0	17,853	17,853	32,667	10/01/2021	
69073T-AR-4	OWENS-BROCKWAY GLASS CONTR 144A		BARCLAYS CAP INC	XXX	978,250	910,000	959,938	950,792	0	(300)	0	(300)	0	950,492	0	27,758	27,758	23,316	08/15/2023	
694308-GE-1	PACIFIC GAS & ELEC CO		WACHOVIA SECURITIES LLC	XXX	776,478	690,000	691,975	686,316	0	(1,047)	0	(1,047)	0	685,269	0	91,209	91,209	42,905	03/01/2034	
694308-HM-0	PACIFIC GAS & ELEC CO		VARIOUS	XXX	659,397	735,000	732,824	732,842	0	100	0	100	0	732,941	0	(73,545)	(73,545)	15,314	12/01/2027	
694475-AA-2	PACIFIC LIFE INS CO - INS PROD		VARIOUS	XXX	893,702	550,000	893,152	888,468	0	(5,973)	0	(5,973)	0	882,494	0	(11,792)	(11,792)	35,047	06/15/2039	
695156-AO-2	PACKAGING CORP AMER		ASSET TRANSFER	XXX	204,878	200,000	199,470	199,664	0	40	0	40	0	199,703	0	5,175	5,175	8,500	11/01/2023	
69327R-AG-6	PDC ENERGY INC		GOLDMAN SACHS & CO	XXX	40,100	40,000	40,600	40,000	0	(6)	0	(6)	0	40,594	0	(494)	(494)	939	09/15/2024	
70457L-AB-0	PEABODY SECS FIN CORP 144A		BANC OF AMERICA SEC LLC	XXX	287,375	275,000	275,000	275,000	0	0	0	0	0	275,000	0	12,375	12,375	10,762	03/31/2025	
70959W-AE-3	PENSKO AUTOMOTIVE GRP INC		VARIOUS	XXX	998,219	980,000	1,014,169	1,006,387	0	(5,498)	0	(5,498)	0	1,000,889	0	(2,670)	(2,670)	44,328	10/01/2022	
70959W-AG-8	PENSKO AUTOMOTIVE GRP INC		GOLDMAN SACHS & CO	XXX	29,663	30,000	27,975	28,205	0	97	0	97	0	28,301	0	761	761	1,183	05/15/2026	
70959W-AJ-8	PENSKO TRUCK LEASING CO L P 144A		MATURITY	XXX	340,000	340,000	340,786	340,101	0	(101)	0	(101)	0	340,000	0	0	0	9,775	07/17/2018	
70959W-AU-5	PENSKO TRUCK LEASING CO L P 144A		BARCLAYS CAP INC	XXX	2,116,096	2,125,000	2,131,295	2,130,661	0	(2,086)	0	(2,086)	0	2,128,575	0	(12,479)	(12,479)	80,295	01/09/2020	
70959W-AU-8	PENSKO TRUCK LEASING CO L P 144A		ASSET TRANSFER	XXX	681,080	685,000	682,253	683,548	0	432	0	432	0	683,980	0	(2,900)	(2,900)	27,156	07/15/2020	
712700-EB-8	PEOPLE'S UNITED BANK CALLABLE NOTE		BAIRD (ROBERT W) & CO INC	XXX	252,179	255,000	253,493	253,953	0	54	0	54	0	254,006	0	(1,827)	(1,827)	8,687	07/15/2024	
716768-AC-0	PETSMART INC 144A		VARIOUS	XXX	530,816	720,000	552,600	552,600	7,109	(28,893)	0	(28,893)	0	559,709	0	(28,893)	(28,893)	23,220	06/01/2025	
72348Y-AA-3	PIONNER ENTMT INC NEW SR NT		BARCLAYS CAP INC	XXX	442,121	412,000	421,270	419,938	0	(5)	0	(5)	0	419,933	0	22,188	22,188	4,056	05/01/2024	
723787-AB-3	PIONEER NAT RES CO		ASSET TRANSFER	XXX	618,896	525,000	657,353	626,349	0	(6,249)	0	(6,249)	0	620,100	0	(1,204)	(1,204)	46,830	01/15/2028	
723787-AF-4	PIONEER NAT RES CO		MATURITY	XXX	360,000	360,000	429,167	365,387	0	(5,387)	0	(5,387)	0	360,000	0	0	0	12,375	05/01/2018	
72431P-AA-0	PISCES MIDCO INC 144A		DEUTSCHE BANK SECS	XXX	21,893	21,000	21,000	21,000	0	0	0	0	0	21,000	0	893	893	457	04/15/2026	
72650R-BE-1	PLAINS ALL AMERN PIPELINE L P		VARIOUS	XXX	899,671	985,000	895,704	896,872	1,004	(1,004)	0	0	0	897,876	0	1,795	1,795	32,320	06/15/2044	
72650R-BH-4	PLAINS ALL AMERN PIPELINE L P		VARIOUS	XXX	346,348	370,000	342,307	342,783	0	300	0	300	0	343,083	0	3,265	3,265	18,914	02/15/2045	
727493-AB-4	PLANTRONICS INC NEW 144A		VARIOUS	XXX	1,387,131	1,400,000	1,403,438	1,402,085	0	(474)	0	(474)	0	1,401,611	0	(14,479)	(14,479)	58,926	05/31/2023	
727660-AA-3	PLATFORM SPECIALTY PRODS 144A		VARIOUS	XXX	690,188	675,000	664,250	666,303	0	316	0	316	0	666,619	0	23,568	23,568	28,153	02/01/2022	
727660-AD-7	PLATFORM SPECIALTY PRODS 144A		MORGAN STANLEY & CO INC	XXX	202,500	200,000	198,424	198,446	0	12	0	12	0	198,458	0	4,042	4,042	2,187	12/01/2025	
729416-AX-5	PLY GEM INDS INC		VARIOUS	XXX	429,359	415,000	435,231	428,488	1,190	(1,990)	0	(800)	0	427,687	0	1,672	1,672	16,859	02/01/2022	
69349L-AO-1	PNC BK N A PITTSBURGH PA		ASSET TRANSFER	XXX	1,386,261	1,375,000	1,419,701	1,407,237	0	(2,824)	0	(2,824)	0	1,404,413	0	(18,152)	(18,152)	54,542	11/01/2025	
69353R-EU-8	PNC BK N A PITTSBURGH PA		GOLDMAN SACHS & CO	XXX	535,773	545,000	544,640	544,791	0	54	0	54	0	544,845	0	(9,072)	(9,072)	12,240	11/05/2020	
69353R-EW-4	PNC BK N A PITTSBURGH PA		PERSHING LLC	XXX	887,568	915,000	914,289	914,454	0	121	0	121	0	914,575	0	(27,006)	(27,006)	18,361	04/29/2021	
731076-AA-1	POLARIS INTERMEDIATE 144A		VARIOUS	XXX	410,395	405,000	400,950	401,029	0	493	0	493	0	401,522	0	8,873	8,873	29,299	12/01/2022	
73179P-AK-2	POLYONE CORP		GOLDMAN SACHS & CO	XXX	35,568	35,000	35,088	35,078	0	(8)	0	(8)	0	35,070	0	499	499	1,623	03/15/2023	
737446-AL-8	POST HLDGS INC 144A		GOLDMAN SACHS & CO	XXX	83,619	85,000	83,725	83,000	0	41	0	41	0	83,766	0	(148)	(148)	1,974	03/01/2025	
737446-AM-6	POST HLDGS INC 144A		BARCLAYS CAP INC	XXX	312,800	320,000	321,753	321,724	0	(64)	0	(64)	0	321,661	0	(8,861)	(8,861)	12,267	03/01/2027	
69352P-AJ-2	PPL CAP FDG INC		BANC OF AMERICA SEC LLC	XXX	338,768	320,000	330,589	330,288	0	(137)	0	(137)	0	330,151	0	8,617	8,617	15,022	03/15/2044	
69351U-AU-7	PPL ELEC UTILS CORP		DEUTSCHE BANK SECS	XXX	524,950	540,000	534,546	534,608	0	66	0	66	0	534,674	0	(9,724)	(9,724)	16,294	06/01/2047	
693522-AG-9	PO CORP 144A		GOLDMAN SACHS & CO	XXX	42,000	40,000	43,050	42,616	0	(529)	0	(529)	0	42,088	0	(88)	(88)	1,935	11/15/2022	
693522-AH-7	PO CORP 144A		BARCLAYS CAP INC	XXX	342,413	345,000	345,000	345,000	0	0	0	0	0	345,000	0	(2,588)	(2,588)	5,621	12/15/2025	
74112B-AJ-4	PRESTIGE BRANDS IN 144A		JEFFERIES & COMPANY	XXX	507,525	505,000	516,994	513,838	2,732	(1,247)	0	1,484	0	515,322	0	(7,797)	(7,797)	7,314	12/15/2021	
741530-AG-7	PRIDE INTL INC DEL		GOLDMAN SACHS & CO	XXX	550,800	510,000	561,956	539,325	8,121	(1,180)	0	6,941	0	546,266	0	4,534	4,534	4,094	06/15/2019	
741530-AJ-1	PRIDE INTL INC DEL		GOLDMAN SACHS & CO	XXX	60,125	65,000	56,225	53,950	2,300	70	0	2,370	0	56,320	0	3,805	3,805	4,948	08/15/2040	
74251V-AF-9	PRINCIPAL FINL GROUP INC		WACHOVIA SECURITIES LLC	XXX	35,540	35,000	34,379	34,426	0	8	0	8	0	34,434	0	1,106	1,106	1,578	09/15/2042	
74251V-AJ-1	PRINCIPAL FINL GROUP INC		VARIOUS	XXX	271,970	280,000	269,201	269,982	0											



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
744448-CE-9	PUBLIC SERVICE CO COLO		09/04/2018	MERRILL LYNCH PROF. CLEARING C.	XXX	42,372	40,000	39,847	39,864	.0	.2	.0	.2	.0	39,867	.0	2,505	2,505	2,011	08/15/2041
744560-BT-2	PUBLIC SVC ELEC GAS CO MTN BE		09/05/2018	DEUTSCHE BANK SECS.	XXX	386,417	420,000	424,658	424,655	.0	(62)	.0	(62)	.0	424,593	.0	(38,176)	(38,176)	11,382	12/01/2047
74733V-AB-6	QEP RES INC		08/01/2018	VARIOUS	XXX	716,673	700,000	724,750	713,361	.0	(266)	.0	(266)	.0	713,095	.0	3,578	3,578	14,224	10/01/2022
74733V-AC-4	QEP RES INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	4,900	5,000	4,888	4,895	.0	.0	.0	.0	.0	4,905	.0	(5)	(5)	.198	05/01/2023
74733V-AD-2	QEP RES INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	105,050	110,000	110,000	110,000	.0	.0	.0	.0	.0	110,000	.0	(4,950)	(4,950)	4,331	03/01/2026
747525-AE-3	QUALCOMM INC		05/16/2018	VARIOUS	XXX	1,814,833	1,860,000	1,863,534	1,863,427	.0	(223)	.0	(223)	.0	1,863,204	.0	(48,371)	(48,371)	23,663	05/20/2022
747525-AT-0	QUALCOMM INC		10/11/2018	ASSET TRANSFER	XXX	922,448	970,000	967,206	967,430	.0	288	.0	288	.0	967,718	.0	(45,270)	(45,270)	25,083	05/20/2024
747598-AD-5	QUALITYTECH LP / QTS FIN 144A		01/08/2018	MORGAN STANLEY & CO INC.	XXX	299,794	295,000	295,000	295,000	.0	.0	.0	.0	.0	295,000	.0	4,794	4,794	2,374	11/15/2025
74840L-AA-0	QUICKEN LNS INC 144A		08/01/2018	VARIOUS	XXX	348,683	340,000	339,919	339,849	.0	.0	.0	.0	.0	339,898	.0	8,785	8,785	6,466	05/01/2025
74840L-AB-8	QUICKEN LNS INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	106,375	115,000	113,881	113,528	359	.0	.0	359	.0	113,937	.0	(7,562)	(7,562)	3,941	01/15/2028
748767-AF-7	QUINTILES TRANSNATIONAL CORP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	343,405	340,000	340,000	340,000	.0	.0	.0	.0	.0	340,000	.0	3,405	3,405	6,225	05/15/2023
750261-AA-8	RADIATE HOLDCO LLC 144A		08/01/2018	VARIOUS	XXX	342,088	360,000	360,000	340,200	19,800	.0	.0	19,800	.0	360,000	.0	(17,913)	(17,913)	13,808	02/15/2025
750261-AB-6	RADIATE HOLDCO LLC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	21,156	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	(841)	(841)	902	02/15/2023	
75281A-AW-9	RANGE RES CORP SR NT 5.75%21		08/01/2018	VARIOUS	XXX	722,195	705,000	680,325	687,571	.0	2,658	.0	2,658	.0	690,229	.0	31,966	31,966	27,043	06/01/2021
75281A-AS-8	RANGE RESOURCES CORP		02/28/2018	MORGAN STANLEY & CO INC.	XXX	598,438	625,000	557,813	568,133	.0	.0	.0	.0	.0	569,093	.0	29,345	29,345	9,056	05/15/2025
75508E-AA-6	RAYONIER A.M. PRODS INC 144A		10/18/2018	VARIOUS	XXX	1,893,135	1,950,000	1,931,000	1,928,532	3,750	1,667	.0	5,417	.0	1,933,950	.0	(40,814)	(40,814)	55,617	06/01/2024
75606D-AC-5	REALOY GRP LLC/REALOY CO 144A		08/01/2018	VARIOUS	XXX	580,850	580,000	581,450	580,936	.0	(168)	.0	(168)	.0	580,768	.0	82	82	20,006	12/01/2021
758766-AF-6	REGAL ENMT GROUP		03/06/2018	VARIOUS	XXX	159,681	155,000	154,613	154,625	.0	.8	.0	.8	.0	154,633	.0	5,048	5,048	5,348	02/01/2025
761735-AD-1	REYNOLDS GROUP ISSUER LLC		02/15/2018	Principal Receipt	XXX	211,119	211,119	211,119	211,119	.0	.0	.0	.0	.0	211,119	.0	.0	.0	8,383	02/15/2021
761735-AD-4	REYNOLDS GROUP ISSUER LLC		08/01/2018	GOLDMAN SACHS & CO.	XXX	131,157	130,830	134,591	132,792	1,155	(618)	.0	537	.0	133,329	.0	(2,173)	(2,173)	6,018	10/15/2020
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	99,125	100,000	98,750	.0	.0	.0	.0	.0	98,786	.0	339	339	2,819	07/15/2023	
749571-AD-7	RHP HOTEL PPTY/ RHP FINANCE		08/01/2018	GOLDMAN SACHS & CO.	XXX	99,625	100,000	100,250	.0	(18)	.0	(18)	.0	100,232	.0	(607)	(607)	1,500	04/15/2023	
767754-CH-5	RITE AID CORP 144A		08/01/2018	VARIOUS	XXX	265,213	263,000	257,201	108,300	13,295	.0	.0	13,300	.0	256,765	.0	8,448	8,448	10,012	04/01/2023
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		09/17/2018	VARIOUS	XXX	98,875	85,000	95,406	65,960	.0	(152)	.0	(152)	.0	95,214	.0	3,661	3,661	5,158	04/15/2040
77340R-AP-2	ROCKIES EXPRESS PIPELINE LLC 144A		09/25/2018	GOLDMAN SACHS & CO.	XXX	377,950	375,000	392,719	385,313	1,857	(8,280)	.0	(6,423)	.0	378,890	.0	(940)	(940)	26,505	01/15/2019
777141-AB-7	ROSE ROCK MIDSTR/ROSE ROCK FIN		08/01/2018	GOLDMAN SACHS & CO.	XXX	143,438	150,000	147,518	146,250	1,911	.0	.0	1,911	.0	148,316	.0	(4,879)	(4,879)	6,047	11/15/2023
77714P-AB-5	ROSE ROCK MIDSTREAM LP/ ROSE R		01/04/2018	PERSHING LLC	XXX	199,022	200,000	198,500	197,500	1,232	.0	.0	1,234	.0	198,734	.0	288	288	5,406	07/15/2022
779382-AR-1	ROWAN COS INC		05/15/2018	GOLDMAN SACHS & CO.	XXX	87,500	100,000	88,500	88,000	.0	.0	.0	.0	.0	89,390	.0	(1,890)	(1,890)	3,985	01/15/2024
74977X-AB-7	RSI HOME PRODS INC 144A		01/09/2018	VARIOUS	XXX	731,763	695,000	695,000	695,000	.0	.0	.0	.0	.0	695,000	.0	36,763	36,763	16,056	03/15/2023
78512-AA-5	S&E REPLACEMENT POWER LLC		11/30/2018	Sink PMT @ 100.0000000	XXX	203,721	203,721	203,721	203,721	.0	.0	.0	.0	.0	203,721	.0	.0	.0	4,575	05/31/2029
78572X-AE-1	SABRA HLTH CARE LP/SABRA CAP C		08/01/2018	GOLDMAN SACHS & CO.	XXX	156,938	155,000	155,000	155,000	.0	.0	.0	.0	.0	155,000	.0	1,938	1,938	8,572	02/01/2021
79546V-AL-0	SALLY HLDGS LLC		05/09/2018	VARIOUS	XXX	898,890	910,000	930,475	905,540	22,869	(454)	.0	22,415	.0	927,865	.0	(28,975)	(28,975)	13,544	12/01/2025
797440-BV-5	SAN DIEGO GAS & ELEC CO		09/04/2018	GOLDMAN SACHS & CO.	XXX	82,499	90,000	89,599	89,603	.0	.0	.0	.0	.0	89,608	.0	(7,108)	(7,108)	2,578	06/01/2047
79970V-AE-5	SANCHEZ ENERGY CORP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	29,400	30,000	29,692	.0	.0	.0	.0	.0	29,717	.0	(317)	(317)	1,021	02/15/2023	
80282K-AS-5	SANTANDER HLDGS USA		08/24/2018	GOLDMAN SACHS & CO.	XXX	515,886	530,000	528,564	528,578	.0	.0	.0	.0	.0	528,746	.0	(12,860)	(12,860)	12,514	01/18/2023
80282K-AT-3	SANTANDER HLDGS USA INC		08/24/2018	PERSHING LLC	XXX	238,656	240,000	242,213	242,002	.0	(293)	.0	(293)	.0	241,709	.0	(3,053)	(3,053)	8,140	03/28/2022
784106-AB-0	SBA COMMUNICATIONS CORP		08/01/2018	GOLDMAN SACHS & CO.	XXX	101,850	105,000	103,425	.0	.0	.0	.0	.0	103,575	.0	(1,725)	(1,725)	3,383	10/01/2022	
808194-AB-0	SCHULMAN A INC		09/04/2018	VARIOUS	XXX	1,046,492	1,000,000	1,012,813	1,007,893	.0	(605)	.0	(605)	.0	1,007,288	.0	39,204	39,204	28,788	06/01/2023
811054-AG-0	SCRIPPS E W CO OHIO 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	61,181	65,000	64,675	.0	.0	.0	.0	.0	64,695	.0	(3,514)	(3,514)	2,387	05/15/2025	
813776-AB-5	SECURITIZED ASSET REC 2006-FR4		12/26/2018	PRINCIPAL RECEIPT	XXX	189,193	189,193	129,243	84,151	44,818	.0	.0	105,042	.0	189,193	.0	.0	.0	1,608	08/25/2036
81663A-AD-7	SEMGROUP CORP		04/06/2018	BARCLAYS CAP INC	XXX	463,600	488,000	480,519	480,680	.0	.0	.0	.0	.0	481,311	.0	(17,711)	(17,711)	17,715	03/15/2025
817565-CB-8	SERVICE CORP INTL		11/13/2018	VARIOUS	XXX	1,111,825	1,085,000	1,088,745	978,000	.0	(402)	.0	(402)	.0	1,088,343	.0	23,482	23,482	35,023	05/15/2024
817565-CD-4	SERVICE CORP INTL		08/01/2018	GOLDMAN SACHS & CO.	XXX	42,694	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	(2,306)	(2,306)	1,335	12/15/2027
78412F-AU-8	SESI L L C		09/11/2018	GOLDMAN SACHS & CO.	XXX	271,063	265,000	265,000	265,000	.0	.0	.0	.0	.0	265,000	.0	6,063	6,063	21,676	09/15/2024
82088K-AC-2	SHEA HOMES LP 144A		08/01/2018	VARIOUS	XXX	377,321	380,000	375,250	375,889	.0	388	.0	388	.0	376,276	.0	1,045	1,045	18,581	04/01/2023
82088K-AD-0	SHEA HOMES LP 144A		07/02/2018	VARIOUS	XXX	99,800	100,000	99,500	99,556	.0	.0	.0	.0	.0	99,581	.0	219	219	4,601	04/01/2025
824348-AX-4	SHERWIN WILLIAMS CO		05/03/2018	CITIGROUP GBL MKT INC/SAL	XXX	120,231	125,000	128,989	128,963	.0	(24)	.0	(24)	.0	128,939	.0	(8,708)	(8,708)	2,438	06/01/2047
826700-AA-4	SIGNODE INDL GROUP US INC 144A		01/30/2018	GOLDMAN SACHS & CO.	XXX	767,520	738,000	720,445	724,957	.0	.0	.0	.0	.0	725,151	.0	42,369	42,369	11,762	05/01/2022
82873L-AA-3	SIMMONS FOODS INC /		12/04/2018	PERSHING LLC	XXX	6,060	8,000	6,800	.0	.0	.0	.0	.0	6,876	.0	(816)	(816)	275	11/01/2024	
829259-AM-2	SINCLAIR TELEVISION GROUP		08/01/2018	VARIOUS	XXX	256,275	255,000	260,419	259,463	880	(858)	.0	22	.0	259,484	.0	(3,209)	(3,209)	11,196	04



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
78442F-ES-3	SLM CORP		12/27/2018	CALLED @ 100.8620000	XXX	44,379	44,000	44,907	0	0	0	0	(603)	0	44,304	0	(304)	(304)	2,556	06/17/2019
78442F-EH-7	SLM CORP MTN BOOK ENTRY		04/27/2018	CALLED @ 100.8350000	XXX	85,710	85,000	45,911	81,130	0	2,669	0	2,669	0	83,798	0	1,202	1,202	3,343	06/15/2018
78454L-AK-6	SM ENERGY CO.		11/15/2018	VARIOUS	XXX	63,904	62,000	56,885	57,887	0	438	0	438	0	58,325	0	5,578	5,578	2,829	11/15/2022
78454L-AL-4	SM ENERGY CO.		03/19/2018	BARCLAYS CAP INC.	XXX	1,309,000	1,400,000	1,395,938	1,358,000	37,967	94	0	38,062	0	1,396,062	0	(87,062)	(87,062)	24,063	06/01/2025
78454L-AP-5	SM ENERGY CO.		10/24/2018	BARCLAYS CAP INC.	XXX	45,450	45,000	45,000	0	0	0	0	0	0	45,000	0	450	450	547	01/15/2027
835456-BC-5	SONIC AUTOMOTIVE INC SR SB GBL		11/20/2018	VARIOUS	XXX	135,071	148,000	148,000	146,890	1,110	0	0	1,110	0	148,000	0	(12,929)	(12,929)	9,990	03/15/2027
842400-FH-1	SOUTHERN CALIF EDISON CO.		09/06/2018	MILLENNIUM ADVISORS, LLC	XXX	247,989	210,000	250,585	246,387	0	0	0	(765)	0	245,622	0	2,367	2,367	13,849	02/01/2038
842587-CV-7	SOUTHERN CO.		08/24/2018	BANC OF AMERICA SEC LLC	XXX	871,211	925,000	895,350	897,341	0	1,811	0	1,811	0	899,152	0	(27,941)	(27,941)	34,822	07/01/2026
8426EP-AB-4	SOUTHERN CO GAS CAP.		09/04/2018	JP MORGAN SECS INC-FI	XXX	658,372	730,000	728,708	728,738	0	16	0	16	0	728,754	0	(70,382)	(70,382)	26,833	10/01/2046
8426EP-AC-2	SOUTHERN CO GAS CAP.		08/21/2018	PERSHING LLC	XXX	219,579	220,000	221,822	221,780	0	(24)	0	(24)	0	221,757	0	(2,178)	(2,178)	4,182	05/30/2047
843646-AS-9	SOUTHERN PWR CO.		10/11/2018	ASSET TRANSFER	XXX	981,202	995,000	994,751	994,841	0	62	0	62	0	994,904	0	(13,701)	(13,701)	15,953	12/15/2019
844741-BB-3	SOUTHWEST AIRLS CO.		10/11/2018	ASSET TRANSFER	XXX	716,445	725,000	736,615	732,336	(2,020)	0	0	(2,020)	0	730,316	0	(13,871)	(13,871)	17,932	11/05/2020
845467-AM-1	SOUTHWESTERN ENERGY CO.		08/01/2018	GOLDMAN SACHS & CO.	XXX	36,050	35,000	35,175	0	(10)	0	0	(10)	0	35,165	0	885	885	2,246	04/01/2026
845743-BR-3	SOUTHWESTERN PUB SVC CO.		09/04/2018	GOLDMAN SACHS & CO.	XXX	134,989	145,000	144,166	144,173	0	11	0	11	0	144,183	0	(9,194)	(9,194)	5,767	08/15/2047
84756N-AD-1	SPECTRA ENERGY PARTNERS LP.		10/11/2018	ASSET TRANSFER	XXX	531,660	520,000	546,729	537,284	0	(1,934)	0	(1,934)	0	535,349	0	(3,689)	(3,689)	26,484	03/15/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS LP.		09/05/2018	SUMRIDGE PARTNERS LLC	XXX	16,778	15,000	14,981	14,982	0	0	0	0	0	14,982	0	1,795	1,795	848	09/25/2043
84756N-AG-4	SPECTRA ENERGY PARTNERS LP.		08/21/2018	VARIOUS	XXX	1,011,295	1,015,000	946,842	948,797	0	289	0	289	0	949,086	0	62,209	62,209	32,684	03/15/2045
84762L-AO-8	SPECTRUM BRANDS INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	97,613	95,000	95,000	95,000	0	0	0	0	0	95,000	0	2,613	2,613	4,511	11/15/2022
85172F-AD-1	SPRINGLEAF FINANCE CORPORATION		08/01/2018	VARIOUS	XXX	1,535,170	1,399,000	1,478,505	1,462,000	0	(2,095)	0	(2,095)	0	1,460,527	0	74,643	74,643	42,412	10/01/2021
85172F-AG-4	SPRINGLEAF FINANCE CORPORATION		08/01/2018	GOLDMAN SACHS & CO.	XXX	178,063	175,000	169,313	171,287	0	1,058	0	1,058	0	172,345	0	5,718	5,718	5,819	12/15/2019
85172F-AK-5	SPRINGLEAF FINANCE CORPORATION		03/12/2018	CITIGROUP GBL MKT INC/SAL	XXX	255,312	250,000	250,000	250,000	0	0	0	0	0	250,000	0	5,312	5,312	5,062	05/15/2022
85172F-AL-3	SPRINGLEAF FINANCE CORPORATION		08/01/2018	VARIOUS	XXX	209,175	210,000	210,000	210,000	0	0	0	0	0	210,000	0	(825)	(825)	5,789	03/15/2023
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION		08/01/2018	GOLDMAN SACHS & CO.	XXX	34,510	34,000	34,000	0	0	0	0	0	0	34,000	0	510	510	916	03/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION		08/01/2018	GOLDMAN SACHS & CO.	XXX	30,450	30,000	30,000	0	0	0	0	0	0	30,000	0	450	450	487	03/15/2026
852060-AD-4	SPRINT CAP CORP.		11/16/2018	VARIOUS	XXX	267,250	275,000	290,063	75,656	5,734	(731)	0	5,003	0	289,159	0	(21,909)	(21,909)	17,636	11/15/2028
852060-AG-7	SPRINT CAP CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	112,200	110,000	118,388	115,088	577	(2,449)	0	(1,872)	0	113,215	0	(1,015)	(1,015)	5,735	05/01/2019
852070-AE-5	SPRINT CORP.		08/01/2018	VARIOUS	XXX	592,250	570,000	461,700	487,757	0	9,658	0	9,658	0	497,415	0	94,835	94,835	35,572	09/15/2021
852070-AF-2	SPRINT CORP.		11/01/2018	VARIOUS	XXX	95,130	89,000	92,033	18,620	(453)	0	(453)	0	91,824	0	3,306	3,306	7,863	09/15/2023	
852070-AH-8	SPRINT CORP.		11/07/2018	VARIOUS	XXX	210,631	205,000	184,463	187,205	0	1,433	0	1,433	0	188,638	0	21,993	21,993	10,841	06/15/2024
852070-AJ-4	SPRINT CORP.		11/15/2018	VARIOUS	XXX	2,039,925	1,960,000	2,044,262	2,028,406	7,438	(4,090)	0	3,348	0	2,031,754	0	8,171	8,171	114,339	02/15/2025
852070-AK-1	SPRINT CORP.		11/16/2018	VARIOUS	XXX	515,869	495,000	504,900	0	(349)	0	(349)	0	504,551	0	11,318	11,318	27,259	03/01/2026	
852061-AR-1	SPRINT NEXTEL CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	83,400	80,000	86,100	84,800	33	(1,027)	0	(994)	0	83,806	0	(406)	(406)	5,413	08/15/2020
852061-AS-9	SPRINT NEXTEL CORP.		08/01/2018	VARIOUS	XXX	272,713	275,000	242,250	248,251	0	912	0	912	0	249,163	0	23,549	23,549	5,578	11/15/2022
852061-AK-6	SPRINT NEXTEL CORP 144A		11/15/2018	VARIOUS	XXX	380,825	380,000	416,100	399,988	665	(19,653)	0	(18,988)	0	381,000	0	(175)	(175)	32,798	11/15/2018
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		12/20/2018	Sink PMT @ 100.0000000	XXX	615,000	615,000	619,243	619,108	0	(4,108)	0	(4,108)	0	615,000	0	0	0	12,915	03/20/2023
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A		05/01/2018	MLPFS	XXX	503,125	500,000	500,000	0	0	0	0	0	500,000	0	3,125	3,125	2,764	03/20/2025	
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A		12/17/2018	PRINCIPAL RECEIPT	XXX	70,000	70,000	69,738	69,879	0	121	0	121	0	70,000	0	0	0	1,643	12/15/2037
78470V-AC-2	SRC ENERGY INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	55,206	55,000	55,206	0	(2)	0	(2)	0	55,204	0	2	2	592	12/01/2025	
78470V-AA-6	SRC ENERGY INC 144A		02/14/2018	JP MORGAN SECS INC-FI	XXX	620,775	620,000	620,000	620,000	0	0	0	0	0	620,000	0	775	775	8,288	12/01/2025
853496-AB-3	STANDARD INDS INC 144A		08/01/2018	VARIOUS	XXX	374,971	360,000	360,263	350,000	(20)	0	(20)	0	360,242	0	14,728	14,728	8,491	02/15/2023	
853496-AD-9	STANDARD INDS INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	50,188	55,000	55,000	55,000	0	0	0	0	0	55,000	0	(4,813)	(4,813)	1,633	01/15/2028
85375C-BE-0	STANDARD PAC CORP NEW		02/20/2018	VARIOUS	XXX	1,157,625	1,050,000	1,098,563	1,086,732	(209)	0	(209)	0	1,086,524	0	71,101	71,101	6,420	11/15/2024	
85571B-AG-0	STARWOOD PPTY TR INC.		08/01/2018	VARIOUS	XXX	398,869	385,000	403,769	399,438	2,161	(561)	0	1,599	0	401,037	0	(2,168)	(2,168)	3,525	12/15/2021
85571B-AL-9	STARWOOD PPTY TR INC.		11/06/2018	VARIOUS	XXX	333,343	345,000	342,409	342,413	25	225	0	249	0	342,662	0	(9,319)	(9,319)	13,479	03/15/2025
85571B-AP-0	STARWOOD PPTY TR INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	43,931	45,000	45,000	0	0	0	0	0	45,000	0	(1,069)	(1,069)	834	02/01/2021	
857477-AF-0	STATE STR CORP.		03/15/2018	MATURITY	XXX	135,000	135,000	149,607	135,723	0	(723)	0	(723)	0	135,000	0	0	0	3,345	03/15/2018
857691-AF-6	STATION CASINOS LLC 144A		05/23/2018	PERSHING LLC	XXX	81,201	85,000	85,000	0	0	0	0	0	85,000	0	(3,800)	(3,800)	2,881	10/01/2025	
858119-AZ-3	STEEL DYNAMICS INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	20,125	20,000	20,675	20,600	69	(66)	0	3	0	20,603	0	(478)	(478)	840	04/15/2023
858119-BC-3	STEEL DYNAMICS INC.		10/01/2018	VARIOUS	XXX	25,219	25,000	25,813	25,562	0	(187)	0	(187)	0	25,375	0	(156)	(156)	1,075	10/01/2021
858586-G#-1	STEPAN COMPANY LTD.		11/01/2018	MATURITY	XXX	357,138	345,000	345,276	355,834	0	1,303	0	1,303	0	357,138	0	0	0	20,321	11/01/2018
85917H-AA-0	STERIGENICS NORDION TOPCO LLC 144A		03/20/2018	VARIOUS	XXX															



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
86723C-AF-5	SUNOCO ENERGY INC 144A		11/08/2018	VARIOUS	XXX	555,270	541,822	542,283	.0	644	.0	644	.0	542,928	.0	12,342	12,342	35,777	06/15/2025	
86765B-AT-6	SUNOCO LOGISTICS PARTNERS		02/02/2018	CITIGROUP GBL MKT INC/SAL	XXX	286,941	293,443	293,572	.0	12	.0	12	.0	293,584	.0	(6,644)	(6,644)	6,424	07/15/2026	
86765B-AU-3	SUNOCO LOGISTICS PARTNERS		02/02/2018	GOLDMAN SACHS & CO.	XXX	543,290	555,610	555,710	.0	31	.0	31	.0	555,741	.0	(12,451)	(12,451)	8,400	10/01/2027	
86765B-AV-1	SUNOCO LOGISTICS PARTNERS		08/21/2018	BARCLAYS CAP INC.	XXX	793,046	809,946	809,932	.0	(47)	.0	(47)	.0	809,885	.0	(16,839)	(16,839)	40,089	10/01/2047	
86765L-AF-4	SUNOCO LP/SUNOCO FIN CORP		01/23/2018	CALLED @ 103.9996700	XXX	831,997	800,000	800,000	.0	.0	.0	.0	.0	800,000	.0	.0	.0	45,608	04/15/2021	
86765L-AJ-6	SUNOCO LP/SUNOCO FIN CORP SR GBL		08/01/2018	GOLDMAN SACHS & CO.	XXX	39,200	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	(800)	(800)	1,029	01/15/2023	
86765L-AL-1	SUNOCO LP/SUNOCO FIN CORP SR GBL		08/01/2018	GOLDMAN SACHS & CO.	XXX	23,813	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	(1,188)	(1,188)	726	02/15/2026	
867914-BM-4	SUNTRUST BKS INC.		10/11/2018	ASSET TRANSFER	XXX	480,357	494,366	494,493	.0	93	.0	93	.0	494,585	.0	(14,228)	(14,228)	16,112	01/27/2022	
867914-BS-1	SUNTRUST BKS INC.		08/29/2018	MORGAN STANLEY & CO INC.	XXX	534,431	529,322	530,000	.0	29	.0	29	.0	529,351	.0	5,080	5,080	7,361	05/01/2025	
871503-AU-2	SYMANTEC CORP 144A		05/14/2018	BANC OF AMERICA SEC LLC	XXX	247,463	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	(2,537)	(2,537)	6,064	04/15/2025	
871503-AH-1	SYMANTEC CORP SR NT 4.2%20		07/26/2018	CITIGROUP GBL MKT INC/SAL	XXX	115,575	119,169	118,450	508	(808)	.0	(300)	.0	118,150	.0	(2,575)	(2,575)	4,226	09/15/2020	
87166F-AA-1	SYNCHRONY FINANCIAL		12/18/2018	CREDIT SUISSE FIRST BOS.	XXX	1,652,761	1,740,000	1,734,004	.0	760	.0	760	.0	1,734,851	.0	(82,090)	(82,090)	35,666	06/15/2022	
87165B-AE-3	SYNCHRONY FINL.		10/03/2018	MLPFS	XXX	360,722	364,812	365,083	.0	(30)	.0	(30)	.0	365,053	.0	(4,331)	(4,331)	11,552	02/03/2020	
87264A-AH-8	T MOBILE USA INC.		01/15/2018	CALLED @ 103.0630000	XXX	948,180	974,094	948,980	566	(1,366)	.0	(800)	.0	948,180	.0	(28,180)	(28,180)	56,355	01/15/2022	
87264A-AM-7	T MOBILE USA INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	51,500	50,000	50,538	.0	(111)	.0	(111)	.0	50,427	.0	1,073	1,073	3,017	03/01/2023	
87264A-AN-5	T MOBILE USA INC.		08/01/2018	VARIOUS	XXX	383,475	360,000	360,000	.0	.0	.0	.0	.0	360,000	.0	23,475	23,475	10,364	03/01/2025	
87264A-AP-0	T MOBILE USA INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	95,000	95,000	95,000	.0	.0	.0	.0	.0	95,000	.0	4,394	4,394	6,484	01/15/2026	
87264A-AO-8	T MOBILE USA INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	20,650	20,875	20,875	.0	(33)	.0	(33)	.0	20,842	.0	(192)	(192)	360	04/15/2024	
87264A-AS-4	T MOBILE USA INC.		11/21/2018	VARIOUS	XXX	367,888	373,188	372,746	.0	(525)	.0	(525)	.0	372,221	.0	(4,333)	(4,333)	20,019	04/15/2025	
87264A-AT-2	T MOBILE USA INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	19,700	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	(300)	(300)	888	04/15/2027	
87264A-AV-7	T MOBILE USA INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	41,681	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	(3,319)	(3,319)	1,174	02/01/2028	
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	45,113	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	113	113	2,186	01/15/2028	
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	61,500	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	1,500	1,500	2,915	09/15/2024	
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP/ 144A		11/15/2018	CANTOR FITZGERALD/MBS	XXX	14,888	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	(112)	(112)	105	10/01/2023	
87612B-BG-6	TARGA RES PARTNERS		08/01/2018	GOLDMAN SACHS & CO.	XXX	66,150	70,000	70,000	175	.0	.0	175	.0	70,000	.0	(3,850)	(3,850)	2,781	01/15/2028	
87612B-BH-4	TARGA RES PARTNERS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	227,875	225,000	225,000	.0	.0	.0	.0	.0	225,000	.0	2,875	2,875	800	04/15/2026	
87612E-BD-7	TARGET CORP.		10/11/2018	ASSET TRANSFER	XXX	130,901	129,423	129,603	.0	43	.0	43	.0	129,646	.0	1,254	1,254	5,814	07/01/2024	
878091-BF-3	TEACHERS INS & ANNUITY ASSN 144A		09/06/2018	VARIOUS	XXX	731,271	742,208	742,191	.0	(27)	.0	(27)	.0	742,164	.0	(10,893)	(10,893)	25,066	05/15/2047	
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM		08/21/2018	BANK OF NEW YORK	XXX	666,914	692,413	689,721	.0	(3,424)	.0	(3,424)	.0	686,297	.0	(19,383)	(19,383)	23,499	12/16/2039	
879369-AF-3	TELEFLEX INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	42,806	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	(2,194)	(2,194)	1,463	11/15/2027	
88023J-AA-4	TEMPO ACQUISITION LLC 144A		03/21/2018	BAIRD (ROBERT W) & CO INC.	XXX	1,153,556	1,155,000	1,145,835	.0	209	.0	209	.0	1,146,104	.0	7,452	7,452	24,255	06/01/2025	
872430-AB-2	TENET HEALTHCARE CORP.		03/14/2018	PERSHING LLC	XXX	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	2,438	2,438	2,063	10/01/2020	
88033G-AV-2	TENET HEALTHCARE CORP.		11/16/2018	VARIOUS	XXX	431,375	449,713	401,800	48,434	1,425	.0	49,859	.0	451,659	.0	(20,284)	(20,284)	33,567	11/15/2031	
88033G-BU-3	TENET HEALTHCARE CORP.		01/16/2018	JP MORGAN SECS INC-FI	XXX	179,172	174,563	174,843	.0	3	.0	3	.0	174,845	.0	4,327	4,327	1,085	06/01/2020	
88033G-BY-5	TENET HEALTHCARE CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	30,038	30,038	30,038	.0	(2)	.0	(2)	.0	30,036	.0	2	2	458	04/01/2021	
88033G-CA-6	TENET HEALTHCARE CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	29,888	30,188	29,925	236	(23)	.0	213	.0	30,138	.0	(250)	(250)	1,429	10/01/2021	
88033G-CE-8	TENET HEALTHCARE CORP.		08/01/2018	VARIOUS	XXX	651,294	643,750	625,763	15,544	(1,267)	.0	14,276	.0	640,039	.0	11,255	11,255	24,540	04/01/2022	
88033G-CS-7	TENET HEALTHCARE CORP.		09/18/2018	VARIOUS	XXX	608,930	630,000	614,250	15,750	.0	.0	15,750	.0	630,000	.0	(21,070)	(21,070)	33,517	07/15/2024	
88033G-CW-8	TENET HEALTHCARE CORP.		08/01/2018	GOLDMAN SACHS & CO.	XXX	10,050	10,038	10,038	.0	.0	.0	.0	.0	10,038	.0	13	13	4	08/01/2025	
88033G-CP-3	TENET HEALTHCARE CORP 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	31,388	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	1,388	1,388	2,450	01/01/2022	
88047P-AA-2	TENNESSEE MERGER SUB INC 144A		03/20/2018	VARIOUS	XXX	922,763	1,035,000	1,005,323	86,069	659	.0	86,728	.0	1,007,003	.0	(84,241)	(84,241)	39,062	02/01/2025	
880779-AZ-6	TREX CORP NEW 144A		02/05/2018	DEUTSCHE BANK SECS.	XXX	459,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	9,000	9,000	13,078	02/01/2025	
88104L-AE-3	TERRAFORM PWR OPER LLC 144A		01/09/2018	VARIOUS	XXX	461,150	460,000	455,400	4,600	.0	.0	4,600	.0	460,000	.0	1,150	1,150	1,828	01/31/2028	
88160R-AE-1	TESLA INC 144A		08/29/2018	VARIOUS	XXX	720,431	825,000	787,875	37,125	.0	.0	37,125	.0	825,000	.0	(104,569)	(104,569)	44,809	08/15/2025	
881600-AK-9	TESORO LOGISTICS LP / CORP.		11/01/2018	VARIOUS	XXX	808,624	836,738	828,311	.0	(15,373)	.0	(15,373)	.0	812,938	.0	(4,315)	(4,315)	44,538	01/15/2019	
87248N-AC-2	THC ESCROW CORPORATION III 144A		06/12/2018	VARIOUS	XXX	658,875	675,000	658,125	16,875	.0	.0	16,875	.0	675,000	.0	(16,125)	(16,125)	19,578	05/01/2025	
87248N-AE-8	THC ESCROW CORPORATION III 144A		08/01/2018	RECEIVED IN EXCHANGE	XXX	60,225	60,000	60,000	3,600	.0	.0	3,600	.0	60,000	.0	225	225	4,748	08/01/2025	
38148L-AA-4	THE GOLDMAN SACHS GROUP INC.		10/03/2018	STIFEL NICOLAUS & CO INC.	XXX	341,633	345,000	347,622	347,143	.0	(715)	.0	(715)	346,429	.0	(4,796)	(4,796)	8,522	04/23/2020	
88355E-BE-1	THERMO FISHER SCIENTIFIC INC.		05/04/2018	CALLED @ 100.0420000	XXX	180,076	180,000	179,633	.0	25	.0	25	.0	179,944	.0	56	56	3,352	02/01/2019	
88355E-BY-7	THERMO FISHER SCIENTIFIC INC.		08/21/2018	VARIOUS	XXX	566,888	592,950	592,999	.0	52	.0	52	.0	593,059	.0	(26,171)	(26,171)	22,021	08/15/2047	
88722B-AA-2	TIME INC 144A		01/10/2018	CITIGROUP GBL MKT INC/SAL	XXX	996,781	955,000	938,188	943,886	.0	57	.0	57	.0	943,943	.0	52,839	52,839	13,271	04/15/2022
88732J-AL-2	TIME WARNER CABLE INC.		07/02/2018	MATURITY	XXX	650,000	694,121	643,414	(6,628)	.0	.0	(6,628)	.0	636,786	.0	13,214	13,214	43,875	07/01/2018	
887317-BB-0	TIME WARNER INC.		09/06/																	



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
893647-AZ-0	TRANSIGM INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	20,350	20,000	20,278	0	0	(21)	0	(21)	0	20,257	0	93	93	932	05/15/2025
893647-BB-2	TRANSIGM INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	135,338	135,000	138,881	0	0	(313)	0	(313)	0	138,568	0	(3,230)	(3,230)	5,451	06/15/2026
894694-AB-0	TREEHOUSE FOODS INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	79,600	80,000	80,000	0	0	0	0	0	0	80,000	0	(400)	(400)	1,495	03/15/2022
87265H-AE-9	TRI POINTE GROUP INC.		08/01/2018	VARIOUS	XXX	356,918	355,000	353,001	353,576	0	216	0	216	0	353,792	0	3,126	3,126	18,733	07/01/2021
87265H-AF-6	TRI POINTE GROUP INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	50,548	55,000	55,000	55,000	0	0	0	0	0	55,000	0	(4,452)	(4,452)	1,941	06/01/2027
896047-AH-0	TRIBUNE MEDIA CO.		08/01/2018	VARIOUS	XXX	517,525	505,000	505,000	505,000	0	0	0	0	0	505,000	0	12,525	12,525	17,509	07/15/2022
896818-AL-5	TRIUMPH GROUP INC NEW		08/01/2018	VARIOUS	XXX	44,813	50,000	48,063	48,170	0	214	0	214	0	48,384	0	(3,572)	(3,572)	1,765	06/01/2022
896818-AP-6	TRIUMPH GROUP INC NEW		08/01/2018	VARIOUS	XXX	182,175	175,000	175,000	175,000	0	0	0	0	0	175,000	0	7,175	7,175	6,511	08/15/2025
897051-AA-6	TRONOX INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	99,250	100,000	99,875	0	0	2	0	2	0	99,877	0	(627)	(627)	2,113	04/15/2026
873050-CH-2	TTX CO 144A		03/20/2018	PERSHING LLC	XXX	1,583,824	1,600,000	1,620,269	1,618,639	0	(517)	0	(517)	0	1,618,122	0	(34,298)	(34,298)	39,520	01/15/2025
902494-AX-1	TYSON FOODS INC		10/11/2018	ASSET TRANSFER	XXX	1,018,823	1,020,000	1,076,447	1,072,957	0	(5,928)	0	(5,928)	0	1,067,029	0	(48,206)	(48,206)	46,557	08/15/2024
902494-BD-4	TYSON FOODS INC		05/02/2018	PERSHING LLC	XXX	239,165	250,000	252,282	252,282	0	(14)	0	(14)	0	252,248	0	(13,083)	(13,083)	4,803	06/02/2047
902494-BF-9	TYSON FOODS INC		08/24/2018	PERSHING LLC	XXX	710,201	735,000	733,633	733,751	0	214	0	214	0	733,965	0	(23,764)	(23,764)	16,767	08/23/2021
903293-BD-9	U S G CORP 144A		04/17/2018	VARIOUS	XXX	1,110,563	1,050,000	1,050,250	1,050,197	0	(7)	0	(7)	0	1,050,190	0	60,373	60,373	24,544	03/01/2025
903293-BE-7	U S G CORP 144A		05/02/2018	BANC OF AMERICA SEC LLC	XXX	191,188	190,000	190,000	190,000	0	0	0	0	0	190,000	0	1,188	1,188	3,937	06/01/2027
912912-AR-3	U S WEST CAPITAL FUNDING INC.		06/27/2018	PERSHING LLC	XXX	176,698	175,000	169,000	174,195	0	444	0	444	0	174,640	0	2,058	2,058	7,078	11/15/2018
904006-AB-7	ULTRA RESOURCES INC 144A		04/10/2018	MORGAN STANLEY & CO INC.	XXX	66,738	95,000	78,375	93,680	0	76	15,339	(15,264)	0	78,416	0	(11,678)	(11,678)	3,328	04/15/2025
730194-AA-0	UNION PACIFIC CORP - SERIES A		09/13/2018	Principal Receipt	XXX	66,989	66,989	66,989	66,989	0	0	0	0	0	66,989	0	0	0	1,507	09/13/2027
730194-AB-8	UNION PACIFIC CORP - SERIES B		09/13/2018	Principal Receipt	XXX	69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
730194-AC-6	UNION PACIFIC CORP - SERIES C		09/13/2018	Principal Receipt	XXX	63,496	63,496	63,496	63,496	0	0	0	0	0	63,496	0	0	0	1,429	09/13/2027
909319-AA-3	UNITED AIRLINES PT CERT 2013-1		10/11/2018	VARIOUS	XXX	232,619	230,127	226,100	227,950	0	421	0	421	0	228,371	0	4,248	4,248	11,200	02/15/2021
909320-AB-2	UNITED AIRLINES PT CERT 2014-2		09/04/2018	PRINCIPAL RECEIPT	XXX	16,416	16,416	16,733	16,733	0	(317)	0	(317)	0	16,416	0	0	0	432	03/03/2024
911312-BN-5	UNITED PARCEL SERVICE INC.		04/17/2018	VARIOUS	XXX	451,408	465,000	463,833	463,836	0	4	0	4	0	463,840	0	(12,432)	(12,432)	5,807	11/15/2047
911365-BB-9	UNITED PARCELS NORTH AMER INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	25,594	25,000	25,906	0	0	(46)	0	(46)	0	25,861	0	(267)	(267)	311	11/15/2024
911365-BD-5	UNITED RENTALS NORTH AMER INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	55,894	55,000	55,000	55,000	0	0	0	0	0	55,000	0	894	894	3,176	07/15/2025
911365-BE-3	UNITED RENTALS NORTH AMER INC		08/01/2018	VARIOUS	XXX	661,200	620,000	634,225	591,167	0	(98)	0	(98)	0	632,970	0	28,230	28,230	11,218	09/15/2026
911365-BG-8	UNITED RENTALS NORTH AMER INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	130,550	140,000	140,244	140,242	0	(15)	0	(15)	0	140,228	0	(9,678)	(9,678)	6,673	01/15/2028
911365-BH-6	UNITED RENTALS NORTH AMER INC		08/01/2018	GOLDMAN SACHS & CO.	XXX	4,838	5,000	5,000	5,000	0	0	0	0	0	5,000	0	(163)	(163)	185	10/15/2025
91324P-AR-3	UNITEDHEALTH GROUP INC		09/04/2018	MORGAN STANLEY & CO INC.	XXX	124,737	105,000	107,358	107,008	0	(44)	0	(44)	0	106,964	0	17,773	17,773	5,938	03/15/2036
91324P-BM-3	UNITEDHEALTH GROUP INC		08/07/2018	GOLDMAN SACHS & CO.	XXX	407,428	401,000	432,963	421,052	0	(4,219)	0	(4,219)	0	416,834	0	(9,406)	(9,406)	12,690	10/15/2020
91324P-BO-4	UNITEDHEALTH GROUP INC		04/13/2018	MARKETAXESS CORP.	XXX	100,703	80,000	93,278	92,190	0	(82)	0	(82)	0	92,108	0	8,595	8,595	3,200	02/15/2041
91324P-CP-5	UNITEDHEALTH GROUP INC		06/07/2018	CREDIT SUISSE FIRST BOS.	XXX	295,283	295,000	300,227	300,000	0	(192)	0	(192)	0	300,036	0	(4,752)	(4,752)	4,486	07/15/2025
91324P-CX-8	UNITEDHEALTH GROUP INC		04/13/2018	DEUTSCHE BANK SECS.	XXX	273,753	270,000	267,983	268,019	0	10	0	10	0	268,029	0	5,724	5,724	8,568	01/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC		02/16/2018	RBC DAIN RAUSCHER	XXX	414,990	435,000	431,359	431,422	0	39	0	39	0	431,462	0	(16,472)	(16,472)	4,135	10/15/2027
91324P-DF-6	UNITEDHEALTH GROUP INC		08/21/2018	PERSHING LLC	XXX	264,961	280,000	277,413	277,422	0	30	0	30	0	277,453	0	(12,491)	(12,491)	8,692	10/15/2047
91336R-AA-2	UNIVAR USA INC 144A		08/01/2018	VARIOUS	XXX	108,150	105,000	108,938	0	0	(567)	0	(567)	0	108,371	0	(221)	(221)	3,898	07/15/2023
913903-AR-1	UNIVERSAL HLTH SVCS INC 144A		04/18/2018	BARCLAYS CAP INC.	XXX	892,500	875,000	888,125	883,352	0	(912)	0	(912)	0	882,440	0	10,060	10,060	29,902	08/01/2022
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A		08/03/2018	VARIOUS	XXX	122,806	120,000	124,800	123,527	0	(381)	0	(381)	0	123,146	0	(340)	(340)	7,127	09/15/2022
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A		08/03/2018	VARIOUS	XXX	52,625	55,000	54,038	54,155	0	79	0	79	0	54,234	0	(1,609)	(1,609)	2,012	05/15/2023
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		12/21/2018	VARIOUS	XXX	1,273,316	1,350,000	1,277,608	1,125,868	146	2,499	0	2,645	0	1,285,438	0	(12,122)	(12,122)	47,465	02/15/2025
90345W-AD-6	US AIRWAYS PT TRUST 2012-2		12/03/2018	PRINCIPAL RECEIPT	XXX	54,889	54,889	55,530	55,212	0	(323)	0	(323)	0	54,889	0	0	0	1,941	12/03/2026
90345W-AE-4	US AIRWAYS PT TRUST 2012-2		12/03/2018	PRINCIPAL RECEIPT	XXX	5,756	5,756	6,217	6,217	0	(460)	0	(460)	0	5,756	0	0	0	100	12/03/2022
90290M-AB-7	US FOODS INC 144A		07/27/2018	DEUTSCHE BANK SECS.	XXX	384,750	380,000	393,300	390,307	0	(1,585)	0	(1,585)	0	388,721	0	(3,971)	(3,971)	14,015	06/15/2024
91740P-AA-6	USA COMPRESSION PARTNERS 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	46,125	45,000	45,000	0	0	0	0	0	45,000	0	1,125	1,125	1,117	04/01/2026	
91739V-AA-6	USIS MERGER SUB INC 144A		03/19/2018	JP MORGAN SECS INC-FI	XXX	387,891	385,000	385,000	385,000	0	0	0	0	0	385,000	0	2,891	2,891	10,293	05/01/2025
90363B-AB-6	USTA NATIONAL TENNIS CENTER INC.		07/09/2018	Principal Receipt	XXX	26,131	26,131	26,131	26,131	0	0	0	0	0	26,131	0	0	0	802	09/08/2039
92329V-AF-3	VENTURE XVII CLO LTD 2014-17A 144A		04/15/2018	VARIOUS	XXX	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	19,856	07/15/2026
92343E-AH-5	VERISIGN INC.		01/31/2018	BANC OF AMERICA SEC LLC.	XXX	1,062,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	62,500	62,500	17,646	04/01/2025
92343V-CX-8	VERIZON COMMUNICATIONS INC.		08/21/2018	VARIOUS	XXX	753,085	742,000	767,125	766,612	0	(39)	0	(39)	0	766,573	0	(13,489)	(13,489)	27,177	08/21/2046
92343V-CO-5	VERIZON COMMUNICATIONS INC.		08/21/2018	MORGAN STANLEY & CO INC.	XXX	1,341,792	1,370,000	1,369,032	1,369,355	0	16	0	16	0	1,369,371	0	(27,579)	(27,579)	48,894	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS INC.		08/21/2018																	

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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 Dividends Received During Year	Stated Contractual Maturity Date
92343V-DZ-4	VERIZON COMMUNICATIONS INC.		02/02/2018	BANK OF NY/MIZUHO SECS USA	XXX	1,287,734	1,280,000	1,278,947	1,279,163	.0	.22	.0	.22	.0	1,279,185	.0	8,549	8,549	5,393	05/22/2020
92343V-EN-0	VERIZON COMMUNICATIONS INC.		09/07/2018	GOLDMAN SACHS & CO.	XXX	52,485	54,000	54,006	54,006	.0	.0	.0	.0	.0	54,005	.0	(1,521)	(1,521)	1,950	02/15/2025
91823K-AA-7	VFH PARENT LLC /ORCH CO-ISSUE 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	71,925	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	1,925	1,925	2,993	06/15/2022
92553P-AU-6	VIACOM INC NEW		09/04/2018	MORGAN STANLEY & CO INC.	XXX	41,264	40,000	42,857	42,826	.0	(36)	.0	(36)	.0	42,790	.0	(1,526)	(1,526)	2,373	09/01/2043
92552V-AK-6	VIASAT INC 144A		08/01/2018	VARIOUS	XXX	301,658	305,000	302,025	220,000	.0	.98	.0	.98	.0	302,123	.0	(465)	(465)	5,889	09/15/2025
927804-FJ-8	VIRGINIA ELEC & PWR CO		10/30/2018	PERSHING LLC	XXX	49,709	50,000	52,271	52,047	.0	(368)	.0	(368)	.0	51,679	.0	(1,970)	(1,970)	2,013	09/01/2022
927838-AA-4	VIRGINIA INTERNATIONAL GATEWAY 144A		12/31/2018	Principal Receipt	XXX	19,429	19,429	19,429	19,429	.0	.0	.0	.0	.0	19,429	.0	.0	.0	545	06/30/2030
92826C-AG-7	VISA INC.		10/11/2018	ASSET TRANSFER	XXX	1,017,920	1,065,000	1,061,784	1,061,977	.0	.478	.0	.478	.0	1,062,456	.0	(44,536)	(44,536)	24,806	09/15/2022
928377-AB-6	VISTA OUTDOOR INC.		05/01/2018	VARIOUS	XXX	704,841	750,000	733,125	720,000	14,744	.745	.0	15,490	.0	735,490	.0	(30,648)	(30,648)	25,948	10/01/2023
91831A-AB-7	VRX ESCROW CORP		12/12/2018	VARIOUS	XXX	232,200	240,000	217,872	.0	.0	3,067	.0	3,067	.0	220,939	.0	11,261	11,261	15,213	05/15/2023
929766-AJ-0	WACHOVIA BK NATL ASSN MTN SUB		08/21/2018	BANC OF AMERICA SEC LLC	XXX	896,154	700,000	969,974	965,489	.0	(5,695)	.0	(5,695)	.0	959,794	.0	(63,640)	(63,640)	51,077	01/15/2038
92925C-BB-7	WAMU MTG CERT 2005-AR19		12/26/2018	PRINCIPAL RECEIPT	XXX	297,160	297,160	264,844	280,937	.0	16,223	.0	16,223	.0	297,160	.0	.0	.0	3,508	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3		12/26/2018	PRINCIPAL RECEIPT	XXX	300,779	300,779	267,832	269,056	.0	31,723	.0	31,723	.0	300,779	.0	.0	.0	3,442	02/25/2046
93934T-AC-6	WAMU WMAIS 2007-HE2		04/30/2018	VARIOUS	XXX	3,439,986	7,529,549	3,595,959	3,643,573	.0	108,321	.0	108,321	.0	3,751,894	.0	(311,908)	(311,908)	39,810	02/25/2037
94107J-AA-1	WASTE PRO USA INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	33,381	.35	.35	.0	.0	.0	.0	.0	.35	.0	.0	(1,619)	(1,619)	973	02/15/2026
92890H-AB-8	WEA FIN LLC WESTFIELD UK & EU 144A		10/11/2018	ASSET TRANSFER	XXX	996,390	1,000,000	1,012,350	1,006,328	.0	(2,846)	.0	(2,846)	.0	1,003,483	.0	(7,093)	(7,093)	28,800	09/17/2019
948565-AC-0	WEEKLEY HOMES LLC/ FIN CORP		03/27/2018	VARIOUS	XXX	24,938	25,000	25,258	.0	.0	(9)	.0	(9)	.0	25,248	.0	(311)	(311)	992	02/01/2023
94946T-AC-0	WELLCARE HEALTH PLANS INC.		11/13/2018	VARIOUS	XXX	717,880	705,000	705,000	705,000	.0	.0	.0	.0	.0	705,000	.0	12,880	12,880	31,621	04/01/2025
94973V-AY-3	WELLPOINT INC.		09/04/2018	MORGAN STANLEY & CO INC.	XXX	101,300	105,000	100,709	101,031	.0	.57	.0	.57	.0	101,088	.0	212	212	3,925	05/15/2042
94973V-BB-2	WELLPOINT INC.		09/04/2018	CITIGROUP GBL MKT INC/SAL	XXX	179,093	185,000	173,315	174,133	.0	149	.0	149	.0	174,283	.0	4,810	4,810	9,821	01/15/2043
94974B-EV-8	WELLS FARGO CO MTN BE		10/11/2018	ASSET TRANSFER	XXX	189,813	185,000	196,562	190,402	.0	(1,246)	.0	(1,246)	.0	189,156	.0	657	657	8,746	04/01/2021
94974B-FY-1	WELLS FARGO CO MTN BE		09/06/2018	CITIGROUP GBL MKT INC/SAL	XXX	188,672	190,000	192,231	192,069	.0	(143)	.0	(143)	.0	191,926	.0	(3,254)	(3,254)	5,994	06/03/2026
94974B-GF-1	WELLS FARGO CO MTN BE		10/11/2018	ASSET TRANSFER	XXX	1,229,462	1,245,000	1,261,297	1,254,531	.0	(3,520)	.0	(3,520)	.0	1,251,010	.0	(21,548)	(21,548)	32,047	01/30/2020
94974B-GO-7	WELLS FARGO CO MTN BE		08/21/2018	GOLDMAN SACHS & CO.	XXX	668,768	655,000	691,278	691,155	.0	(449)	.0	(449)	.0	690,706	.0	(21,938)	(21,938)	24,606	11/17/2045
94974B-GU-8	WELLS FARGO CO MTN BE		09/05/2018	VARIOUS	XXX	391,743	390,000	398,317	398,226	.0	(95)	.0	(95)	.0	398,131	.0	(6,388)	(6,388)	13,340	12/07/2046
94974B-SK-8	WELLS FARGO CO NEW		02/28/2018	PERSHING LLC	XXX	3,124,542	3,170,000	3,198,033	3,194,358	.0	(897)	.0	(897)	.0	3,193,461	.0	(68,918)	(68,918)	58,913	01/24/2023
950810-AM-6	WESCO DISTR INC.		04/27/2018	WACHOVIA SECURITIES LLC	XXX	834,281	825,000	825,000	825,000	.0	.0	.0	.0	.0	825,000	.0	9,281	9,281	16,752	06/15/2024
95616A-AA-1	WEST STREET MERGER 144A		01/16/2018	JP MORGAN SECS INC-FI	XXX	861,900	845,000	845,000	845,000	.0	.0	.0	.0	.0	845,000	.0	16,900	16,900	22,790	09/01/2025
96208L-AA-9	NEWORK COS INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	53,213	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	(1,788)	(1,788)	1,119	05/01/2025	
96208T-AA-2	WEX INC SR GLBL 144A 23		08/01/2018	VARIOUS	XXX	943,526	935,000	932,888	933,156	.0	119	.0	119	.0	933,275	.0	10,251	10,251	36,161	02/01/2023
962166-BW-3	WEYERHAEUSER CO		10/11/2018	ASSET TRANSFER	XXX	828,927	810,000	828,927	821,854	.0	(1,460)	.0	(1,460)	.0	820,394	.0	9,194	9,194	40,168	09/15/2023
962178-AL-3	WEYERHAEUSER REAL ESTATE CO		07/26/2018	PERSHING LLC	XXX	326,791	325,000	334,750	331,500	556	(2,724)	.0	(2,168)	.0	329,332	.0	(2,541)	(2,541)	8,887	06/15/2019
962178-AN-9	WEYERHAEUSER REAL ESTATE CO		06/21/2018	JP MORGAN SECS INC-FI	XXX	736,838	735,000	764,400	761,583	.0	(1,661)	.0	(1,661)	.0	759,922	.0	(23,085)	(23,085)	22,790	06/15/2024
965249-AF-2	WHITEHORSE IX LTD 2014 144A		10/17/2018	PRINCIPAL RECEIPT	XXX	75,755	75,755	75,755	75,755	.0	.0	.0	.0	.0	75,755	.0	.0	.0	2,367	07/17/2026
966387-AH-5	WHITING PETE CORP NEW		08/01/2018	VARIOUS	XXX	390,100	380,000	377,150	377,706	.0	133	.0	133	.0	377,839	.0	12,261	12,261	10,955	03/15/2021
966387-AP-7	WHITING PETE CORP NEW		08/01/2018	GOLDMAN SACHS & CO.	XXX	30,900	30,000	30,713	.0	.0	(57)	.0	(57)	.0	30,656	.0	244	244	1,573	04/01/2023
966387-BG-6	WHITING PETE CORP NEW		03/22/2018	MORGAN STANLEY & CO INC.	XXX	150,750	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	750	750	2,457	01/15/2026
96812T-AB-8	WILDHORSE RESOURCE DEV CORP SR NT		10/02/2018	VARIOUS	XXX	570,338	555,000	546,327	546,638	.0	.602	.0	.602	.0	547,240	.0	23,097	23,097	39,748	02/01/2025
96945T-BM-1	WILLIAMS COS INC DEL		07/26/2018	GOLDMAN SACHS & CO.	XXX	197,625	150,000	198,375	197,997	.0	(1,299)	.0	(1,299)	.0	196,698	.0	927	927	11,484	03/15/2032
96949L-AC-9	WILLIAMS PARTNERS L P NEW		08/21/2018	GOLDMAN SACHS & CO.	XXX	247,448	245,000	253,586	253,509	.0	(101)	.0	(101)	.0	253,408	.0	(5,960)	(5,960)	11,731	09/15/2045
969506-AA-0	WILLIAMS SCOTSMAN INTL INC 144A		08/01/2018	GOLDMAN SACHS & CO.	XXX	31,238	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	1,238	1,238	1,601	12/15/2022
976826-BE-6	WISCONSIN PWR & LT CO		09/04/2018	MESIROW FINANCIAL INC.	XXX	100,374	80,000	74,313	74,313	.0	.0	.0	.0	.0	74,313	.0	26,062	26,062	5,398	08/15/2037
976826-BL-0	WISCONSIN PWR & LT CO		10/11/2018	ASSET TRANSFER	XXX	318,879	340,000	339,011	339,031	.0	.67	.0	.67	.0	339,098	.0	(20,220)	(20,220)	10,399	01/15/2027
92933B-AF-1	WNG ACQUISITION CORP 144A		11/05/2018	VARIOUS	XXX	33,716	33,000	33,206	33,109	.0	(31)	.0	(31)	.0	33,078	.0	272	272	2,001	04/15/2022
92933B-AH-7	WNG ACQUISITION CORP 144A		03/01/2018	JANNEY MONTGOMERY SCOTT	XXX	986,480	950,000	914,500	925,868	.0	803	.0	803	.0	926,672	.0	59,808	59,808	24,403	04/15/2022
98212B-AD-5	WPX ENERGY INC.		08/01/2018	VARIOUS	XXX	779,655	740,000	763,500	549,958	.0	(1,901)	.0	(1,901)	.0	760,056	.0	19,599	19,599	30,820	01/15/2022
98212B-AG-8	WPX ENERGY INC.		08/01/2018	VARIOUS	XXX	501,080	440,000	412,500	417,232	.0	1,312	.0	1,312	.0	418,544	.0	82,536	82,536	30,635	08/01/2023
98310W-AP-3	WYNDHAM DESTINATIONS INC.		08/01/2018	GOLDMAN SACHS & CO.	XXX	4,913	5,000	4,894	.0	.0	.2	.0	.2	.0	4,896	.0	.0	.0	70	04/01/2024
98310W-AK-4	WYNDHAM WORLDWIDE CORP		03/01/2018	MATURITY	XXX	135,000	135,000	134,947	134,998	.0	.2	.0	.2	.0	135,000	.0	.0	.0	1,688	03/01/2018
98310W-AL-2	WYNDHAM WORLDWIDE CORP		08/01/2018	GOLDMAN SACHS & CO.	XXX	60,775	65,000													



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
98419M-AJ-9	XYLEM INC.		08/07/2018	JANNEY MONTGOMERY SCOTT	XXX	806,590	855,000	834,374	836,387	0	1,079	0	1,079	0	837,466	0	(30,876)	(30,876)	21,458	11/01/2026
989194-AP-0	ZAYO GROUP LLC 144A		10/24/2018	VARIOUS	XXX	1,153,538	1,155,000	1,168,913	1,165,600	3,154	(981)	0	2,172	0	1,167,772	0	(14,235)	(14,235)	68,109	01/15/2027
989194-AM-7	ZAYO GROUP LLC/ZAYO CAP INC.		08/01/2018	VARIOUS	XXX	303,794	295,000	297,213	296,587	0	(97)	0	(97)	0	296,490	0	7,304	7,304	11,057	04/01/2023
98877D-AC-9	ZF NORTH AMER CAP 144A		08/29/2018	VARIOUS	XXX	1,252,747	1,189,000	1,218,450	1,031,141	0	(63)	0	(63)	0	1,216,151	0	36,596	36,596	12,091	04/29/2025
98978V-AJ-2	ZOETIS INC.		10/11/2018	ASSET TRANSFER	XXX	401,248	400,000	411,996	407,629	0	(2,074)	0	(2,074)	0	405,555	0	(4,308)	(4,308)	12,573	11/13/2020
68245X-AE-9	1011778 B.C. UNLIMITED LIABIL 144A	C	09/18/2018	VARIOUS	XXX	1,103,575	1,125,000	1,119,646	582,755	0	452	0	452	0	1,120,032	0	(16,457)	(16,457)	33,553	10/15/2025
008916-AJ-7	AGRIUM INC.		04/06/2018	RECEIVED IN EXCHANGE	XXX	225,931	190,000	202,170	201,262	0	(66)	0	(66)	0	201,197	0	24,734	24,734	6,009	01/15/2041
009089-AA-1	AIR CANADA 2013-1A PTC 144A	C	11/15/2018	Sink PMT @ 100,000,000	XXX	66,772	66,772	67,900	67,779	0	(1,007)	0	(1,007)	0	66,772	0	0	0	2,066	11/15/2026
009088-AC-9	AIR CANADA 2015-2 144A	C	12/18/2018	PRINCIPAL RECEIPT	XXX	32,667	32,667	33,141	0	0	(474)	0	(474)	0	32,667	0	0	0	817	06/15/2025
06367T-4W-7	BANK OF MONTREAL	C	06/06/2018	RBC DAIN RAUSCHER	XXX	109,516	110,000	109,871	0	0	6	0	6	0	109,878	0	(362)	(362)	521	04/13/2021
073170-AG-0	BAYTEX ENERGY CORP 144A	C	03/21/2018	BARCLAYS CAP INC.	XXX	621,250	700,000	619,500	628,090	0	1,944	0	1,944	0	630,034	0	(8,784)	(8,784)	12,250	06/01/2024
097751-AV-3	BOMBARDIER INC 144A	C	03/09/2018	VARIOUS	XXX	998,721	930,000	1,019,213	999,750	7,001	(2,945)	0	4,056	0	1,003,806	0	(5,085)	(5,085)	28,210	03/15/2020
097751-BF-7	BOMBARDIER INC 144A	C	03/16/2018	CITIGROUP GBL MKT INC/SAL	XXX	525,656	525,000	539,300	514,500	24,320	(497)	0	23,823	0	538,323	0	(12,667)	(12,667)	21,884	01/15/2023
097751-BM-2	BOMBARDIER INC 144A	C	10/02/2018	VARIOUS	XXX	467,014	450,000	452,250	452,239	0	(173)	0	(173)	0	452,066	0	14,948	14,948	34,211	03/15/2025
097751-BP-5	BOMBARDIER INC 144A	C	03/19/2018	BNP PARIBAS SEC CORP.	XXX	242,044	220,000	217,802	218,211	0	83	0	83	0	218,294	0	23,750	23,750	5,882	12/01/2021
097751-BR-1	BOMBARDIER INC 144A	C	02/06/2018	JP MORGAN SECS INC-FI	XXX	515,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	15,625	15,625	7,396	12/01/2024
136385-AL-5	Canadian Nat Res Ltd	C	09/05/2018	NBCN CLEARING INC/CDS	XXX	349,653	300,000	337,650	336,495	0	(705)	0	(705)	0	335,789	0	13,864	13,864	18,333	03/15/2038
146900-AM-7	CASCADES INC 144A	C	12/11/2018	VARIOUS	XXX	632,700	620,000	620,000	620,000	0	0	0	0	0	620,000	0	12,700	12,700	21,944	07/15/2022
146900-AO-8	CASCADES INC 144A	C	06/06/2018	BARCLAYS CAP INC.	XXX	349,125	350,000	349,563	349,681	0	21	0	21	0	349,703	0	(578)	(578)	18,057	07/15/2023
15135U-AF-6	CENOVUS ENERGY INC.	C	10/11/2018	ASSET TRANSFER	XXX	110,190	100,000	121,215	119,424	0	(380)	0	(380)	0	119,044	0	(8,854)	(8,854)	6,113	11/15/2039
15135U-AR-0	CENOVUS ENERGY INC.	C	09/06/2018	VARIOUS	XXX	403,497	405,000	406,576	406,577	0	(39)	0	(39)	0	406,538	0	(3,041)	(3,041)	15,640	06/15/2047
349553-AM-9	FORTIS INC.	C	10/11/2018	ASSET TRANSFER	XXX	387,687	425,000	414,209	414,631	0	804	0	804	0	415,434	0	(27,747)	(27,747)	13,236	10/04/2026
44485H-AA-2	GFI ENVIRONMENTAL INC.	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	84,938	90,000	90,000	0	0	0	0	0	0	90,000	0	(5,063)	(5,063)	1,383	06/01/2026
361680-AA-2	GFL ENVIRONMENTAL INC 144A	C	05/01/2018	VARIOUS	XXX	851,473	809,000	859,341	852,484	951	(9,308)	0	(8,356)	0	844,127	0	7,345	7,345	59,917	02/01/2021
361680-AC-8	GFL ENVIRONMENTAL INC 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	43,074	45,000	45,000	45,000	0	0	0	0	0	45,000	0	(1,926)	(1,926)	1,913	05/01/2022
361680-AD-6	GFL ENVIRONMENTAL INC 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	42,019	45,000	45,000	0	0	0	0	0	45,000	0	(2,981)	(2,981)	1,055	03/01/2023	
362438-AA-1	GW HONOS SEC CORP 144A	C	08/01/2018	VARIOUS	XXX	246,533	230,000	230,131	198,642	0	(77)	0	(77)	0	230,140	0	16,393	16,393	4,458	05/15/2025
443628-AF-9	HUDBAY MINERALS INC 144A	C	11/02/2018	VARIOUS	XXX	176,844	175,000	175,000	175,000	0	0	0	0	0	175,000	0	1,844	1,844	16,131	01/15/2023
443628-AG-7	HUDBAY MINERALS INC 144A	C	11/02/2018	VARIOUS	XXX	182,463	180,000	180,000	180,000	0	0	0	0	0	180,000	0	2,463	2,463	17,464	01/15/2025
448055-AB-9	HUSKY ENERGY INC.	C	10/11/2018	ASSET TRANSFER	XXX	663,177	650,000	715,774	687,229	0	(19,737)	0	(19,737)	0	667,492	0	(4,314)	(4,314)	32,888	06/15/2019
448055-AK-9	HUSKY ENERGY INC.	C	08/24/2018	CITIGROUP GBL MKT INC/SAL	XXX	500,940	500,000	519,659	519,052	0	(1,866)	0	(1,866)	0	517,185	0	(16,245)	(16,245)	17,389	04/15/2024
448055-AD-5	HUSKY ENERGY INC SR GBLB NT6.8%37	C	10/11/2018	ASSET TRANSFER	XXX	362,215	300,000	351,894	350,429	0	(1,149)	0	(1,149)	0	349,280	0	12,935	12,935	21,873	09/15/2037
535919-AL-8	LIONS GATE ENTMTNT CORP 144A	C	03/26/2018	RECEIVED IN EXCHANGE	XXX	243,225	235,000	237,350	237,018	0	(87)	0	(87)	0	236,931	0	6,294	6,294	588	11/01/2024
552697-AO-7	MDC PARTNERS INC 144A	C	05/22/2018	JP MORGAN SECS INC-FI	XXX	325,800	360,000	360,256	358,251	1,734	(89)	0	1,645	0	359,896	0	(34,096)	(34,096)	13,195	05/01/2024
66977W-AN-9	NOVA CHEMICALS CORP.	C	08/01/2018	VARIOUS	XXX	9,888	10,000	9,888	0	0	4	0	4	0	9,891	0	59	59	265	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP 144A	C	08/01/2018	VARIOUS	XXX	582,025	580,000	575,650	576,294	0	50	0	50	0	576,344	0	5,681	5,681	8,439	05/01/2025
66977W-AO-2	NOVA CHEMICALS CORP 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	77,000	80,000	79,800	79,800	200	0	0	200	0	80,000	0	(3,000)	(3,000)	2,622	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	28,050	30,000	30,000	29,925	75	0	0	75	0	30,000	0	(1,950)	(1,950)	1,059	06/01/2027
683715-AB-2	OPEN TEXT CORP 144A	C	02/09/2018	BANC OF AMERICA SEC LLC	XXX	905,625	875,000	875,000	875,000	0	0	0	0	0	875,000	0	30,625	30,625	10,281	06/01/2026
70137T-AL-9	PARKLAND FUEL CORP 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	68,950	70,000	70,000	0	0	0	0	0	0	70,000	0	(1,050)	(1,050)	1,517	04/01/2026
740212-AE-5	PRECISION DRILLING CORP.	C	12/17/2018	VARIOUS	XXX	162,456	161,827	160,209	160,772	0	149	0	149	0	160,921	0	1,535	1,535	7,787	12/15/2021
74022D-AJ-9	PRECISION DRILLING CORP.	C	08/01/2018	VARIOUS	XXX	62,104	65,000	62,338	145	0	0	0	0	62,383	0	(279)	(279)	2,438	11/15/2024	
740212-AL-9	PRECISION DRILLING CORP 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	35,831	35,000	35,000	35,000	0	0	0	0	0	35,000	0	831	831	1,739	01/15/2026
74619R-AP-1	QUEBECOR MEDIA INC.	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	102,922	100,000	105,125	103,237	0	(334)	0	(334)	0	102,903	0	19	19	3,642	01/15/2023
867224-AB-3	SUNCOR ENERGY INC NEW	C	08/21/2018	GOLDMAN SACHS & CO.	XXX	214,981	225,000	223,871	223,873	0	13	0	13	0	223,886	0	(8,905)	(8,905)	6,950	11/15/2047
867229-AE-6	SUNCOR ENERGY INC NEW	D	08/21/2018	PERSHING LLC	XXX	226,433	181,000	230,811	229,501	0	(942)	0	(942)	0	228,558	0	(2,126)	(2,126)	8,105	06/15/2038
878742-AV-7	TECK RESOURCES LTD.	C	08/09/2018	VARIOUS	XXX	170,980	166,000	148,785	152,605	0	1,762	0	1,762	0	154,367	0	16,613	16,613	8,484	01/15/2022
878744-AB-7	TECK RESOURCES LTD SR NT 5.2%42	C	09/14/2018	VARIOUS	XXX	143,363	155,000	157,713	0	0	(37)	0	(37)	0	157,676	0	(14,313)	(14,313)	8,148	03/01/2042
87952V-AL-0	TELESAT CDA LLC 144A	C	08/01/2018	VARIOUS	XXX	835,713	770,000	771,838	771,567	0	(156)	0	(156)	0	771,411	0	64,302	64,302	39,157	11/15/2024
884903-BO-7	THOMSON REUTERS CORP	D	08/24/2018	BANC OF AMERICA SEC LLC	XXX	1,6														



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
302516-AU-1	FMG RESOURCES AUGUST 2006 PTY 144A	C	01/02/2018	DEUTSCHE BANK SECS	XXX	765,381	755,000	772,400	762,250	9,145	(9)	9,136	0	771,386	0	(6,004)	(6,004)	4,881	05/15/2022	
302516-AW-7	FMG RESOURCES AUGUST 2006 PTY 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	71,719	75,000	75,000	75,000	0	0	0	0	75,000	0	(3,281)	(3,281)	2,755	05/15/2024	
093968-AC-5	POWERCOR AUSTRALIA LLC	C	06/07/2018	MATURITY	XXX	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	4,000,000	0	0	0	81,200	06/07/2018	
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018	C	12/05/2018	PRINCIPAL RECEIPT	XXX	117,143	117,143	117,143	117,143	0	0	0	0	117,143	0	0	0	773	12/05/2059	
767201-AS-5	RIO TINTO FIN USA LTD	C	09/07/2018	BANC OF AMERICA SEC LLC	XXX	863,844	860,000	854,264	855,528	0	359	359	0	855,886	0	7,958	7,958	23,829	06/15/2025	
92765Y-AA-5	VIRGIN AUSTRALIA 2013-1A 144A	C	10/23/2018	VARIOUS	XXX	196,733	196,733	200,481	201,065	0	(4,332)	(4,332)	0	196,733	0	0	0	7,701	04/23/2025	
009280-AK-7	AIRCASLE LTD	C	10/01/2018	VARIOUS	XXX	1,493,462	1,400,000	1,493,462	1,477,000	12,069	0	(8,713)	0	1,468,287	0	(10,787)	(10,787)	49,132	12/01/2019	
009280-AM-3	AIRCASLE LTD	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	10,247	10,000	10,575	10,513	3	(90)	(87)	0	10,425	0	(179)	(179)	453	03/15/2021	
009280-AN-1	AIRCASLE LTD	C	10/25/2018	VARIOUS	XXX	77,786	75,000	80,906	80,344	312	(923)	(612)	0	79,732	0	(1,947)	(1,947)	4,540	02/15/2022	
45687A-AJ-1	INGERSOLL-RAND GLOBAL HLDG CO	C	10/11/2018	ASSET TRANSFER	XXX	142,863	140,000	140,242	140,151	0	(19)	(19)	0	140,131	0	2,732	2,732	4,892	06/15/2023	
62866H-AN-1	NCL CORP LTD 144A	C	12/15/2018	VARIOUS	XXX	112,565	111,000	113,325	113,325	0	(180)	(180)	0	113,145	0	(2,145)	(2,145)	3,671	12/15/2021	
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	C	12/17/2018	Sink PMT @ 100.0000000	XXX	66,667	66,667	66,667	66,667	0	0	0	0	66,667	0	0	0	1,397	08/15/2042	
92676X-AC-1	VIKING CRUISES LTD 144A	C	08/01/2018	VARIOUS	XXX	434,263	420,000	420,000	420,000	0	0	0	0	420,000	0	14,263	14,263	7,753	05/15/2025	
92676X-AD-9	VIKING CRUISES LTD 144A	C	11/21/2018	VARIOUS	XXX	524,940	520,000	515,606	425,000	0	227	227	0	515,834	0	9,106	9,106	12,063	09/15/2027	
91832V-AA-2	VOC ESCROW LTD 144A	C	10/30/2018	VARIOUS	XXX	122,856	130,000	130,000	130,000	0	0	0	0	130,000	0	(7,144)	(7,144)	4,131	02/15/2028	
947075-AJ-6	WEATHERFORD INTL LTD	C	05/21/2018	MORGAN STANLEY & CO INC.	XXX	459,000	450,000	452,438	451,453	500	(203)	297	0	451,751	0	7,249	7,249	15,306	06/15/2021	
947075-AK-3	WEATHERFORD INTL LTD	C	08/01/2018	VARIOUS	XXX	371,825	363,600	378,513	363,600	12,652	0	(235)	0	376,017	0	(4,192)	(4,192)	3,992	06/15/2023	
947075-AN-7	WEATHERFORD INTL LTD	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	30,225	30,000	32,775	30,000	0	(194)	(194)	0	32,581	0	(2,356)	(2,356)	2,864	02/15/2024	
94707V-AB-6	WEATHERFORD INTL LTD BERMUDA	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	15,750	20,000	16,700	20,000	0	29	29	0	16,729	0	(979)	(979)	1,193	09/15/2040	
10552T-AF-4	BRF SA 144A	C	03/09/2018	PLC	XXX	1,125,000	1,200,000	1,181,220	1,186,866	0	331	331	0	1,187,197	0	(62,197)	(62,197)	17,575	05/22/2024	
91912E-AA-3	VALE S A	C	06/18/2018	TENDERED BACK TO COMPANY	XXX	310,338	305,000	287,269	287,512	0	145	145	0	287,658	0	22,680	22,680	13,582	09/11/2042	
00175M-AN-0	AMMC CLO 15 LTD 144A	C	12/09/2018	PRINCIPAL RECEIPT	XXX	2,250,000	2,250,000	2,195,000	2,215,731	0	34,269	34,269	0	2,250,000	0	0	0	142,555	12/09/2026	
03765D-AL-4	APIDOS CLO XVIII 2014-18R 144A	C	10/24/2018	PRINCIPAL RECEIPT	XXX	1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	1,200,000	0	0	0	37,297	07/22/2026	
04015E-AO-7	ARES XXXII CLO 2014-32R 144A	C	04/23/2018	Principal Receipt	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	22,719	11/17/2025	
04964W-AU-9	ATRIUM XI 11A DR FLOATING CLO 144A	C	12/06/2018	BOND CALLED	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	59,407	10/23/2025	
05617Y-AU-3	BABSON CLO LTD 2013-11 144A	C	04/18/2018	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	17,842	01/18/2025	
095560-AO-1	BLUE HILL CLO LTD 2013R 144A	C	04/17/2018	PRINCIPAL RECEIPT	XXX	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	1,500,000	0	0	0	18,120	01/15/2026	
14310K-AL-5	CARLYLE GLOBAL MKT STRATEGIES2 CLO	C	03/01/2018	BOND CALLED	XXX	3,000,000	3,000,000	2,784,139	2,915,218	0	4,788	4,788	0	2,920,006	0	79,994	79,994	52,999	10/15/2025	
62743P-AA-3	DEWA SUKUK 2013 LTD 3% BDS 05/MAR/	D	03/05/2018	MATURITY	XXX	1,000,000	1,000,000	1,001,125	1,000,049	0	(49)	(49)	0	1,000,000	0	0	0	15,000	03/05/2018	
36320C-AP-5	GALAXY XVI CLO LTD 144A	C	04/03/2018	VARIOUS	XXX	1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	1,400,000	0	0	0	14,668	11/16/2025	
431320-AO-6	HILDENE CLO II LTD 144A	C	04/19/2018	PRINCIPAL RECEIPT	XXX	1,500,000	1,500,000	1,499,999	1,501,146	0	(1,146)	(1,146)	0	1,500,000	0	0	0	20,673	07/19/2026	
58547D-AA-7	MCE FINANCE LIMITED 144A	D	10/12/2018	VARIOUS	XXX	589,816	625,000	625,000	625,000	0	0	0	0	625,000	0	(35,184)	(35,184)	24,233	06/06/2025	
62405C-AN-4	MOUNTAIN HAWK CLO III 144A	C	10/18/2018	PRINCIPAL RECEIPT	XXX	277,328	277,328	277,327	277,328	0	1	1	0	277,328	0	0	0	7,508	04/18/2025	
70014L-AB-6	PARK AEROSPACE HLDGS LTD 144A	C	01/31/2018	VARIOUS	XXX	49,500	50,000	50,000	49,625	375	0	375	0	50,000	0	(500)	(500)	1,276	02/15/2024	
785712-AE-0	SABLE INTL FIN LTD 144A	C	11/05/2018	CALLED @ 105.1560000	XXX	78,867	75,000	78,375	75,000	0	(102)	(102)	0	78,273	0	(3,273)	(3,273)	4,226	08/01/2022	
81180W-AS-0	SEAGATE HDD CAYMAN 144A	C	02/12/2018	GOLDMAN SACHS & CO	XXX	800,000	800,000	794,624	795,218	0	76	76	0	795,295	0	4,705	4,705	17,658	03/01/2024	
87154B-AM-8	SYMPHONY CLO LTD 2012-8AR 144A	C	07/09/2018	PRINCIPAL RECEIPT	XXX	514,595	514,595	514,689	514,720	0	(125)	(125)	0	514,595	0	0	0	6,963	01/09/2023	
893830-BF-5	TRANSOCEAN INC 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	92,025	90,000	94,275	92,165	2,028	(337)	1,691	0	93,855	0	(1,830)	(1,830)	5,363	01/15/2026	
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	35,613	35,000	34,650	35,000	0	2	2	0	34,652	0	960	960	77	08/01/2025	
893830-AT-6	TRANSOCEAN SEDCO FOREX INC.	C	03/20/2018	PERSHING LLC	XXX	157,500	200,000	163,500	160,500	3,145	150	3,296	0	163,796	0	(6,296)	(6,296)	7,064	03/15/2038	
90320M-AA-3	UPCB FINANCE IV LTD 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	194,250	200,000	199,000	199,223	0	54	54	0	199,277	0	(5,027)	(5,027)	11,288	01/15/2025	
92914X-AJ-8	VOYA CLO LTD 2015-2 144A CLO	C	07/23/2018	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	841,250	891,228	0	108,772	108,772	0	1,000,000	0	0	0	39,596	07/23/2027	
29081P-AE-5	EMBOTEILLADORA ANDINA S A 144A	C	10/10/2018	TENDERED BACK TO COMPANY	XXX	510,015	484,000	487,340	486,150	0	(256)	(256)	0	485,894	0	24,121	24,121	24,805	10/01/2023	
51817T-AB-8	LATAM AIRLINES GROUP SA	C	11/15/2018	PRINCIPAL RECEIPT	XXX	51,074	51,074	50,691	50,720	0	354	354	0	51,074	0	0	0	1,079	11/15/2027	
05581K-AC-5	BNP PARIBAS 144A	C	02/28/2018	BANC OF AMERICA SEC LLC	XXX	1,406,731	1,380,000	1,461,473	1,458,706	0	(1,139)	(1,139)	0	1,457,567	0	(50,836)	(50,836)	29,962	03/15/2027	
76545K-AA-7	NUMERICABLE GROUP SA 144A	C	07/18/2018	CITIGROUP GBL MKT INC/SAL	XXX	293,625	300,000	300,000	300,000	0	0	0	0	300,000	0	(6,375)	(6,375)	22,432	05/01/2026	
67054L-AB-3	NUMERICABLE GROUP SA 144A	C	07/18/2018	GOLDMAN SACHS & CO.	XXX	464,175	450,000	438,750	441,512	0	937	937	0	442,449	0	21,726	21,726	25,050	05/15/2022	
67054L-AC-1	NUMERICABLE GROUP SA 144A	D	09/06/2018	VARIOUS	XXX	935,106	940,000	938,700	937,931	960	(192)	768	0	938,699	0	(3,592)	(3,592)	46,177	05/15/2024	
685218-AB-5	ORANGE SR GBLB NT5 5%44	C	08/21/2018	SG COWEN SECURITIES CORP	XXX	258,099	230,000	282,258	282,020	0	(752)	(752)	0	281,268	0	(23,169)	(23,169)	13,247	02/06/2044	
89153V-AL-3	TOTAL CAPITAL	C	08/24/2018	SG COWEN SECURITIES CORP	XXX	620,968	610,000	651,797	650,564	0	(3,887)	(3,887)	0	646,677	0	(25,709)	(25,709)	20,206	04/10/20	



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
03329P-AS-1	ANCHORAGE CAPITAL CLO 144A	C	01/28/2018	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	10,182	04/28/2026	
03969A-AH-3	ARDAGH PACKAGING 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	606,544	600,000	600,000	.0	.0	.0	.0	.0	600,000	.0	6,544	6,544	9,353	05/15/2023	
14312E-AE-3	CARLYLE GLOBAL MARKET STR CLO 144A	C	12/11/2018	BOND CALLED	XXX	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	53,130	10/14/2028	
361640-NA-2	GE CAPITAL INTERNATIONAL FDG	D	06/06/2018	GOLDMAN SACHS & CO.	XXX	452,262	475,000	519,815	.0	(759)	.0	(759)	.0	518,359	.0	(66,097)	(66,097)	11,833	11/15/2035	
55818P-AL-4	MADISON PARK FUNDING XII CLO 144A	C	10/22/2018	PRINCIPAL RECEIPT	XXX	146,428	146,428	146,557	.0	(109)	.0	(109)	.0	146,428	.0	.0	.0	4,797	07/20/2026	
85812P-AC-7	NOVOLIPETSK STEEL 144A	D	04/13/2018	CREDIT SUISSE	XXX	1,353,930	1,400,000	1,406,610	.0	(280)	.0	(280)	.0	1,405,378	.0	(52,048)	(52,048)	21,350	06/15/2023	
67104L-AA-5	OHA LOAN FUNDING 2013-2 CLO 144A	C	05/24/2018	PRINCIPAL RECEIPT	XXX	1,129,932	1,129,932	1,135,084	.0	(4,507)	.0	(4,507)	.0	1,129,932	.0	.0	.0	15,588	08/23/2024	
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA	C	10/11/2018	ASSET TRANSFER	XXX	1,024,629	1,115,000	1,099,769	.0	1,158	.0	1,158	.0	1,101,275	.0	(76,646)	(76,646)	37,464	09/23/2026	
78448T-AB-8	SMBC AVIATION CAP FIN 144A	C	02/28/2018	PLC R	XXX	1,429,957	1,470,000	1,468,177	.0	54	.0	54	.0	1,468,391	.0	(38,433)	(38,433)	27,317	07/15/2022	
87165U-AL-5	SYMPHONY XVII LTD 144A CLO	C	04/15/2018	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	930,000	.0	41,646	.0	41,646	.0	1,000,000	.0	.0	.0	32,044	04/15/2028	
92916X-AE-7	VOYA CLO 2013-3 LTD 2013-3A 144A	C	09/17/2018	CORPORATE REORGANIZATIONS	XXX	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	114,065	01/18/2026	
064255-AU-6	BANK TOKYO-MITSUBISHI LTD N Y 144A	C	10/11/2018	ASSET TRANSFER	XXX	409,184	410,000	409,344	.0	106	.0	106	.0	409,943	.0	(759)	(759)	10,242	03/10/2019	
65535H-AG-4	NOMURA HDGS INC	C	10/11/2018	ASSET TRANSFER	XXX	359,783	360,000	357,851	.0	349	.0	349	.0	359,799	.0	(16)	(16)	10,505	03/19/2019	
83404D-AA-7	SOFTBANK CORP 144A	C	05/21/2018	CALLED @ 102 6290000	XXX	672,220	655,000	675,531	3,875	(17,977)	.0	(14,102)	.0	655,000	.0	.0	.0	34,905	04/15/2020	
86563V-AH-2	SUMITOMO MITSUI TR BK LTD 144A	C	04/18/2018	PERSHING LLC	XXX	874,553	880,000	879,826	.0	19	.0	19	.0	879,941	.0	(5,389)	(5,389)	11,225	03/06/2019	
86563V-AL-3	SUMITOMO MITSUI TR BK LTD 144A	D	08/24/2018	PERSHING LLC	XXX	494,090	500,000	499,660	.0	108	.0	108	.0	499,818	.0	(5,728)	(5,728)	9,181	09/19/2019	
03835V-AF-3	APTIV PLC SR NT 46	C	07/24/2018	PIERPOINT SECURITIES LLC	XXX	285,042	310,000	318,446	.0	(88)	.0	(88)	.0	318,322	.0	(33,280)	(33,280)	11,123	10/01/2046	
24718P-AA-5	DELPHI JERSEY HDGS PLC 144A	C	01/26/2018	VARIOUS	XXX	795,000	795,000	791,768	.0	13	.0	13	.0	791,891	.0	13,578	13,578	12,360	10/01/2025	
00507U-AF-8	ACTAVIS FUNDING SCS	C	05/02/2018	BARCLAYS CAP INC	XXX	802,040	825,000	854,182	.0	(1,263)	.0	(1,263)	.0	850,604	.0	(48,563)	(48,563)	12,264	06/15/2024	
00507U-AT-8	ACTAVIS FUNDING SCS	C	10/11/2018	VARIOUS	XXX	972,544	1,020,000	1,037,690	.0	(247)	.0	(247)	.0	1,037,242	.0	(64,698)	(64,698)	45,000	03/15/2035	
00507U-AU-5	ACTAVIS FUNDING SCS	C	08/21/2018	VARIOUS	XXX	1,456,119	1,505,000	1,623,948	.0	(1,223)	.0	(1,223)	.0	1,621,711	.0	(165,592)	(165,592)	56,677	03/15/2045	
02154C-AD-5	ALTICE FINANCING S.A. 144A	D	09/05/2018	VARIOUS	XXX	400,500	400,000	420,000	.0	(3,169)	.0	(3,169)	.0	412,397	.0	(11,897)	(11,897)	24,733	02/15/2023	
02154C-AE-3	ALTICE FINANCING S.A. 144A	C	09/05/2018	VARIOUS	XXX	574,750	600,000	600,000	.0	.0	.0	.0	.0	600,000	.0	(25,250)	(25,250)	50,083	05/15/2026	
02154V-AB-7	ALTICE SA CALLABLE NOTES 7.6 144A	C	01/18/2018	MORGAN STANLEY & CO INC	XXX	576,563	625,000	625,000	26,563	.0	.0	26,563	.0	625,000	.0	(48,438)	(48,438)	14,694	02/15/2025	
03938L-AP-9	ARCELORMITTAL SA LUXEMBOURG	C	07/18/2018	GOLDMAN SACHS & CO.	XXX	320,625	285,000	359,813	.0	(1,060)	.0	(1,060)	.0	358,633	.0	(38,008)	(38,008)	15,596	10/15/2039	
03938L-AS-3	ARCELORMITTAL SA LUXEMBOURG	C	08/06/2018	BANC OF AMERICA SEC LLC	XXX	241,875	215,000	250,475	.0	(480)	.0	(480)	.0	249,794	.0	(7,919)	(7,919)	13,854	03/01/2041	
00191A-AC-0	ARD FIN S A	C	03/16/2018	CITIGROUP GBL MKT INC/SAL	XXX	520,315	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	20,315	20,315	18,307	09/15/2023	
12550A-AR-7	CIFC FDG 2014-V LTD CLO 144A	C	09/24/2018	BOND CALLED	XXX	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	44,281	01/17/2027	
20914U-AD-8	CONSOLIDATED ENERGY FIN S 144A	C	07/25/2018	VARIOUS	XXX	636,723	625,000	621,875	.0	152	.0	152	.0	622,204	.0	14,519	14,519	23,518	06/15/2025	
235822-AA-1	DANA FING LUXEMBOURG S A R L 144A	C	10/17/2018	VARIOUS	XXX	347,473	350,000	350,000	.0	.0	.0	.0	.0	350,000	.0	(2,528)	(2,528)	18,525	06/01/2026	
45824T-AP-0	INTELSAT JACKSON HDGS LTD	C	03/22/2018	DEUTSCHE BANK SECS	XXX	289,350	360,000	300,600	11,634	1,699	.0	13,333	.0	307,633	.0	(18,283)	(18,283)	12,925	08/01/2023	
45824T-AR-6	INTELSAT JACKSON HDGS LTD 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	110,644	105,000	111,825	.0	(849)	.0	(567)	.0	109,946	.0	698	698	8,120	02/15/2024	
45824T-AG-0	INTELSAT JACKSON HDGS LTD SR NT	C	03/20/2018	BARCLAYS CAP INC	XXX	488,700	540,000	491,400	.0	7,565	.0	9,958	.0	501,358	.0	(12,658)	(12,658)	19,238	04/01/2021	
561233-AA-5	MALLINCKRODT INTL FIN SA 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	73,000	80,000	82,300	9,015	(185)	.0	8,830	.0	81,430	.0	(8,430)	(8,430)	4,626	08/01/2022	
561233-AB-3	MALLINCKRODT INTL FIN SA 144A	C	10/30/2018	VARIOUS	XXX	561,671	575,000	575,000	23,000	.0	.0	23,000	.0	575,000	.0	(13,329)	(13,329)	22,172	04/15/2020	
561233-AC-1	MALLINCKRODT INTL FIN SA 144A	C	06/06/2018	JP MORGAN SECS INC-FI	XXX	71,890	90,000	76,287	.0	490	.0	490	.0	76,776	.0	(4,886)	(4,886)	3,176	04/15/2025	
65410C-AA-8	NIELSEN COMPANY 144A	C	10/01/2018	VARIOUS	XXX	275,138	270,000	280,463	.0	(684)	.0	(684)	.0	275,832	.0	(694)	(694)	6,530	10/01/2021	
L8800N-AF-0	STEEL CAPITAL SA SR GLBL 3 REGS22	C	04/16/2018	VARIOUS	XXX	1,414,010	1,400,000	1,535,132	.0	(6,120)	.0	(6,120)	.0	1,504,848	.0	(90,838)	(90,838)	41,454	10/17/2022	
87927V-AF-5	TELECOM ITALIA CAP	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	45,731	45,000	48,150	.0	(71)	.0	(71)	.0	48,016	.0	(2,284)	(2,284)	2,056	11/15/2033	
87927V-AM-0	TELECOM ITALIA CAP	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	99,125	100,000	104,750	.0	(101)	.0	(101)	.0	104,558	.0	(5,433)	(5,433)	5,050	09/30/2034	
896680-AE-8	TRINSECO MATLS OPER SCA 144A	C	08/01/2018	VARIOUS	XXX	311,100	315,000	315,000	.0	.0	.0	.0	.0	315,000	.0	(3,900)	(3,900)	12,018	09/01/2025	
31503A-AA-2	FERMACA ENTERPRISES S DE R L 144A	C	10/02/2018	SINKING FUND PAYMENT	XXX	34,077	34,077	34,077	.0	.0	.0	.0	.0	34,077	.0	.0	.0	1,648	03/30/2038	
716540-B6-6	PETROLEOS MEXICANOS	C	08/24/2018	PERSHING LLC	XXX	946,000	1,000,000	968,750	.0	3,330	.0	3,330	.0	974,662	.0	(28,662)	(28,662)	37,722	01/30/2023	
910860-BE-7	UNITED MEXICAN STS MTN BE	C	08/21/2018	VARIOUS	XXX	897,170	825,000	882,719	.0	(654)	.0	(654)	.0	881,357	.0	15,813	15,813	39,336	01/21/2045	
00084D-AL-4	ABN AMRO BK NV MTN SR SB 144A	C	08/21/2018	STATE STREET BK & TR CO	XXX	356,485	350,000	373,427	.0	(1,473)	.0	(1,473)	.0	370,795	.0	(14,310)	(14,310)	14,233	04/18/2026	
013822-AC-5	ALCOA NEDERLAND HDG B V	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	46,294	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	1,294	1,294	582	05/15/2028	
N1384F-AA-3	BHARTI AIRTEL INTERNATIONAL	C	11/20/2018	TENDERED BACK TO COMPANY	XXX	985,000	1,000,000	986,250	.0	1,337	.0	1,337	.0	992,532	.0	(7,532)	(7,532)	62,069	03/11/2023	
210383-AG-0	CONSTELLUM NV 144A	C	01/04/2018	DEUTSCHE BANK SECS	XXX	504,900	495,000	495,000	.0	.0	.0	.0	.0	495,000	.0	9,900	9,900	4,766	02/15/2026	
21685W-DF-1	COOPERATIVE CENTRALE RAIFFEI	C	01/19/2018	CREDIT SUISSE FIRST BOS	XXX	1,031,350	1,000,000	1,047,611	.0	(415)	.0	(415)	.0	1,042,961	.0	(11,611)	(11,611)	8,119	11/09/2022	
292786-AB-4	ENEL FIN INTL N.V. 144A	C	10/11/2018	VARIOUS	XXX	970,851	1,020,000	1,016,940	.0	427	.0	427	.0	1,017,715	.0	(46,863)	(46,863)	24,487	05/25/2022	
47032F-AA-7	JAMES HARDIE INTL FIN LTD 144A	C	01/05/2018	BANC OF AMERICA SEC LLC	XXX	163,013	161,000	161,000	.0	.0	.0	.0	.0	161,000	.0					



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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	
67777L-AC-7	01 EUROPEAN GROUP BV 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	28,275	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	(1,725)	(1,725)	.770	03/15/2023	
88167A-AL-5	TEVA PHARMACEUTICAL FIN.	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	207,500	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	7,500	7,500	4,633	04/15/2024	
88167A-AD-3	TEVA PHARMACEUTICAL FIN NETH.	C	01/12/2018	JP MORGAN SECS INC-FI	XXX	101,764	115,000	112,378	.0	.0	.0	.0	.0	112,593	.0	(10,830)	(10,830)	1,574	07/21/2023	
05964H-AC-9	BANCO SANTANDER SA	C	02/28/2018	PERSHING LLC	XXX	996,900	1,000,000	1,002,340	.0	(78)	.0	(78)	.0	1,002,118	.0	(5,218)	(5,218)	13,708	04/11/2022	
05964H-AE-5	BANCO SANTANDER SA	C	02/28/2018	GOLDMAN SACHS & CO.	XXX	583,944	600,000	598,848	.0	32	.0	32	.0	598,921	.0	(14,977)	(14,977)	6,719	02/23/2023	
87938W-AC-7	TELEFONICA EMISIONES S A U.	C	08/21/2018	N.A.	XXX	674,308	550,000	714,504	.0	(3,462)	.0	(3,462)	.0	703,038	.0	(28,729)	(28,729)	26,155	06/20/2036	
01959E-AB-4	ALL IED WORLD ASSURN CO HLDGS.	D	05/07/2018	CALLED @ 105 8800000	XXX	243,524	230,000	244,327	.0	(739)	.0	(739)	.0	235,617	.0	(5,617)	(5,617)	19,568	11/15/2020	
225401-AC-2	CREDIT SUISSE GROUP 144A	C	02/28/2018	GOLDMAN SACHS & CO.	XXX	824,346	820,000	830,358	.0	(146)	.0	(146)	.0	829,743	.0	(5,397)	(5,397)	22,726	01/09/2028	
225401-AD-0	CREDIT SUISSE GROUP 144A	C	03/16/2018	VARIOUS	XXX	1,143,219	1,180,000	1,180,000	.0	.0	.0	.0	.0	1,180,000	.0	(36,781)	(36,781)	8,816	12/14/2023	
90352J-AC-7	UBS GROUP FDG SWITZ AG 144A	C	02/28/2018	UBS WARBURG LLC	XXX	1,548,134	1,525,000	1,560,217	.0	(499)	.0	(499)	.0	1,558,652	.0	(10,518)	(10,518)	28,646	03/23/2028	
90352J-AE-3	UBS GROUP FDG SWITZ AG 144A	C	10/11/2018	VARIOUS	XXX	2,128,637	2,200,000	2,202,970	.0	(90)	.0	(90)	.0	2,202,693	.0	(74,056)	(74,056)	46,855	08/15/2023	
94077Y-AA-8	WEATHERFORD INTL LTD BERMUDA SR NT	C	03/22/2018	MORGAN STANLEY & CO INC.	XXX	538,350	555,000	545,981	.0	615	.0	615	.0	547,728	.0	(9,378)	(9,378)	14,854	09/15/2020	
191229-AA-1	COCA COLA ICECEK A S 144A	C	10/01/2018	MATURITY	XXX	1,000,000	1,000,000	998,815	.0	1,185	.0	1,185	.0	1,000,000	.0	.0	.0	47,500	10/01/2018	
590454-AA-2	MERSIN ULUSLAR ARASI LIMAN 144A	D	09/01/2018	JP MORGAN CHASE BANK BANK OF NY/TORONTO	XXX	1,451,250	1,500,000	1,515,490	.0	(1,605)	.0	(1,605)	.0	1,505,007	.0	(53,757)	(53,757)	93,755	08/12/2020	
034863-AS-9	ANGLO AMERICAN CAPITAL PLC 144A	C	04/27/2018	DOMINION SE	XXX	396,064	415,000	414,772	.0	9	.0	9	.0	414,790	.0	(18,727)	(18,727)	9,611	09/11/2024	
00185A-AH-7	AON PLC	C	08/22/2018	WACHOVIA SECURITIES LLC	XXX	102,945	100,000	109,844	.0	(130)	.0	(130)	.0	109,666	.0	(6,721)	(6,721)	3,681	05/15/2045	
06738E-AN-5	BARCLAYS PLC	C	10/11/2018	ASSET TRANSFER	XXX	437,098	455,000	460,922	.0	(437)	.0	(437)	.0	459,778	.0	(22,680)	(22,680)	24,828	01/12/2026	
06738E-BD-6	BARCLAYS PLC	C	05/23/2018	BANC OF AMERICA SEC LLC	XXX	1,087,373	1,090,000	1,090,000	.0	.0	.0	.0	.0	1,090,000	.0	(2,627)	(2,627)	1,355	05/16/2029	
055650-DN-5	BP CAP MKTS P L C	C	08/24/2018	VARIOUS	XXX	427,399	445,000	448,867	.0	(128)	.0	(128)	.0	448,668	.0	(21,268)	(21,268)	9,696	09/19/2027	
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	D	10/11/2018	ASSET TRANSFER	XXX	203,725	145,000	216,331	.0	(2,547)	.0	(2,547)	.0	201,739	.0	1,986	1,986	11,113	12/15/2030	
293580-AH-2	ENSCO PLC	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	43,200	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	(1,800)	(1,800)	1,812	02/01/2026	
404280-AJ-8	HSBC HLDGS PLC	D	03/23/2018	JP MORGAN CHASE/HSBCSI	XXX	540,549	425,000	519,639	.0	(544)	.0	(544)	.0	510,169	.0	30,380	30,380	9,312	06/01/2038	
404280-BK-4	HSBC HLDGS PLC	D	03/15/2018	JP MORGAN CHASE/HSBCSI	XXX	1,358,530	1,365,000	1,396,913	.0	(595)	.0	(595)	.0	1,395,443	.0	(36,913)	(36,913)	28,499	03/13/2028	
404280-BM-0	HSBC HLDGS PLC	C	03/15/2018	BARCLAYS CAP INC	XXX	933,350	955,000	955,000	.0	.0	.0	.0	.0	955,000	.0	(21,650)	(21,650)	9,414	11/22/2023	
45763P-AE-6	INMARSAT FIN PLC 144A	C	08/01/2018	VARIOUS	XXX	911,688	915,000	862,200	.0	2,720	.0	2,720	.0	877,146	.0	34,541	34,541	16,679	05/15/2022	
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	207,000	200,000	211,250	.0	(1,133)	.0	(1,133)	.0	210,117	.0	(3,117)	(3,117)	5,833	02/15/2022	
47010B-AD-6	JAGUAR LAND ROVER PLC 144A	C	08/01/2018	GOLDMAN SACHS & CO.	XXX	199,750	200,000	202,000	.0	(535)	.0	(535)	.0	201,465	.0	(1,715)	(1,715)	6,092	11/15/2019	
65351E-AB-9	LAIRD PLC	D	09/04/2018	Principal Receipt	XXX	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	184,693	09/25/2021	
53359P-AA-8	LINCOLN FIN LTD 144A	C	05/15/2018	VARIOUS	XXX	1,040,376	1,005,000	1,059,706	1,339	(6,854)	.0	(5,515)	.0	1,036,307	.0	4,069	4,069	43,648	04/15/2021	
539439-AO-2	LLOYDS BANKING GROUP PLC	C	04/25/2018	BANC OF AMERICA SEC LLC	XXX	947,428	1,025,000	1,025,000	.0	.0	.0	.0	.0	1,025,000	.0	(77,572)	(77,572)	17,299	11/07/2028	
53947M-AB-2	LLOYDS TSB BANK PLC 144A	D	10/11/2018	ASSET TRANSFER	XXX	262,635	255,000	254,406	.0	55	.0	55	.0	254,905	.0	7,730	7,730	18,405	01/13/2020	
756250-AE-9	RECKITT BENCKISER TREAS 144A	C	04/17/2018	MORGAN STANLEY & CO INC.	XXX	244,434	260,000	259,220	.0	20	.0	20	.0	259,275	.0	(14,842)	(14,842)	2,448	06/26/2027	
76720A-AG-1	RIO TINTO FIN USA PLC	C	08/21/2018	CITIGROUP GBL MKT INC/SAL	XXX	198,524	200,000	200,469	.0	(9)	.0	(9)	.0	200,458	.0	(1,934)	(1,934)	8,296	08/21/2042	
780099-CH-8	ROYAL BK OF SCOTLAND PLC	C	07/24/2018	VARIOUS	XXX	343,309	340,000	362,578	1,310	(1,715)	.0	(405)	.0	360,223	.0	(16,914)	(16,914)	11,520	05/28/2024	
780097-AZ-4	ROYAL BK SCOTLAND GROUP PLC	C	07/30/2018	VARIOUS	XXX	1,474,224	1,400,000	1,559,055	13,016	(13,229)	.0	(213)	.0	1,541,778	.0	(67,554)	(67,554)	51,023	12/19/2023	
780097-BD-2	ROYAL BK SCOTLAND GROUP PLC	C	04/27/2018	CALYON SECURITIES	XXX	1,278,927	1,300,000	1,286,220	.0	557	.0	557	.0	1,289,428	.0	(10,501)	(10,501)	32,044	09/12/2025	
780097-BG-5	ROYAL BK SCOTLAND GROUP PLC	C	05/23/2018	VARIOUS	XXX	973,313	975,000	975,000	.0	.0	.0	.0	.0	975,000	.0	(1,687)	(1,687)	927	05/18/2029	
80281L-AE-5	SANTANDER UK PLC	C	02/28/2018	PERSHING LLC	XXX	573,657	585,000	586,830	.0	(67)	.0	(67)	.0	586,525	.0	(12,868)	(12,868)	9,671	08/05/2021	
80281L-AF-2	SANTANDER UK PLC	C	02/28/2018	RBS	XXX	733,984	740,000	740,000	.0	.0	.0	.0	.0	740,000	.0	(6,016)	(6,016)	17,030	01/10/2023	
80281L-AB-1	SANTANDER UK PLC 144A	C	08/21/2018	BANC OF AMERICA SEC LLC	XXX	1,056,360	1,000,000	1,100,826	.0	(1,156)	.0	(1,156)	.0	1,098,809	.0	(42,449)	(42,449)	52,813	09/15/2045	
80283L-AK-9	SANTANDER UK PLC 2.5% MTN 19	C	10/11/2018	ASSET TRANSFER	XXX	1,808,516	1,810,000	1,806,833	.0	831	.0	831	.0	1,809,539	.0	(1,023)	(1,023)	48,644	03/14/2019	
92769V-AF-6	VIRGIN MEDIA FIN PLC 144A	C	02/05/2018	BANC OF AMERICA SEC LLC	XXX	763,125	750,000	772,500	.0	(269)	.0	(269)	.0	765,266	.0	(2,141)	(2,141)	14,000	10/15/2024	
92769X-AM-7	VIRGIN MEDIA SECD FIN PLC 144A	C	02/01/2018	BANC OF AMERICA SEC LLC	XXX	306,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	6,000	6,000	7,792	08/15/2026	
624422-AA-8	GTL TRADE FIN INC	C	08/24/2018	CITIGROUP GBL MKT INC/SAL	XXX	702,075	690,000	630,281	.0	3,866	.0	3,866	.0	644,048	.0	58,027	58,027	33,772	04/29/2024	
389999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						656,805,390	663,098,699	663,898,036	627,271,595	3,747,649	(202,672)	1,414,284	2,130,692	0	662,576,008	0	(6,045,805)	(6,045,805)	21,283,344	XXX
Bonds - Hybrid Securities																				
857477-AO-6	STATE STR CORP	C	10/11/2018	ASSET TRANSFER	XXX	360,325	355,000	355,000	.0	.0	.0	.0	.0	355,000	.0	5,325	5,325	19,984	09/15/2020	
902973-AZ-9	US BANCORP DEL PERP FXD/FLT	C	10/11/2018	ASSET TRANSFER	XXX	440,550	445,000	445,000	.0	.0	.0	.0	.0	445,000	.0	(4,450)	(4,450)	23,323	04/15/2027	
03969A-AG-5	ARDAGH PACKAGING 144A	C	07/13/2018	VARIOUS	XXX	228,600	225,000	232,875	.0	(2,338)	.0	(2,338)	.0	227,172	.0	1,428	1,428	14,100	06/30/2021	
489999 - Bonds - Hybrid Securities						1,029,475	1,025,000	1,032,875	1,029,509	0	(2,338)	0	(2,338)	0	1,027,172	0	2,303	2,303	57,406	XXX
Bonds - Subtotals - Bank Loans																				
LX1739-26-2	AHP HEALTH PARTNERS TERM LOAN	C	12/31/2018	PER CLIENTS REQUEST	XXX	2,075	2,075	2,054	.0	.0	.0	.0	.0	2,054	.0	.21	.21	.48	06/30/2025	
LX1766-79-4	ALBERTSONS LLC 2017-1 B4 TL	C	11/16/2018	VARIOUS	XXX	141,207	141,207	137,500	.0	.0	.0	.0	.0	137,500	.0	3,707	3,707	5,536	08/25/2021	
LX1608-96-2																				



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
LX1677-92-6	ASURION TL B4		12/31/2018	VARIOUS	XXX	25,454	25,454	25,454	25,454	.0	.0	.0	.0	.0	25,454	.0	.0	.0	1,035	08/04/2022
LX1694-85-5	AVAYA INC. TL-B		12/31/2018	VARIOUS	XXX	2,500	2,500	2,516	.0	.0	.0	.0	.0	.0	2,516	.0	.0	.0	(16)	
LX1561-96-3	BASS PRO GROUP LLC TERM LOAN B		12/26/2018	VARIOUS	XXX	684,874	698,766	691,778	691,778	.0	.0	.0	.0	.0	691,778	.0	(6,904)	(6,904)	36,511	11/15/2023
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE SERV		12/31/2018	VARIOUS	XXX	249,038	247,838	245,360	245,360	.0	.0	.0	.0	.0	245,360	.0	3,678	3,678	7,372	06/14/2024
LX1541-98-1	CALIFORNIA RESOURCES TERM LOAN		03/15/2018	PER CLIENTS REQUEST	XXX	222,500	200,000	210,500	210,500	.0	.0	.0	.0	.0	210,500	.0	12,000	12,000	7,965	12/31/2021
LX1651-77-2	FIRST DATA CORP TL-B		12/27/2018	PER CLIENTS REQUEST	XXX	78,215	78,215	78,300	.0	.0	.0	.0	.0	.0	78,300	.0	(85)	(85)	648	07/10/2022
LX1662-21-7	GENESYS TELECOM TL		02/26/2018	PER CLIENTS REQUEST	XXX	722,757	719,541	719,541	719,541	.0	.0	.0	.0	.0	719,541	.0	3,216	3,216	8,363	11/17/2023
LX1711-56-8	GRAFTECH FINANCE TERM LOAN B TL		12/31/2018	PER CLIENTS REQUEST	XXX	875,011	871,250	866,894	.0	.0	.0	.0	.0	.0	866,894	.0	8,118	8,118	10,126	02/12/2025
LX1413-86-8	GRANITE ACQUISITION TERM B LOAN		02/26/2018	PER CLIENTS REQUEST	XXX	643,124	636,756	630,389	630,389	.0	.0	.0	.0	.0	630,389	.0	12,735	12,735	9,966	10/14/2022
LX1716-45-0	GREENEDEN U.S. HOLDINGS I, LLC TER		12/31/2018	VARIOUS	XXX	7,167	7,167	7,199	.0	.0	.0	.0	.0	.0	7,199	.0	(32)	(32)	245	12/01/2023
LX1470-95-9	KIK CUSTOM PRODUCTS TRM LN (KRONOS)		02/28/2018	PER CLIENTS REQUEST	XXX	593,212	593,212	593,953	593,953	.0	.0	.0	.0	.0	593,953	.0	(742)	(742)	13,508	08/26/2022
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B		09/28/2018	VARIOUS	XXX	59,397	59,397	59,100	59,100	.0	.0	.0	.0	.0	59,100	.0	297	297	1,386	05/25/2023
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN		10/31/2018	VARIOUS	XXX	2,202	2,202	2,191	2,191	.0	.0	.0	.0	.0	2,191	.0	11	11	67	11/06/2024
LX1702-14-6	NEXEO SOLUTIONS,LLC TERM B LOAN		12/31/2018	VARIOUS	XXX	3,985	3,985	3,985	3,985	.0	.0	.0	.0	.0	3,985	.0	.0	.0	81	06/09/2023
LX1739-77-5	SOLEVIS INTERNATIONAL TERM LOAN		12/31/2018	PER CLIENTS REQUEST	XXX	1,200	1,200	1,188	.0	.0	.0	.0	.0	.0	1,188	.0	12	12	18	12/18/2023
LX1381-19-8	SOLEVIS INTL ASHLAND INC TL 1ST		06/18/2018	VARIOUS	XXX	735,607	732,678	729,015	729,015	.0	.0	.0	.0	.0	729,015	.0	6,592	6,592	18,460	07/02/2021
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN		12/31/2018	PER CLIENTS REQUEST	XXX	3,125	3,125	3,109	.0	.0	.0	.0	.0	.0	3,109	.0	16	16	179	06/27/2025
LX1721-92-2	TITAN ACC LTD INITIAL TERM LOAN		12/31/2018	VARIOUS	XXX	3,713	3,713	3,703	.0	.0	.0	.0	.0	.0	3,703	.0	9	9	93	03/28/2025
LX1753-32-1	VERSCEND HOLDING TERM B LOAN		12/31/2018	PER CLIENTS REQUEST	XXX	613	613	608	.0	.0	.0	.0	.0	.0	608	.0	5	5	13	08/27/2025
LX1617-14-6	VERTIV GROUP COV-LITE TLB (CORTES)		07/23/2018	PER CLIENTS REQUEST	XXX	1,090,375	1,100,000	1,100,000	1,098,163	1,837	.0	.0	1,837	.0	1,100,000	.0	(9,625)	(9,625)	37,844	11/30/2023
LX1653-96-8	WIDEPENWEST FINANCE, LLC TERM B L		12/19/2018	PER CLIENTS REQUEST	XXX	2,261	3,392	3,265	.0	.0	.0	.0	.0	.0	3,265	.0	(1,003)	(1,003)	61	08/18/2023
LX1679-18-7	ZEKELMAN INDUSTRIES INC FKA JMC TL		01/24/2018	PER CLIENTS REQUEST	XXX	1,824,023	1,812,693	1,794,566	1,794,566	.0	.0	.0	.0	.0	1,794,566	.0	29,456	29,456	9,642	06/07/2021
899999	- Bonds - Subtotals - Bank Loans					9,559,324	9,536,610	9,501,769	8,528,583	1,837	.0	.0	1,837	.0	9,501,769	.0	57,571	57,571	193,944	XXX
899997	- Bonds - Subtotals - Bonds - Part 4					946,416,959	954,257,752	962,119,862	906,553,079	3,749,486	(2,301,611)	1,414,284	33,590	.0	958,577,677	.0	(12,435,889)	(12,435,889)	27,875,706	XXX
899998	- Bonds - Summary item from Part 5 for Bonds					1,149,015,359	1,152,213,542	1,152,273,911	.0	.0	(85,001)	.0	(85,001)	.0	1,152,188,909	.0	(3,364,749)	(3,364,749)	6,673,313	XXX
899999	- Bonds - Subtotals - Bonds					2,095,432,319	2,106,471,293	2,114,393,773	906,553,079	3,749,486	(2,386,612)	1,414,284	(51,411)	.0	2,110,766,587	.0	(15,800,638)	(15,800,638)	34,549,019	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
361860-20-8	GMAC CAP TR I		05/02/2018	MLPFS		150,000	3,984	25,000	3,886	.0	(1)	.0	(1)	.0	3,885	.0	99	99	69	XXX
849999	- Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					3,984	XXX	3,886	.0	.0	(1)	.0	(1)	.0	3,885	.0	99	99	69	XXX
899997	- Preferred Stocks - Subtotals - Preferred Stocks - Part 4					3,984	XXX	3,886	.0	.0	(1)	.0	(1)	.0	3,885	.0	99	99	69	XXX
899999	- Preferred Stocks - Subtotals - Preferred Stocks					3,984	XXX	3,886	.0	.0	(1)	.0	(1)	.0	3,885	.0	99	99	69	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
336901-10-3	1ST SOURCE CORP		05/15/2018	MLPFS		4,870,000	256,959	XXX	225,272	240,822	(15,550)	.0	(15,550)	.0	225,272	.0	31,687	31,687	2,240	XXX
000811-10-8	ACCO BRANDS CORP		05/15/2018	MLPFS		33,110,000	392,991	XXX	261,651	403,942	(142,291)	.0	(142,291)	.0	261,651	.0	131,340	131,340	2,030	XXX
012348-10-8	ALBANY INTL CORP		05/15/2018	MLPFS		9,610,000	573,813	XXX	319,684	590,535	(270,851)	.0	(270,851)	.0	319,684	.0	254,130	254,130	3,267	XXX
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTNS		05/14/2018	MLPFS		37,610,000	469,001	XXX	478,047	547,226	(69,178)	.0	(69,178)	.0	478,047	.0	(9,046)	(9,046)	.0	XXX
001744-10-1	AMN HEALTHCARE SERVICES INC COM		05/14/2018	MLPFS		3,670,000	206,749	XXX	146,190	180,748	(34,558)	.0	(34,558)	.0	146,190	.0	60,559	60,559	.0	XXX
046433-10-8	ASTRONICS CORP		05/14/2018	MLPFS		3,310,000	115,851	XXX	93,148	137,266	(44,117)	.0	(44,117)	.0	93,148	.0	22,703	22,703	.0	XXX
05990K-10-6	BANC OF CALIFORNIA INC		05/14/2018	MLPFS		12,670,000	237,283	XXX	260,813	261,636	(822)	.0	(822)	.0	260,813	.0	(23,530)	(23,530)	3,294	XXX
077454-10-6	BELDON CDT INC COM		05/15/2018	MLPFS		10,250,000	567,123	XXX	513,745	790,993	(277,248)	.0	(277,248)	.0	513,745	.0	53,378	53,378	1,135	XXX
149205-10-6	CATO CORP NEW		05/14/2018	MLPFS		10,710,000	174,672	XXX	142,279	170,503	(28,224)	.0	(28,224)	.0	142,279	.0	32,392	32,392	7,069	XXX
17273K-10-9	CIRCOR INTL INC		05/14/2018	MLPFS		5,840,000	285,948	XXX	290,296	284,291	6,004	.0	6,004	.0	290,296	.0	(4,347)	(4,347)	.0	XXX
22002T-10-8	CORPORATE OFFICE PPTYS TR		05/14/2018	MLPFS		9,640,000	268,016	XXX	220,921	281,488	(60,567)	.0	(60,567)	.0	220,921	.0	47,095	47,095	5,302	XXX
221006-10-9	CORVEL CORP		05/15/2018	MLPFS		4,194,000	213,947	XXX	152,235	221,863	(69,628)	.0	(69,628)	.0	152,235	.0	61,713	61,713	.0	XXX
126501-10-5	CTS CORP		05/15/2018	MLPFS		13,050,000	401,015	XXX	245,628	336,038	(90,410)	.0	(90,410)	.0	245,628	.0	155,387	155,387	1,044	XXX
229689-10-6	CUBIC CORP		05/14/2018	VARIOUS		9,740,000	671,229	XXX	446,580	574,173	(127,593)	.0	(127,593)	.0	446,580	.0	224,649	224,649	1,315	XXX
238337-10-9	DAVE & BUSTERS ENTMT INC		05/14/2018	VARIOUS		3,890,000	160,591	XXX	198,735	214,611	(15,876)	.0	(15,876)	.0	198,735	.0	(38,144)	(38,144)	.0	XXX
247850-10-0	DELTC TIMBER CORP		02/20/2018	GOLDMAN SACHS & CO.		6,480,000	604,454	XXX	402,610	593,244	(190,634)	.0	(190,634)	.0	402,610	.0	201,844	201,844	.0	XXX
252784-30-1	DIAMONDRACK HOSPITALITY CO		05/14/2018	MLPFS		23,565,000	278,089	XXX	225,520	266,049	(40,529)	.0	(40,529)	.0	225,520	.0	52,569	52,569	5,891	XXX
253651-10-3	DIEBOLD INC		05/14/2018	MLPFS		13,360,000	173,623	XXX	205,744	218,436	116,341	.0	116,341	.0	205,744	.0	(32,121)	(32,121)	1,336	XXX
28140H-20-3	EDUCATION RLTY TR INC		05/14/2018	MLPFS		11,093,000	378,223	XXX	365,052	387,368	(22,315)	.0	(22,315)	.0	365,052	.0	13,170	13,170	8,747	XXX
268856-10-9	ERA GROUP INC		05/15/2018	MLPFS		11,690,000	138,926	XXX	112,694	125,668	(12,974)	.0	(12,974)	.0	112,694	.0	26,232	26,232	.0	XXX
296315-10-4	ESCO TECHNOLOGIES INC		05/15/2018	MLPFS		8,660,000	480,092	XXX	315,276	521,765	(206,489)	.0	(206,489)	.0	315,276	.0	164,816	164,816	1,386	XXX
296689-10-2	ESSENDANT INC COM		03/07/2018	VARIOUS		10,890,000	85,171	XXX	165,343	100,950	64,393	.0	64,393	.0						

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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
346563-10-9	FORRESTER RESH INC		05/15/2018	MLPFS	11,770,000	488,031	XXX	379,250	520,234	(140,984)	0	0	(140,984)	0	379,250	0	108,780	108,780	2,354	XXX
349853-10-1	FORWARD AIR CORP		05/14/2018	MLPFS	6,130,000	348,967	XXX	265,686	352,107	(86,421)	0	0	(86,421)	0	265,686	0	83,281	83,281	920	XXX
356108-10-0	FREDS INC		05/14/2018	VARIOUS	22,910,000	39,502	XXX	68,501	92,786	54,755	79,040	0	(24,285)	0	68,501	0	(28,998)	(28,998)	0	XXX
302941-10-9	FTI CONSULTING INC		05/14/2018	VARIOUS	13,380,000	777,947	XXX	481,821	574,805	(92,984)	0	0	(92,984)	0	481,821	0	296,126	296,126	0	XXX
361448-10-3	GATX CORP		05/14/2018	VARIOUS	6,010,000	428,404	XXX	283,829	373,582	(89,752)	0	0	(89,752)	0	283,829	0	144,575	144,575	4,891	XXX
391416-10-4	GREAT WESTN BANCORP INC		05/15/2018	MLPFS	14,080,000	599,921	XXX	360,857	560,384	(199,527)	0	0	(199,527)	0	360,857	0	239,063	239,063	6,398	XXX
397624-10-7	GREIF INC		05/15/2018	MLPFS	9,350,000	551,935	XXX	319,834	566,423	(246,589)	0	0	(246,589)	0	319,834	0	232,101	232,101	7,854	XXX
405024-10-0	HAEMONETICS CORP		05/14/2018	VARIOUS	5,960,000	478,391	XXX	187,193	346,157	(158,964)	0	0	(158,964)	0	187,193	0	291,198	291,198	0	XXX
410120-10-9	HANCOCK HLDG CO		03/02/2018	VARIOUS	13,560,000	720,660	XXX	401,895	671,220	(269,325)	0	0	(269,325)	0	401,895	0	318,765	318,765	242	XXX
447462-10-2	HURON CONSULTING GROUP INC		05/14/2018	MLPFS	8,350,000	308,480	XXX	337,758	337,758	0	0	0	0	337,758	0	(29,278)	(29,278)	0	XXX	
44925C-10-3	ICF INTL INC		05/15/2018	MLPFS	4,520,000	295,526	XXX	202,729	237,300	(34,571)	0	0	(34,571)	0	202,729	0	92,797	92,797	633	XXX
449306-10-7	ICU MED INC		01/30/2018	VARIOUS	880,000	202,078	XXX	107,379	190,080	(82,701)	0	0	(82,701)	0	107,379	0	94,699	94,699	0	XXX
459044-10-3	INTERNATIONAL BANCSHARES CORP		05/14/2018	MLPFS	11,571,000	487,108	XXX	296,466	459,369	(162,903)	0	0	(162,903)	0	296,466	0	190,642	190,642	3,818	XXX
488401-10-0	KEMPER CORP DEL		05/14/2018	VARIOUS	7,850,000	574,052	XXX	274,246	540,865	(266,619)	0	0	(266,619)	0	274,246	0	299,806	299,806	3,799	XXX
577128-10-1	MATTHEWS INTL CORP		05/15/2018	MLPFS	7,541,000	389,159	XXX	323,652	398,165	(74,513)	0	0	(74,513)	0	323,652	0	65,507	65,507	2,866	XXX
55264U-10-8	MB FINANCIAL INC NEW		05/14/2018	MLPFS	13,100,000	565,743	XXX	371,220	583,212	(211,992)	0	0	(211,992)	0	371,220	0	194,523	194,523	3,144	XXX
60649T-10-7	MISTRAS GROUP INC		05/15/2018	MLPFS	15,040,000	279,550	XXX	265,565	352,989	(87,423)	0	0	(87,423)	0	265,565	0	13,985	13,985	0	XXX
624756-10-2	MUELLER INDS INC		05/14/2018	MLPFS	22,130,000	645,865	XXX	417,025	784,066	(367,041)	0	0	(367,041)	0	417,025	0	228,839	228,839	2,213	XXX
639050-10-3	NATUS MEDICAL INC DEL		05/14/2018	MLPFS	4,810,000	169,992	XXX	171,107	183,742	(12,635)	0	0	(12,635)	0	171,107	0	(1,115)	(1,115)	0	XXX
63935N-10-7	NAVIGANT CONSULTING INC		05/14/2018	MLPFS	5,826,000	135,778	XXX	111,370	113,083	(1,713)	0	0	(1,713)	0	111,370	0	24,408	24,408	0	XXX
640079-10-9	NEENAH PAPER INC		05/14/2018	MLPFS	3,650,000	292,862	XXX	273,421	330,873	(57,452)	0	0	(57,452)	0	273,421	0	19,442	19,442	1,497	XXX
646025-10-6	NEW JERSEY RES		05/14/2018	MLPFS	4,270,000	185,384	XXX	123,174	171,654	(48,480)	0	0	(48,480)	0	123,174	0	62,211	62,211	2,327	XXX
667340-10-3	NORTHWEST BANCSHARES INC MD		05/15/2018	MLPFS	35,810,000	567,057	XXX	458,898	599,101	(140,273)	0	0	(140,273)	0	458,898	0	138,299	138,299	12,306	XXX
74164F-10-3	PRIMORIS SVCS CORP		05/14/2018	VARIOUS	10,840,000	272,320	XXX	215,125	294,740	(79,615)	0	0	(79,615)	0	215,125	0	57,195	57,195	1,178	XXX
75145Z-20-2	RAMCO-GERSHENSON PPTYS TR		05/15/2018	MLPFS	29,730,000	338,164	XXX	367,463	437,923	(13,183)	83,643	0	(79,460)	0	367,463	0	(29,298)	(29,298)	13,081	XXX
76116A-30-6	RESOLUTE ENERGY CORP		05/14/2018	MLPFS	7,920,000	276,385	XXX	303,706	249,242	54,464	0	0	54,464	0	303,706	0	(27,321)	(27,321)	0	XXX
806037-10-7	SCANSOURCE INC		05/14/2018	MLPFS	5,180,000	190,439	XXX	188,399	255,444	(67,045)	0	0	(67,045)	0	188,399	0	2,040	2,040	0	XXX
811904-10-1	SEACOR HOLDINGS INC		05/14/2018	VARIOUS	6,570,000	345,425	XXX	239,832	303,665	(63,833)	0	0	(63,833)	0	239,832	0	105,593	105,593	0	XXX
78413P-10-1	SEACOR MARINE HLDGS INC COM		05/15/2018	MLPFS	8,391,000	186,019	XXX	160,278	98,175	62,103	0	0	62,103	0	160,278	0	25,741	25,741	0	XXX
81725T-10-0	SENSIENT TECHNOLOGIES CORP		05/14/2018	MLPFS	7,740,000	530,979	XXX	440,908	566,181	(125,273)	0	0	(125,273)	0	440,908	0	90,071	90,071	5,152	XXX
83190B-10-1	SMART & FINAL STORES INC		05/15/2018	VARIOUS	37,320,000	184,930	XXX	319,086	319,086	0	0	0	0	319,086	0	(134,156)	(134,156)	0	XXX	
83413U-10-0	SOLAR CAP LTD		05/15/2018	MLPFS	11,694,000	248,725	XXX	211,926	236,336	(24,410)	0	0	(24,410)	0	211,926	0	36,799	36,799	9,536	XXX
78469C-10-3	SP PLUS CORP		05/15/2018	VARIOUS	9,020,000	320,905	XXX	217,648	334,642	(116,994)	0	0	(116,994)	0	217,648	0	103,257	103,257	0	XXX
84857L-10-1	SPIRE INC		05/14/2018	MLPFS	2,730,000	193,240	XXX	178,823	205,160	(26,337)	0	0	(26,337)	0	178,823	0	14,417	14,417	3,071	XXX
858155-20-3	STEELCASE INC		05/14/2018	MLPFS	15,470,000	212,749	XXX	240,289	235,144	5,145	0	0	5,145	0	240,289	0	(27,540)	(27,540)	4,061	XXX
866082-10-0	SUMMIT HOTEL PPTYS		05/14/2018	MLPFS	22,140,000	327,405	XXX	237,514	337,192	(99,678)	0	0	(99,678)	0	237,514	0	89,891	89,891	3,985	XXX
88362T-10-3	THERMON GROUP HLDGS INC		05/15/2018	MLPFS	19,880,000	464,216	XXX	379,247	470,560	(91,313)	0	0	(91,313)	0	379,247	0	84,969	84,969	0	XXX
87265H-10-9	TRI POINTE GROUP INC		05/14/2018	MLPFS	21,410,000	364,745	XXX	269,971	383,667	(113,696)	0	0	(113,696)	0	269,971	0	94,774	94,774	0	XXX
896215-20-9	TRIMAS CORP		05/15/2018	MLPFS	26,990,000	744,698	XXX	528,888	721,983	(193,094)	0	0	(193,094)	0	528,888	0	215,809	215,809	0	XXX
90539J-10-9	UNION BANCSHARES CORP NEW		05/14/2018	VARIOUS	5,070,000	202,418	XXX	189,064	183,382	5,682	0	0	5,682	0	189,064	0	13,354	13,354	1,894	XXX
633067-10-3	NATIONAL BK CAND MONTREAL QU	B	10/16/2018	VARIOUS	6,400,000	299,373	XXX	320,326	0	0	0	0	0	320,326	(3,195)	(17,758)	(20,953)	0	XXX	
64388N-10-6	HELEN OF TROY CORP LTD	D	05/14/2018	MLPFS	1,900,000	175,816	XXX	118,597	183,065	(64,468)	0	0	(64,468)	0	118,597	0	57,218	57,218	0	XXX
D27348-26-3	FRESENIUS SE & CO GAA	B	10/19/2018	VARIOUS	3,664,000	255,556	XXX	291,908	0	0	0	0	0	291,908	(1,076)	(35,276)	(36,352)	0	XXX	
J1235L-10-8	DON QUIJOTE CO LTD	B	12/03/2018	VARIOUS	20,200,000	1,242,216	XXX	1,022,339	0	0	0	0	0	1,022,339	8,496	211,382	219,877	0	XXX	
J95732-10-3	YAMAHA CORP	B	11/08/2018	VARIOUS	8,000,000	377,643	XXX	404,715	0	0	0	0	0	404,715	5,026	(32,098)	(27,072)	0	XXX	
92932M-10-1	WNS HOLDINGS LTD	C	05/14/2018	MLPFS	12,040,000	586,956	XXX	333,527	483,165	(149,638)	0	0	(149,638)	0	333,527	0	253,429	253,429	0	XXX
L72967-10-9	ORION ENGINEERED CARBONS S A	C	05/14/2018	MLPFS	18,118,000	497,219	XXX	398,094	463,821	(65,727)	0	0	(65,727)	0	398,094	0	99,125	99,125	3,080	XXX
Y2106R-11-0	DORIAN LPG LTD	C	05/22/2018	VARIOUS	20,195,000	144,612	XXX	142,949	166,003	(23,054)	0	0	(23,054)	0	142,949	0	1,663	1,663	0	XXX
Y7542C-10-6	SCORPIO TANKERS INC	C	05/14/2018	MLPFS	65,150,000	185,295	XXX	127,694	198,708	73,352	144,365	0	(71,014)	0	127,694	0	57,601	57,601	652	XXX
N9643A-19-7	WOLTERS KLUWER N V	B	11/07/2018	VARIOUS	5,175,000	295,498	XXX	319,524	0	0	0	0	0	319,524	(2,231)	(21,796)	(24,026)	0	XXX	
G5698W-11-6	LUXFER HLDGS PLC	C	05/15/2018	MLPFS	18,820,000	299,253	XXX	233,447	297,											



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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							
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
315794-78-4	FIDELITY ABERDEEN FREEDOM 2020 K		12/10/2018	FIDELITY INVESTMENTS	89,723.649	1,414,732	XXX	1,465,187	1,484,926	(19,739)	0	0	(19,739)	0	1,465,187	0	(50,455)	(50,455)	134,272	XXX
315794-77-6	FIDELITY ABERDEEN FREEDOM 2025 K		12/26/2018	FIDELITY INVESTMENTS	24,254.118	352,648	XXX	341,741	348,774	(7,034)	0	0	(7,034)	0	341,741	0	10,907	10,907	560	XXX
315794-76-8	FIDELITY ABERDEEN FREEDOM 2030 K		12/03/2018	FIDELITY INVESTMENTS	192.972	3,344	XXX	3,387	3,479	(93)	0	0	(93)	0	3,387	0	(42)	(42)	0	XXX
315794-75-0	FIDELITY ABERDEEN FREEDOM 2035 K		10/01/2018	FIDELITY INVESTMENTS	16,628.111	250,813	XXX	243,436	252,914	(9,478)	0	0	(9,478)	0	243,436	0	7,378	7,378	0	XXX
315794-74-3	FIDELITY ABERDEEN FREEDOM 2040 K		10/01/2018	FIDELITY INVESTMENTS	50,686.107	544,008	XXX	522,218	541,834	(19,616)	0	0	(19,616)	0	522,218	0	21,790	21,790	13,605	XXX
316345-60-2	FIDELITY BALANCED K		10/05/2018	FIDELITY INVESTMENTS	8,692.838	166,823	XXX	144,330	158,821	(14,491)	0	0	(14,491)	0	144,330	0	22,493	22,493	6,995	XXX
316071-70-3	FIDELITY CONTRAFUND INC K		12/26/2018	FIDELITY INVESTMENTS	17,181.145	322,347	XXX	238,778	306,431	(67,652)	0	0	(67,652)	0	238,778	0	83,569	83,569	19,915	XXX
316128-65-1	FIDELITY EQUITY INCOME K		12/10/2018	FIDELITY INVESTMENTS	897.077	50,015	XXX	52,636	54,417	(1,781)	0	0	(1,781)	0	52,636	0	(2,621)	(2,621)	4,300	XXX
316146-40-6	FIDELITY HIGH INCOME		12/03/2018	FIDELITY INVESTMENTS	8,932.823	79,369	XXX	77,765	80,038	(2,273)	0	0	(2,273)	0	77,765	0	1,603	1,603	4,283	XXX
316146-60-4	FIDELITY INFLAT PROT BOND FD		08/23/2018	FIDELITY INVESTMENTS	4,544.414	52,307	XXX	54,646	54,306	341	0	0	341	0	54,646	0	(2,340)	(2,340)	1,781	XXX
315910-26-5	FIDELITY INTL DISCOVERY K		12/21/2018	FIDELITY INVESTMENTS	7,916.152	313,073	XXX	304,362	360,422	(56,061)	0	0	(56,061)	0	304,362	0	8,711	8,711	7,000	XXX
315911-73-5	FIDELITY INTL INDEX INST.		10/16/2018	FIDELITY INVESTMENTS	763.308	30,979	XXX	30,255	32,960	(2,705)	0	0	(2,705)	0	30,255	0	724	724	33	XXX
315912-40-2	FIDELITY LARGE CAP STOCK FD		12/21/2018	FIDELITY INVESTMENTS	6,790.124	214,086	XXX	194,004	227,198	(33,194)	0	0	(33,194)	0	194,004	0	20,082	20,082	16,925	XXX
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/03/2018	FIDELITY INVESTMENTS	1,542.279	63,141	XXX	60,828	64,467	(3,639)	0	0	(3,639)	0	60,828	0	2,312	2,312	360	XXX
316146-35-6	FIDELITY SALEM STR TR		12/03/2018	FIDELITY INVESTMENTS	96.276	1,071	XXX	1,068	0	0	0	0	0	0	1,068	0	3	3	9	XXX
316351-10-4	FIDELITY SALEM STR TR		12/03/2018	FIDELITY INVESTMENTS	33.461	323	XXX	323	0	0	0	0	0	0	323	0	0	0	7	XXX
315911-71-9	FIDELITY TOTAL MKT INDEX INST		10/16/2018	FIDELITY INVESTMENTS	2,507.420	202,825	XXX	171,170	191,467	(20,297)	0	0	(20,297)	0	171,170	0	31,655	31,655	676	XXX
315910-50-5	FIDELITY WORLDWIDE FD		12/21/2018	FIDELITY INVESTMENTS	6,693.268	173,282	XXX	153,209	176,769	(23,560)	0	0	(23,560)	0	153,209	0	20,073	20,073	4,900	XXX
354713-33-1	FRANKLIN STRATEGIC SER		03/22/2018	FIDELITY INVESTMENTS	12,335.916	501,948	XXX	468,771	481,347	(12,576)	0	0	(12,576)	0	468,771	0	33,177	33,177	0	XXX
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/21/2018	FIDELITY INVESTMENTS	2,882.943	134,683	XXX	157,154	174,966	(17,812)	0	0	(17,812)	0	157,154	0	(22,471)	(22,471)	0	XXX
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		12/26/2018	FIDELITY INVESTMENTS	2,063.111	37,219	XXX	46,028	0	0	0	0	0	0	46,028	0	(8,809)	(8,809)	3,960	XXX
55273W-57-5	MFS SER TR XI MD CP VALUE RS		12/10/2018	FIDELITY INVESTMENTS	1,506.188	34,032	XXX	34,341	35,862	(1,521)	0	0	(1,521)	0	34,341	0	(309)	(309)	0	XXX
63872R-57-4	NATIXIS FDS TR I CORF PLUS N		12/03/2018	FIDELITY INVESTMENTS	10,208.019	128,987	XXX	128,236	133,113	(4,877)	0	0	(4,877)	0	128,236	0	751	751	2,983	XXX
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/26/2018	FIDELITY INVESTMENTS	789.080	46,437	XXX	45,364	45,372	(8)	0	0	(8)	0	45,364	0	1,072	1,072	2,538	XXX
315911-76-8	SPTN 500 INDEX INST.		10/16/2018	FIDELITY INVESTMENTS	14,833.043	1,454,933	XXX	1,188,733	1,386,148	(197,414)	0	0	(197,414)	0	1,188,733	0	266,199	266,199	18,490	XXX
315911-88-3	SPTN EXT MKT IDX ADV		10/16/2018	FIDELITY INVESTMENTS	3,533.889	229,340	XXX	204,097	219,278	(15,181)	0	0	(15,181)	0	204,097	0	25,244	25,244	202	XXX
316146-36-4	SPTN US BOND IDX IS		10/16/2018	FIDELITY INVESTMENTS	40,443.193	450,823	XXX	470,042	468,737	1,305	0	0	1,305	0	470,042	0	(19,219)	(19,219)	7,214	XXX
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND		12/27/2018	VARIOUS	1,823,878.632	42,225,536	XXX	22,870,185	31,607,817	(8,737,632)	0	0	(8,737,632)	0	22,870,185	0	19,355,351	19,355,351	0	XXX
922042-63-5	VANGUARD INTL EQUITY INDEX FD		10/01/2018	VANGUARD	858,483.482	93,000,000	XXX	88,452,010	46,407,720	(7,937,912)	0	0	(7,937,912)	0	88,452,010	0	4,547,990	4,547,990	1,647,614	XXX
921946-50-5	VANGUARD WHITEHALL FDS INC		08/31/2018	VANGUARD	206,185.567	7,000,000	XXX	4,610,309	6,987,629	(2,377,320)	0	0	(2,377,320)	0	4,610,309	0	2,389,691	2,389,691	98,680	XXX
9299999	- Common Stocks - Mutual Funds					153,670,426	XXX	126,894,903	96,366,042	(19,617,642)	0	0	(19,617,642)	0	126,894,903	0	26,775,523	26,775,523	2,006,706	XXX
9799997	- Common Stocks - Subtotals - Common Stocks - Part 4					198,045,290	XXX	164,852,779	126,693,095	(25,588,850)	0	436,081	(26,024,931)	0	164,852,779	7,021	33,185,491	33,192,511	2,746,273	XXX
9799998	- Common Stocks - Summary item from Part 5 for Common Stocks					18,014,147	XXX	18,747,757	0	0	11,535	(11,535)	0	18,736,222	(25,369)	(696,706)	(722,075)	35,332	XXX	
9799999	- Common Stocks - Subtotals - Common Stocks					216,059,438	XXX	183,600,536	126,693,095	(25,588,850)	0	447,615	(26,036,466)	0	183,589,001	(18,349)	32,488,785	32,470,437	2,781,605	XXX
9899999	- Common Stocks - Subtotals - Preferred and Common Stocks					216,063,422	XXX	183,604,422	126,693,095	(25,588,850)	(1)	447,615	(26,036,467)	0	183,592,886	(18,349)	32,488,884	32,470,535	2,781,674	XXX
9999999	Totals					2,311,495,740	XXX	2,297,998,195	1,033,246,174	(21,839,364)	(2,386,613)	1,861,900	(26,087,877)	0	2,294,359,473	(18,349)	16,688,245	16,669,897	37,330,693	XXX

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.						
<b>Bonds - U.S. Governments</b>																					
361795-5L-7	GNMA PASS-THRU M SINGLE FAMILY		02/01/2018	MORGAN STANLEY & CO INC.	02/08/2018	BARCLAYS CAP INC.	917,876	943,691	925,907	943,608	0	(83)	0	(83)	0	0	(17,701)	(17,701)	1,785	1,785	
361795-LS-4	GNMA PASS-THRU M SINGLE FAMILY		02/08/2018	BARCLAYS CAP INC.	10/20/2018	VARIOUS	2,075,332	2,094,464	2,056,425	2,092,453	0	(2,011)	0	(2,011)	0	0	(36,028)	(36,028)	48,292	4,035	
361797-CW-3	GNMA PASS-THRU M SINGLE FAMILY		01/01/2018	CITIGROUP GBL MKT INC/SAL	01/12/2018	MORGAN STANLEY & CO INC.	500,050	503,859	501,984	503,845	0	(14)	0	(14)	0	0	(1,862)	(1,862)	875	875	
361797-CX-1	GNMA PASS-THRU M SINGLE FAMILY		01/01/2018	BARCLAYS CAP INC.	01/10/2018	WACHOVIA SECURITIES LLC	500,000	517,637	513,457	517,597	0	(40)	0	(40)	0	0	(4,139)	(4,139)	1,021	1,021	
361797-EZ-4	GNMA PASS-THRU M SINGLE FAMILY		02/01/2018	MORGAN STANLEY & CO INC.	02/08/2018	VARIOUS	1,081,926	1,112,355	1,091,392	1,112,299	0	(55)	0	(55)	0	0	(20,907)	(20,907)	2,104	2,104	
361797-LR-4	GNMA PASS-THRU M SINGLE FAMILY		03/01/2018	VARIOUS	03/01/2018	VARIOUS	1,500,000	1,494,434	1,492,461	1,494,404	0	(30)	0	(30)	0	0	(1,943)	(1,943)	2,542	2,542	
21H030-61-7	GNMA11 JUMBO TBA 30YR TBA 03.000%		01/12/2018	MORGAN STANLEY & CO INC.	01/12/2018	MORGAN STANLEY & CO INC.	1,505,801	1,505,801	1,505,801	1,505,801	0	0	0	0	0	0	0	0	2,625	2,625	
21H030-63-3	GNMA11 JUMBO TBA 30YR TBA 03.000%		03/01/2018	VARIOUS	03/01/2018	VARIOUS	1,000,000	975,137	975,137	975,137	0	0	0	0	0	0	0	0	1,583	1,583	
21H032-61-3	GNMA11 JUMBO TBA 30YR TBA 03.500%		01/10/2018	WACHOVIA SECURITIES LLC	01/10/2018	WACHOVIA SECURITIES LLC	500,000	513,457	513,457	513,457	0	0	0	0	0	0	0	0	1,021	1,021	
21H032-62-1	TBA GNMA2 SINGLE FAMILY 30YR 3.5		02/08/2018	VARIOUS	02/08/2018	VARIOUS	4,000,000	4,073,750	4,073,750	4,073,750	0	0	0	0	0	0	0	0	7,778	7,778	
912810-RY-6	UNITED STATES TREAS BDS		02/05/2018	VARIOUS	02/06/2018	VARIOUS	1,230,000	1,149,554	1,162,698	1,149,557	0	3	0	3	0	0	13,141	13,141	16,190	16,155	
912810-RZ-3	UNITED STATES TREAS BDS		05/11/2018	VARIOUS	07/10/2018	VARIOUS	11,050,000	10,370,175	10,315,969	10,371,037	0	863	0	863	0	0	(55,068)	(55,068)	127,759	111,157	
912810-SA-7	UNITED STATES TREAS BDS		08/01/2018	VARIOUS	08/20/2018	VARIOUS	34,825,000	33,973,889	34,329,315	33,976,173	0	2,284	0	2,284	0	0	353,142	353,142	306,118	176,847	
912810-SC-3	UNITED STATES TREAS BDS		11/06/2018	VARIOUS	11/10/2018	VARIOUS	30,710,000	34,135,205	34,101,400	34,135,014	0	(191)	0	(191)	0	0	46,305	46,305	263,325	265,396	
912810-SO-1	UNITED STATES TREAS BDS		11/13/2018	RBC DAIN RAUSCHER	11/19/2018	BANC OF AMERICA SEC LLC	145,000	134,689	135,303	134,692	0	3	0	3	0	0	611	611	1,147	1,076	
912828-3F-5	UNITED STATES TREAS NTS		01/04/2018	VARIOUS	01/04/2018	VARIOUS	700,000	687,584	686,938	687,584	0	0	0	0	0	0	(646)	(646)	2,334	2,214	
912828-3P-3	UNITED STATES TREAS NTS		01/02/2018	BARCLAYS CAP INC.	01/02/2018	BNP PARIBAS SEC CORP	625,000	619,971	620,020	619,971	0	0	0	0	0	0	49	49	155	117	
912828-3U-2	UNITED STATES TREAS NTS		02/13/2018	VARIOUS	02/14/2018	VARIOUS	1,905,000	1,892,226	1,890,243	1,892,228	0	3	0	3	0	0	(1,986)	(1,986)	590	551	
912828-3V-0	UNITED STATES TREAS NTS		02/21/2018	VARIOUS	02/21/2018	VARIOUS	860,000	842,079	842,265	842,079	0	0	0	0	0	0	187	187	1,096	1,096	
912828-3W-8	UNITED STATES TREAS NTS		05/11/2018	VARIOUS	05/11/2018	VARIOUS	10,100,000	10,028,188	10,018,438	10,028,228	0	40	0	40	0	0	(9,790)	(9,790)	45,245	44,208	
912828-3Y-4	UNITED STATES TREAS NTS		03/20/2018	JP MORGAN SECS INC-FI	04/18/2018	VARIOUS	4,065,000	4,058,496	4,058,783	4,058,672	0	176	0	176	0	0	110	110	10,199	5,219	
912828-4A-5	UNITED STATES TREAS NTS		03/13/2018	DEUTSCHE BANK SECS	03/13/2018	CITIGROUP GBL MKT INC/SAL	3,050,000	3,049,404	3,050,715	3,049,404	0	0	0	0	0	0	1,311	1,311	3,046	3,046	
912828-4D-9	UNITED STATES TREAS NTS		04/17/2018	VARIOUS	04/17/2018	VARIOUS	1,395,000	1,387,497	1,386,869	1,387,506	0	9	0	9	0	0	(637)	(637)	916	726	
912828-4F-4	UNITED STATES TREAS NTS		04/23/2018	VARIOUS	04/24/2018	VARIOUS	5,795,000	5,727,650	5,712,570	5,727,685	0	35	0	35	0	0	(15,115)	(15,115)	8,712	8,337	
912828-4L-1	UNITED STATES TREAS NTS		05/22/2018	VARIOUS	05/22/2018	BARCLAYS CAP INC.	750,000	744,558	744,577	744,563	0	5	0	5	0	0	164	164	1,209	1,250	
912828-4M-7	UNITED STATES TREAS NTS		06/07/2018	VARIOUS	06/07/2018	VARIOUS	5,335,000	5,299,226	5,303,421	5,299,240	0	14	0	14	0	0	4,181	4,181	30,162	29,649	
912828-4O-1	UNITED STATES TREAS NTS		07/24/2018	VARIOUS	07/24/2018	MORGAN STANLEY & CO INC.	2,265,000	2,249,814	2,249,814	2,249,814	0	0	0	0	0	0	(388)	(388)	3,064	2,987	
912828-4Y-9	UNITED STATES TREAS NTS		11/05/2018	VARIOUS	11/13/2018	VARIOUS	30,210,000	29,908,401	29,909,656	29,908,449	0	48	0	48	0	0	1,207	1,207	91,623	89,693	
912828-4W-7	UNITED STATES TREAS NTS		09/07/2018	BARCLAYS CAP INC.	09/11/2018	VARIOUS	9,135,000	9,128,577	9,125,661	9,128,596	0	19	0	19	0	0	(2,935)	(2,935)	18,628	18,431	
912828-4Y-3	UNITED STATES TREAS NTS		09/10/2018	VARIOUS	09/12/2018	CITIGROUP GBL MKT INC/SAL	11,895,000	11,876,530	11,867,121	11,876,637	0	106	0	106	0	0	(9,516)	(9,516)	11,213	9,488	
912828-4Z-0	UNITED STATES TREAS NTS		09/10/2018	VARIOUS	09/10/2018	VARIOUS	5,080,000	5,041,972	5,041,400	5,041,972	0	0	0	0	0	0	(572)	(572)	3,810	3,589	
912828-5C-0	UNITED STATES TREAS NTS		10/25/2018	VARIOUS	11/27/2018	VARIOUS	8,053,000	8,012,422	8,022,859	8,012,528	0	107	0	107	0	0	10,330	10,330	22,652	16,541	
912828-5D-8	UNITED STATES TREAS NTS		10/23/2018	VARIOUS	10/23/2018	VARIOUS	26,650,000	26,489,973	26,499,414	26,490,568	0	595	0	595	0	0	8,846	8,846	49,208	33,718	
912828-5E-1	UNITED STATES TREAS NTS		11/27/2018	MORGAN STANLEY & CO INC.	12/24/2018	VARIOUS	5,900,000	5,903,688	5,910,279	5,903,644	0	(43)	0	(43)	0	0	6,635	6,635	17,422	13,120	
912828-5J-5	UNITED STATES TREAS NTS		11/05/2018	VARIOUS	11/27/2018	VARIOUS	3,095,000	3,077,763	3,090,594	3,077,850	0	87	0	87	0	0	12,744	12,744	4,893	1,224	
912828-5K-2	UNITED STATES TREAS NTS		11/14/2018	VARIOUS	11/14/2018	VARIOUS	1,815,000	1,805,554	1,805,583	1,805,554	0	0	0	0	0	0	29	29	1,087	1,025	
912828-5L-0	UNITED STATES TREAS NTS		11/27/2018	GOLDMAN SACHS & CO.	11/29/2018	JP MORGAN SECS INC-FI	3,350,000	3,351,309	3,354,314	3,351,307	0	(2)	0	(2)	0	0	3,007	3,007	3,007	3,459	
912828-5M-8	UNITED STATES TREAS NTS		11/28/2018	VARIOUS	11/28/2018	VARIOUS	2,070,000	2,074,455	2,082,540	2,074,461	0	7	0	7	0	0	8,079	8,079	1,777	1,250	
912828-5P-1	UNITED STATES TREAS NTS		12/17/2018	CREDIT SUISSE FIRST BOS.	12/17/2018	BANC OF AMERICA SEC LLC	1,400,000	1,410,773	1,410,741	1,410,773	0	0	0	0	0	0	(33)	(33)	1,990	1,990	
912828-5Q-6	UNITED STATES TREAS NTS		03/29/2018	GOLDMAN SACHS & CO.	04/02/2018	GOLDMAN SACHS & CO.	2,800,000	2,753,188	2,754,538	2,753,223	0	35	0	35	0	0	1,315	1,315	8,537	8,450	
912828-F2-1	UNITED STATES TREAS NTS		02/16/2018	GOLDMAN SACHS & CO.	02/21/2018	GOLDMAN SACHS & CO.	800,000	789,594	788,281	789,632	0	38	0	38	0	0	(1,350)	(1,350)	6,772	6,679	
912828-JR-2	UNITED STATES TREAS NTS		10/11/2018	ASSET TRANSFER	11/15/2018	MATURITY	20,000,000	20,026,250	20,000,000	20,000,000	0	(26,250)	0	(26,250)	0	0	0	0	375,000	303,668	
912828-N3-0	UNITED STATES TREAS NTS		01/17/2018	VARIOUS	01/29/2018	VARIOUS	6,115,000	6,068,825	6,063,282	6,068,881	0	55	0	55	0	0	(5,599)	(5,599)	3,807	2,788	
912828-R2-8	UNITED STATES TREAS NTS		11/02/2018	VARIOUS	11/05/2018	GOLDMAN SACHS & CO.	2,265,000	2,138,289	2,133,966	2,138,664	0	375	0	375	0	0	(4,698)	(4,698)	10,888	10,447	
912828-U2-4	UNITED STATES TREAS NTS		10/10/2018	(USA) INC.	10/25/2018	VARIOUS	10,500,000	9,600,548	9,646,604	9,602,013	0	1,464	0	1,464	0	0	44,591	44,591	88,924	85,598	
912828-W6-3	UNITED STATES TREAS NTS		03/28/2018	CITIGROUP GBL MKT INC/SAL	04/02/2018	JP MORGAN SECS INC-FI	4,000,000	3,950,156	3,949,200	3,950,492	0	336	0	336	0	0	(1,292)	(1,292)	3,356	2,473	
912828-WD-8	UNITED STATES TREAS NTS		10/11/2018	ASSET TRANSFER	10/31/2018	MATURITY	56,000,000	55,967,845	56,000,000	56,000,000	0	32,155	0	32,155	0	0	0	0	350,000	311,957	
912828-XY-1	UNITED STATES TREAS NTS		07/24/2018	VARIOUS	07/25/2018	VARIOUS	685,000	684,563	684,540	684,564	0	0	0	0	0	0	(24)	(24)	272	232	
912828-Y2-0	UNITED STATES TREAS NTS		07/24/2018</																		



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132YV-42-3	FHLMC PC GOLD PC 30YR		02/01/2018	GOLDMAN SACHS & CO.	02/01/2018	MORGAN STANLEY & CO INC.	500,000	521,699	518,515	521,699	0	0	0	0	0	0	(3,184)	(3,184)	667	667
3132L9-XX-6	FHLMC PC GOLD CI 30YR		08/01/2018	BARCLAYS CAP INC.	08/01/2018	BANC OF AMERICA SEC LLC	31,695	32,924	32,933	32,924	0	0	0	0	0	0	9	9	48	48
3128ME-3X-7	FHLMC PC GOLD COMB 15		04/18/2018	BANK OF NEW YORK	10/15/2018	VARIOUS	407,807	414,752	409,370	413,923	0	(830)	0	(830)	0	0	(4,553)	(4,553)	7,197	7,197
3128MF-NW-4	FHLMC PC GOLD COMB 15		06/07/2018	MORGAN STANLEY & CO INC.	10/15/2018	VARIOUS	952,890	960,930	955,981	960,665	0	(265)	0	(265)	0	0	(4,684)	(4,684)	6,430	1,390
3128MJ-Z6-4	FHLMC PC GOLD COMB 30		01/01/2018	JP MORGAN SECS INC-FI	01/04/2018	BANC OF AMERICA SEC LLC	500,000	514,023	513,125	514,008	0	(15)	0	(15)	0	0	(883)	(883)	486	486
3128MU-Y6-1	FHLMC PC GOLD COMB 30		01/01/2018	MERRILL LYNCH	09/17/2018	VARIOUS	661,188	661,652	640,162	661,610	0	(43)	0	(43)	0	0	(21,447)	(21,447)	13,522	551
3132MP-RD-2	FHLMC PC GOLD PC 30YR		07/20/2018	BANC OF AMERICA SEC LLC	10/15/2018	VARIOUS	985,400	1,023,969	1,012,856	1,025,497	0	1,228	0	1,228	0	0	(12,641)	(12,641)	8,467	1,478
3132XU-SH-9	FHLMC PC GOLD PC 30YR		08/01/2018	GOLDMAN SACHS & CO.	09/17/2018	VARIOUS	1,491,560	1,474,489	1,481,887	1,474,617	0	1,228	0	1,228	0	0	7,270	7,270	6,080	1,740
3132YO-RF-9	FHLMC PC GOLD PC 30YR		08/01/2018	BARCLAYS CAP INC.	08/01/2018	BANC OF AMERICA SEC LLC	968,305	1,005,865	1,006,130	1,005,865	0	0	0	0	0	0	265	265	1,452	1,452
3137BU-X6-0	FHLMC REMIC SERIES K-062		08/29/2018	PERSHING LLC	10/10/2018	DEUTSCHE BANK SECS.	2,869,151	2,882,152	2,823,088	2,881,928	0	(224)	0	(224)	0	0	(58,840)	(58,840)	11,969	816
3137BV-Z8-2	FHLMC REMIC SERIES K-063		09/04/2018	DEUTSCHE BANK SECS.	10/10/2018	WACHOVIA SECURITIES LLC	1,300,000	1,306,195	1,279,941	1,306,096	0	(99)	0	(99)	0	0	(26,155)	(26,155)	5,450	743
3137BX-OY-1	FHLMC REMIC SERIES K-064		08/28/2018	CREDIT SUISSE FIRST BOS.	10/09/2018	CREDIT SUISSE FIRST BOS.	3,900,000	3,863,133	3,787,418	3,863,481	0	348	0	348	0	0	(76,063)	(76,063)	24,798	10,478
3137FA-WS-3	FHLMC REMIC SERIES K-067		08/31/2018	CANTOR FITZGERALD/MBS	10/10/2018	BAIRD (ROBERT W) & CO INC	3,975,000	3,925,934	3,829,975	3,926,375	0	442	0	442	0	0	(96,401)	(96,401)	15,518	1,763
3137FB-U7-9	FHLMC REMIC SERIES K-069		08/29/2018	CREDIT SUISSE FIRST BOS.	10/10/2018	BAIRD (ROBERT W) & CO INC	3,980,000	3,911,594	3,826,708	3,912,253	0	659	0	659	0	0	(85,545)	(85,545)	15,503	1,057
3140HS-N6-4	FNMA MORTPASS 3.5% 01/FEB/2048 CL		06/01/2018	NOMURA SEC/FIXED INCOME	06/04/2018	CITIGROUP GBL MKT INC/SAL	37,521	37,429	37,240	37,429	0	0	0	0	0	0	(189)	(189)	44	44
3140HE-K8-4	FNMA PASS-THRU INT 15 YEAR		02/02/2018	NOMURA SEC/FIXED INCOME	09/25/2018	VARIOUS	928,503	929,519	919,627	929,359	0	(160)	0	(160)	0	0	(9,732)	(9,732)	17,033	1,083
3140HE-KC-2	FNMA PASS-THRU INT 15 YEAR		02/02/2018	NOMURA SEC/FIXED INCOME	09/25/2018	VARIOUS	3,750,549	3,754,651	3,714,940	3,754,017	0	(634)	0	(634)	0	0	(39,077)	(39,077)	67,764	4,376
31418C-UR-5	FNMA PASS-THRU INT 15 YEAR		02/01/2018	GOLDMAN SACHS & CO.	05/25/2018	VARIOUS	1,000,000	1,005,312	989,965	1,005,062	0	(250)	0	(250)	0	0	(15,097)	(15,097)	8,165	1,167
31418C-V9-2	FNMA PASS-THRU INT 15 YEAR		03/01/2018	MORGAN STANLEY & CO INC.	03/06/2018	JP MORGAN SECS INC-FI	499,950	503,700	497,646	503,689	0	(11)	0	(11)	0	0	(6,043)	(6,043)	583	583
31418C-VE-1	FNMA PASS-THRU INT 15 YEAR		03/01/2018	VARIOUS	05/25/2018	VARIOUS	3,500,002	3,512,970	3,494,112	3,512,674	0	(296)	0	(296)	0	0	(18,562)	(18,562)	13,461	4,083
3138JW-M9-6	FNMA PASS-THRU LNG 30 YEAR		01/22/2018	CITIGROUP GBL MKT INC/SAL	04/25/2018	VARIOUS	497,188	489,264	483,743	490,629	0	1,365	0	1,365	0	0	(6,886)	(6,886)	3,259	497
3138JW-T6-3	FNMA PASS-THRU LNG 30 YEAR		01/01/2018	REVERSAL	04/25/2018	VARIOUS	470,049	469,333	457,397	469,341	0	8	0	8	0	0	(11,944)	(11,944)	4,243	392
3138WK-RH-0	FNMA PASS-THRU LNG 30 YEAR		03/01/2018	JP MORGAN SECS INC-FI	03/01/2018	NOMURA SEC/FIXED INCOME	500,000	515,468	514,101	515,468	0	0	0	0	0	0	(1,367)	(1,367)	667	667
3140FO-JJ-4	FNMA PASS-THRU LNG 30 YEAR		01/23/2018	BARCLAYS CAP INC.	09/25/2018	VARIOUS	522,336	515,317	505,350	515,969	0	1,652	0	1,652	0	0	(11,619)	(11,619)	9,448	522
3140HS-LJ-8	FNMA PASS-THRU LNG 30 YEAR		03/01/2018	NOMURA SEC/FIXED INCOME	03/07/2018	JP MORGAN SECS INC-FI	500,000	501,348	498,438	501,342	0	(5)	0	(5)	0	0	(2,905)	(2,905)	583	583
3140DB-KD-6	FNMA PASS-THRU LNG 30 YEAR		02/01/2018	GOLDMAN SACHS & CO.	02/08/2018	WACHOVIA SECURITIES LLC	250,000	256,337	250,351	256,323	0	(14)	0	(14)	0	0	(5,972)	(5,972)	292	292
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR		01/04/2018	CREDIT SUISSE FIRST BOS.	10/25/2018	VARIOUS	482,101	494,681	473,822	493,198	0	(1,483)	0	(1,483)	0	0	(19,376)	(19,376)	12,446	469
31418C-FD-1	FNMA PASS-THRU LNG 30 YEAR		05/22/2018	VARIOUS	09/25/2018	VARIOUS	1,013,022	990,729	995,661	992,643	0	1,914	0	1,914	0	0	3,018	3,018	4,735	930
31418C-ND-2	FNMA PASS-THRU LNG 30 YEAR		01/01/2018	JP MORGAN SECS INC-FI	01/04/2018	CREDIT SUISSE FIRST BOS.	499,999	513,417	512,812	513,400	0	(17)	0	(17)	0	0	(589)	(589)	486	486
31418C-PE-8	FNMA PASS-THRU LNG 30 YEAR		06/01/2018	NOMURA SEC/FIXED INCOME	06/04/2018	CITIGROUP GBL MKT INC/SAL	34,710	34,624	34,450	34,624	0	0	0	0	0	0	(175)	(175)	40	40
31418C-O9-8	FNMA PASS-THRU LNG 30 YEAR		02/01/2018	NOMURA SEC/FIXED INCOME	02/01/2018	BARCLAYS CAP INC.	500,000	499,160	493,203	499,160	0	0	0	0	0	0	(5,957)	(5,957)	500	500
31418C-RC-0	FNMA PASS-THRU LNG 30 YEAR		06/04/2018	VARIOUS	09/25/2018	VARIOUS	4,519,170	4,496,318	4,500,301	4,496,703	0	365	0	365	0	0	3,598	3,598	29,834	5,272
31418C-U6-9	FNMA PASS-THRU LNG 30 YEAR		04/25/2018	CITIGROUP GBL MKT INC/SAL	06/27/2018	VARIOUS	952,776	952,057	963,127	955,381	0	3,324	0	3,324	0	0	7,746	7,746	9,289	1,076
31418C-U7-7	FNMA PASS-THRU LNG 30 YEAR		03/06/2018	DEUTSCHE BANK SECS.	03/07/2018	JP MORGAN SECS INC-FI	1,000,000	995,859	996,875	995,859	0	0	0	0	0	0	1,015	1,015	1,167	1,167
31418C-LK-8	FNMA PASS-THRU INT 15 YEAR		04/04/2018	JP MORGAN SECS INC-FI	10/25/2018	VARIOUS	731,292	730,378	722,801	730,422	0	44	0	44	0	0	(7,621)	(7,621)	11,501	975
3138WL-C4-3	FNMA PASS-THRU LNG 30 YEAR		06/03/2018	GOLDMAN SACHS & CO.	10/25/2018	VARIOUS	1,443,483	1,499,023	1,465,504	1,497,520	0	(1,503)	0	(1,503)	0	0	(12,016)	(12,016)	12,528	2,165
3140H2-CX-4	FNMA PASS-THRU LNG 30 YEAR		06/01/2018	NOMURA SEC/FIXED INCOME	06/04/2018	CITIGROUP GBL MKT INC/SAL	32,404	32,324	32,161	32,324	0	0	0	0	0	0	(163)	(163)	38	38
3140H2-ZH-4	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	BANC OF AMERICA SEC LLC	08/01/2018	BNP PARIBAS SEC CORP	674,313	686,614	684,059	686,614	0	0	0	0	0	0	(2,555)	(2,555)	899	899
3140H3-VP-8	FNMA PASS-THRU LNG 30 YEAR		06/01/2018	NOMURA SEC/FIXED INCOME	06/04/2018	CITIGROUP GBL MKT INC/SAL	922,828	920,557	915,907	920,556	0	(1)	0	(1)	0	0	(4,649)	(4,649)	1,077	1,077
3140HS-MA-6	FNMA PASS-THRU LNG 30 YEAR		06/01/2018	NOMURA SEC/FIXED INCOME	06/04/2018	CITIGROUP GBL MKT INC/SAL	932,886	930,590	925,889	930,589	0	(1)	0	(1)	0	0	(4,700)	(4,700)	1,088	1,088
3140HE-CU-1	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	BANC OF AMERICA SEC LLC	08/01/2018	BNP PARIBAS SEC CORP	165,427	167,817	168,444	168,444	0	0	0	0	0	0	(627)	(627)	221	221
3140H7-L6-2	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	BANC OF AMERICA SEC LLC	08/01/2018	BNP PARIBAS SEC CORP	500,000	509,121	507,226	509,121	0	0	0	0	0	0	(1,895)	(1,895)	667	667
3140HJ-V5-7	FNMA PASS-THRU LNG 30 YEAR		06/01/2018	NOMURA SEC/FIXED INCOME	06/04/2018	CITIGROUP GBL MKT INC/SAL	39,650	39,552	39,352	39,552	0	0	0	0	0	0	(200)	(200)	46	46
3140HL-3R-5	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	BANC OF AMERICA SEC LLC	08/01/2018	BNP PARIBAS SEC CORP	160,360	163,286	162,678	163,286	0	0	0	0	0	0	(608)	(608)	214	214
314008-K8-7	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	BNY MELLON CAPITAL MARKETS/BNYCM	08/03/2018	GOLDMAN SACHS & CO.	700,049	726,847	726,957	726,822	0	(25)	0	(25)	0	0	135	135	1,050	1,050
314008-W5-0	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	BNY MELLON CAPITAL MARKETS/BNYCM	08/03/2018	GOLDMAN SACHS & CO.	499,951	519,090	519,168	519,071	0	(18)	0	(18)	0	0	96	96	750	750
31418C-KW-3	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	MARKETS/BNYCM	08/03/2018	GOLDMAN SACHS & CO.	36,691	38,095	38,101	38,094	0	(1)	0	(1)	0	0	7	7	55	55
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR		01/01/2018	WACHOVIA SECURITIES LLC	01/03/2018	GOLDMAN SACHS & CO.	500,000	523,125	523,145	523,102	0	(23)	0	(23)	0	0	43	43	556	556
31418C-S6-2	FNMA PASS-THRU LNG 30 YEAR		08/01/2018	BNY MELLON CAPITAL MARKETS/BNYCM																



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F040-68-5	FNMA TBA 30YR		08/01/2018	VARIOUS	08/01/2018	VARIOUS	6,000,000	6,105,762	6,096,270	6,105,762	0	0	0	0	0	0	(9,492)	(9,492)	4,000	4,000
01F040-68-1	FNMA TBA 30YR		08/03/2018	VARIOUS	08/03/2018	BARCLAYS CAP INC	5,000,000	5,192,422	5,192,422	5,192,422	0	0	0	0	0	0	0	0	7,500	7,500
01F040-69-3	FNMA TBA 30YR SEP		06/20/2018	CREDIT SUISSE FIRST BOS	06/07/2018	CREDIT SUISSE FIRST BOS	3,000,000	3,043,125	3,043,008	3,043,125	0	0	0	0	0	0	(117)	(117)	0	0
01F030-61-1	FNMA TBA 30YR TBA 03.000% APR		01/01/2018	RBC DAIN RAUSCHER	01/01/2018	DEUTSCHE BANK SECS	500,000	499,219	500,313	499,219	0	0	0	0	0	0	1,094	1,094	417	417
01F040-64-4	FNMA TBA 30YR TBA 04.000% APR		04/05/2018	VARIOUS	04/05/2018	VARIOUS	6,000,000	6,144,141	6,138,516	6,144,141	0	0	0	0	0	0	(5,625)	(5,625)	0	0
01F040-6A-0	FNMA TBA 30YR TBA OCT		08/24/2018	VARIOUS	08/24/2018	VARIOUS	6,000,000	6,095,156	6,111,914	6,095,156	0	0	0	0	0	0	16,758	16,758	0	0
01F032-69-0	FNMA TBA 30YR TBA SEP		08/24/2018	VARIOUS	08/24/2018	VARIOUS	4,000,000	3,971,934	3,973,613	3,971,934	0	0	0	0	0	0	1,680	1,680	0	0
01F030-66-0	TBA FED NATL MORT ASSC MBPT 15/		05/31/2018	VARIOUS	05/31/2018	VARIOUS	2,000,000	1,941,563	1,927,813	1,941,563	0	0	0	0	0	0	(13,750)	(13,750)	0	0
02R040-68-0	TBA FHLMC Gold 4.00% 30 Yrs Aug		08/08/2018	VARIOUS	08/08/2018	VARIOUS	12,000,000	12,174,844	12,184,688	12,174,844	0	0	0	0	0	0	9,844	9,844	0	0
02R040-6A-5	TBA FHLMC Gold 4.00% 30 Yrs Oct		10/09/2018	VARIOUS	10/09/2018	VARIOUS	12,000,000	12,087,656	12,005,391	12,087,656	0	0	0	0	0	0	(82,266)	(82,266)	0	0
02R042-68-6	TBA FHLMC Gold Sf 4.50 30 Yrs Aug		08/01/2018	VARIOUS	08/01/2018	VARIOUS	2,000,000	2,077,852	2,077,852	2,077,852	0	0	0	0	0	0	0	0	3,000	3,000
02R040-62-3	TBA FHLMC SINGLE FAMILY 30YR 4		02/07/2018	VARIOUS	02/07/2018	VARIOUS	14,000,000	14,530,469	14,479,707	14,530,469	0	0	0	0	0	0	(50,762)	(50,762)	2,667	2,667
02R040-67-2	TBA FHLMC SINGLE FAMILY 30YR 4		05/29/2018	CREDIT SUISSE FIRST BOS	06/13/2018	CREDIT SUISSE FIRST BOS	6,000,000	6,114,375	6,091,406	6,114,375	0	0	0	0	0	0	(22,969)	(22,969)	0	0
02R040-69-8	TBA FHLMC SINGLE FAMILY 30YR 4		08/07/2018	WACHOVIA SECURITIES LLC	09/05/2018	WACHOVIA SECURITIES LLC	6,000,000	6,084,375	6,096,797	6,084,375	0	0	0	0	0	0	12,422	12,422	0	0
01F030-64-5	TBA FNMA 3.00% 30YRS APR		01/25/2018	JP MORGAN SECS INC-FI	03/08/2018	JP MORGAN SECS INC-FI	1,000,000	980,625	967,031	980,625	0	0	0	0	0	0	(13,594)	(13,594)	0	0
01F030-65-2	TBA FNMA 3.00% 30YRS MAY		04/18/2018	VARIOUS	04/18/2018	VARIOUS	2,000,000	1,934,453	1,941,465	1,934,453	0	0	0	0	0	0	7,012	7,012	0	0
01F032-64-1	TBA FNMA 3.50% 30YR APR		03/01/2018	VARIOUS	03/23/2018	VARIOUS	11,000,000	10,962,500	10,952,070	10,962,500	0	0	0	0	0	0	(5,430)	(5,430)	0	0
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/04/2018	VARIOUS	06/04/2018	VARIOUS	17,000,000	16,920,977	16,830,469	16,920,977	0	0	0	0	0	0	(90,508)	(90,508)	4,667	4,667
01F032-65-8	TBA FNMA 3.50% 30Yrs May		03/23/2018	VARIOUS	04/13/2018	VARIOUS	11,000,000	10,939,688	10,972,391	10,939,688	0	0	0	0	0	0	33,105	33,105	0	0
01F032-62-5	TBA FNMA 3.00% 30 YRS FEB		02/08/2018	VARIOUS	02/08/2018	VARIOUS	13,750,000	13,921,025	13,892,061	13,921,025	0	0	0	0	0	0	(28,965)	(28,965)	2,042	2,042
01F040-63-6	SETTLE		03/01/2018	VARIOUS	03/01/2018	VARIOUS	7,000,000	7,219,355	7,178,047	7,219,355	0	0	0	0	0	0	(41,309)	(41,309)	1,333	1,333
01F030-63-7	TBA FNMA SF 3.00 30 YRS MAR		02/23/2018	VARIOUS	02/23/2018	VARIOUS	2,000,000	1,953,594	1,950,645	1,953,594	0	0	0	0	0	0	(2,949)	(2,949)	0	0
01F032-63-3	TBA FNMA SF 30 YRS MAR		03/07/2018	VARIOUS	03/07/2018	VARIOUS	26,500,000	26,560,762	26,429,883	26,560,762	0	0	0	0	0	0	(130,879)	(130,879)	5,250	5,250
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		01/03/2018	GOLDMAN SACHS & CO	01/03/2018	GOLDMAN SACHS & CO	500,000	523,145	523,145	523,145	0	0	0	0	0	0	0	0	556	556
01F040-66-9	TBA FNMA SF 4.00 30 Yrs Jun		05/24/2018	VARIOUS	05/24/2018	VARIOUS	6,000,000	6,120,293	6,087,188	6,120,293	0	0	0	0	0	0	(33,105)	(33,105)	0	0
01F040-65-1	TBA FNMA SF 4.00 30 Yrs May		03/08/2018	GOLDMAN SACHS & CO	04/09/2018	GOLDMAN SACHS & CO	3,000,000	3,060,586	3,073,125	3,060,586	0	0	0	0	0	0	12,539	12,539	0	0
01F032-61-7	TBA FNMA SINGLE FAMILY		01/05/2018	VARIOUS	01/05/2018	VARIOUS	12,500,000	12,829,219	12,830,391	12,829,219	0	0	0	0	0	0	1,172	1,172	486	486
01F030-44-7	TBA FNMA SINGLE FAMILY 15YR		03/13/2018	CREDIT SUISSE FIRST BOS	03/29/2018	CREDIT SUISSE FIRST BOS	9,000,000	8,955,313	8,986,289	8,955,313	0	0	0	0	0	0	30,977	30,977	0	0
01F030-45-4	TBA FNMA SINGLE FAMILY 15YR		03/29/2018	CREDIT SUISSE FIRST BOS	04/26/2018	CREDIT SUISSE FIRST BOS	9,000,000	8,976,094	8,976,094	8,976,094	0	0	0	0	0	0	(37,324)	(37,324)	0	0
01F030-4A-3	TBA FNMA SINGLE FAMILY 15YR		08/27/2018	VARIOUS	08/27/2018	VARIOUS	18,000,000	17,862,891	17,888,379	17,862,891	0	0	0	0	0	0	25,488	25,488	0	0
01F030-42-1	TBA FNMA SINGLE FAMILY 15YR 3		02/07/2018	VARIOUS	02/07/2018	VARIOUS	17,000,000	17,149,414	17,057,539	17,149,414	0	0	0	0	0	0	(91,875)	(91,875)	2,333	2,333
01F030-43-9	TBA FNMA SINGLE FAMILY 15YR 3		03/13/2018	VARIOUS	03/13/2018	VARIOUS	22,000,000	22,008,477	21,948,164	22,008,477	0	0	0	0	0	0	(60,313)	(60,313)	4,667	4,667
01F030-46-2	TBA FNMA SINGLE FAMILY 15YR 3		05/30/2018	VARIOUS	05/30/2018	VARIOUS	13,000,000	12,910,000	12,844,395	12,910,000	0	0	0	0	0	0	(65,605)	(65,605)	0	0
01F030-47-0	TBA FNMA SINGLE FAMILY 15YR 3		06/20/2018	VARIOUS	06/20/2018	VARIOUS	18,000,000	17,778,984	17,833,535	17,778,984	0	0	0	0	0	0	54,551	54,551	0	0
01F030-48-8	TBA FNMA SINGLE FAMILY 15YR 3		07/31/2018	VARIOUS	07/31/2018	VARIOUS	18,000,000	17,821,406	17,856,211	17,821,406	0	0	0	0	0	0	34,805	34,805	0	0
01F030-49-6	TBA FNMA SINGLE FAMILY 15YR 3.5		08/21/2018	VARIOUS	08/21/2018	VARIOUS	18,000,000	17,874,844	17,876,953	17,874,844	0	0	0	0	0	0	2,109	2,109	0	0
01F032-48-7	TBA FNMA SINGLE FAMILY 15YR 3.5		11/01/2018	VARIOUS	11/01/2018	VARIOUS	6,000,000	5,995,781	5,996,484	5,995,781	0	0	0	0	0	0	703	703	0	0
01F032-45-0	TBA FNMA SINGLE FAMILY 15YR 3.5		03/16/2018	CREDIT SUISSE FIRST BOS	04/17/2018	CREDIT SUISSE FIRST BOS	3,000,000	3,047,813	3,048,457	3,047,813	0	0	0	0	0	0	645	645	0	0
01F032-46-8	TBA FNMA SINGLE FAMILY 15YR 3.5		04/17/2018	CREDIT SUISSE FIRST BOS	06/06/2018	CREDIT SUISSE FIRST BOS	3,000,000	3,044,063	3,029,766	3,044,063	0	0	0	0	0	0	(14,297)	(14,297)	0	0
01F032-48-4	TBA FNMA SINGLE FAMILY 30YR 3		08/10/2018	VARIOUS	08/10/2018	VARIOUS	7,000,000	7,071,445	7,068,027	7,071,445	0	0	0	0	0	0	(3,418)	(3,418)	1,458	1,458
01F030-62-9	TBA FNMA SINGLE FAMILY MORTGAGE		02/07/2018	VARIOUS	02/07/2018	VARIOUS	2,000,000	1,965,742	1,970,703	1,965,742	0	0	0	0	0	0	4,961	4,961	1,000	1,000
01F032-6A-7	TBA FNMA SINGLE FAMILY MORTGAGE		08/24/2018	VARIOUS	08/24/2018	VARIOUS	7,000,000	6,955,156	6,967,324	6,955,156	0	0	0	0	0	0	12,168	12,168	0	0
<b>3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>							562,122,028	566,164,047	564,973,581	566,149,463	0	(14,585)	0	(14,585)	0	0	(1,175,882)	(1,175,882)	419,044	107,610
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																				
002824-BF-6	ABBOTT LABS		04/18/2018	JP MORGAN SECS INC-FI	10/29/2018	VARIOUS	575,000	569,348	582,174	569,628	0	281	0	281	0	0	4,962	4,962	26,654	8,385
002824-BH-2	ABBOTT LABS		06/20/2018	JEFFERIES & COMPANY	09/05/2018	CITIGROUP GBL MKT INC/SAL	250,000	267,383	269,350	267,317	0	(66)	0	(66)	0	0	2,033	2,033	3,301	749
002877-AD-2	ABBVIE INC		01/26/2018	RBC DAIN RAUSCHER	10/11/2018	ASSET TRANSFER	340,000	344,818	326,449	344,383	0	(434)	0	(434)	0	0	(17,934)	(17,934)	11,118	2,584
009563-AD-9	AIRXCEL INC 144A		01/31/2018	JEFFERIES & COMPANY	04/24/2018	VARIOUS	115,000	122,619	124,295	122,037	0	(582)	0	(582)	0	0	(7,037)	(7,037)	16,137	4,535
010392-FS-2	ALABAMA PWR CO		06/21/2018	MORGAN STANLEY & CO INC	09/04/2018	VARIOUS	330,000	327,515	334,803	327,523	0	8	0	8	0	0	7,280	7,280	2,478	0
013091-AA-1	ALBERTSONS COS INC 144A		06/06/2018	BANC OF AMERICA SEC LLC	08/14/2018	VARIOUS	350,000	348,250</												







ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											Foreign	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
12532C-AZ-8	CFRE COML MTG TR 2017-08	09/12/2018	BANC OF AMERICA SEC LLC	10/11/2018	ASSET TRANSFER	2,600,000	2,513,469	2,486,097	2,514,156	0	687	0	687	0	0	(28,059)	(28,059)	9,547	3,103	
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A	08/14/2018	VARIOUS	09/07/2018	JEFFERIES & COMPANY	150,000	149,745	149,309	149,514	0	(231)	0	(231)	0	0	(206)	(206)	6,708	3,773	
161175-BN-3	CHARTER COMMUNICATIONS OPER	04/30/2018	RBC DAIN RAUSCHER	08/21/2018	PERSHING LLC	955,000	951,895	955,621	951,907	0	12	0	12	0	0	3,713	3,713	19,219	2,244	
165167-CO-8	CHESAPEAKE ENERGY CORP 144A	01/18/2018	MARKETAXESS CORP	10/30/2018	BAIRD (ROBERT W) & CO INC	70,000	75,767	73,157	73,215	0	(2,552)	0	(2,552)	0	0	(58)	(58)	4,916	576	
125581-GV-4	CIT GROUP INC	03/06/2018	BANC OF AMERICA SEC LLC	04/20/2018	BARCLAYS CAP INC	7,000	7,000	7,053	7,000	0	0	0	0	0	0	53	53	36	0	
125581-GX-0	CIT GROUP INC	03/06/2018	BANC OF AMERICA SEC LLC	05/15/2018	JP MORGAN SECS INC-FI	30,000	30,000	30,975	30,000	0	0	0	0	0	0	975	975	347	0	
17325F-AN-8	CITIBANK NA N Y	04/23/2018	CITIGROUP GBL MKT INC/SAL	10/11/2018	ASSET TRANSFER	1,350,000	1,349,379	1,346,069	1,349,519	0	140	0	140	0	0	(3,450)	(3,450)	18,300	0	
17327F-AC-0	CITIGROUP COML MTG TR 2018-B2	09/12/2018	BANC OF AMERICA SEC LLC	10/11/2018	ASSET TRANSFER	2,500,000	2,497,363	2,452,365	2,497,362	0	(1)	0	(1)	0	0	(44,997)	(44,997)	10,400	3,380	
172967-KR-1	CITIGROUP INC	03/12/2018	CITIGROUP GBL MKT INC/SAL	09/04/2018	MARKETAXESS CORP	440,000	440,000	430,483	440,000	0	0	0	0	0	0	(9,517)	(9,517)	16,720	7,025	
172967-MD-0	CITIGROUP INC	07/16/2018	CITIGROUP GBL MKT INC/SAL	08/21/2018	MORGAN STANLEY & CO INC	225,000	224,892	224,892	224,892	0	0	0	0	0	0	6,475	6,475	872	0	
174010-AG-6	CITIZENS BANK N A	06/01/2018	BANK OF NY/TORONTO	10/11/2018	ASSET TRANSFER	800,000	787,928	789,678	790,362	0	2,434	0	2,434	0	0	(685)	(685)	10,950	4,650	
184496-AL-1	CLEAN HARBORS INC	03/23/2018	JP MORGAN SECS INC-FI	07/27/2018	WACHOVIA SECURITIES LLC	705,000	713,813	707,644	712,790	0	(1,023)	0	(1,023)	0	0	(5,146)	(5,146)	24,087	9,464	
18539U-AA-3	CLEARWAY ENERGY OPER LLC 144A	09/17/2018	RBC DAIN RAUSCHER	12/03/2018	VARIOUS	414,000	414,000	399,123	414,000	0	0	0	0	0	0	(14,877)	(14,877)	3,498	0	
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC	02/06/2018	BAIRD (ROBERT W) & CO INC	05/07/2018	BANC OF AMERICA SEC LLC	119,000	122,868	120,746	122,648	0	(219)	0	(219)	0	0	(1,902)	(1,902)	3,095	1,779	
195869-AD-5	COLONIAL PIPELINE CO 144A	07/31/2018	JEFFERIES & COMPANY	09/04/2018	MILLENNIUM ADVISORS, LLC	200,000	195,104	192,552	195,111	0	7	0	7	0	0	(2,559)	(2,559)	3,707	2,904	
20030N-CO-3	COMCAST CORP NEW	07/13/2018	CITIGROUP GBL MKT INC/SAL	08/21/2018	MORGAN STANLEY & CO INC	600,000	547,758	544,410	547,850	0	92	0	92	0	0	(3,440)	(3,440)	7,409	5,027	
20030N-CS-8	COMCAST CORP NEW	10/12/2018	WACHOVIA SECURITIES LLC	11/16/2018	VARIOUS	745,000	744,084	744,100	744,096	0	12	0	12	0	0	4	4	3,179	0	
200340-AS-6	COMERICA INC	07/26/2018	JP MORGAN SECS INC-FI	09/17/2018	PERSHING LLC	910,000	909,918	907,698	909,920	0	2	0	2	0	0	(2,222)	(2,222)	4,583	0	
12592L-BH-4	COMM MTG TR 2014-CRE20	09/05/2018	BANC OF AMERICA SEC LLC	10/11/2018	ASSET TRANSFER	959,000	952,145	937,368	952,232	0	87	0	87	0	0	(14,864)	(14,864)	3,544	532	
125956-AA-8	COMM MTG TR 2017-DLTA 144A	09/05/2018	JP MORGAN SECS INC-FI	12/13/2018	PRINCIPAL RECEIPT	1,795,000	1,797,244	1,795,000	1,795,000	0	(2,244)	0	(2,244)	0	0	0	0	18,564	3,631	
20341W-AA-3	COMM SBL / CSL CAPITAL 144A	03/21/2018	BANC OF AMERICA SEC LLC	09/10/2018	VARIOUS	172,000	167,700	165,980	168,002	0	302	0	302	0	0	(2,022)	(2,022)	8,822	4,529	
20279F-JN-1	COMMONWEALTH EDISON CO	08/07/2018	CITIGROUP GBL MKT INC/SAL	10/11/2018	ASSET TRANSFER	380,000	379,088	375,583	379,101	0	13	0	13	0	0	(3,518)	(3,518)	2,226	0	
20826F-AD-8	CONOCOPHILLIPS CO	02/15/2018	JP MORGAN SECS INC-FI	06/01/2018	TENDERED BACK TO COMPANY	1,785,000	1,780,823	1,788,981	1,780,987	0	163	0	163	0	0	7,994	7,994	34,217	15,780	
220517-AA-4	CORTES NP ACQUISITION CORP 144A	05/03/2018	VARIOUS	06/26/2018	VARIOUS	146,000	155,296	142,043	154,753	0	(543)	0	(543)	0	0	(12,710)	(12,710)	7,117	3,307	
22282E-AG-7	COVANTA HLDG CORP	01/25/2018	BARCLAYS CAP INC	02/12/2018	BARCLAYS CAP INC	300,000	303,000	306,700	306,700	0	(50)	0	(50)	0	0	(3,700)	(3,700)	2,105	1,371	
224399-AT-2	CRANE CO	02/01/2018	WACHOVIA SECURITIES LLC	04/02/2018	JP MORGAN SECS INC-FI	205,000	204,988	202,497	204,988	0	0	0	0	0	0	(2,491)	(2,491)	1,411	0	
12652A-AA-1	144	07/11/2018	JP MORGAN SECS INC-FI	11/15/2018	VARIOUS	460,000	436,425	430,435	437,174	0	749	0	749	0	0	(6,739)	(6,739)	12,904	5,903	
126307-AH-0	CSC HLDGS INC	01/23/2018	DEUTSCHE BANK SECS	11/13/2018	VARIOUS	650,000	638,625	627,025	638,796	0	1,171	0	1,171	0	0	(12,771)	(12,771)	31,270	5,119	
126408-HK-2	CSX CORP	04/20/2018	MORGAN STANLEY & CO INC	08/21/2018	GOLDMAN SACHS & CO	375,000	368,044	369,806	368,082	0	38	0	38	0	0	1,724	1,724	8,197	2,867	
126650-CN-8	CYS HEALTH CORP	06/14/2018	VARIOUS	08/21/2018	VARIOUS	855,000	891,365	889,921	891,168	0	(197)	0	(197)	0	0	(1,247)	(1,247)	29,616	14,359	
126650-CY-4	CYS HEALTH CORP	06/27/2018	VARIOUS	09/05/2018	VARIOUS	834,000	825,612	838,672	825,711	0	100	0	100	0	0	12,960	12,960	18,272	7,303	
126650-CZ-1	CYS HEALTH CORP	03/06/2018	BARCLAYS CAP INC	09/05/2018	VARIOUS	333,000	331,102	339,957	331,109	0	7	0	7	0	0	8,848	8,848	4,197	0	
233851-DJ-0	DAIMLER FINANCE NORTH AMER 144A	04/30/2018	GOLDMAN SACHS & CO	10/11/2018	ASSET TRANSFER	445,000	444,484	442,321	444,557	0	73	0	73	0	0	(2,236)	(2,236)	6,501	0	
237266-AG-6	DARLING INGREDIENTS INC CALLABLE N	02/12/2018	JEFFERIES & COMPANY	02/26/2018	GOLDMAN SACHS & CO	260,000	266,175	266,825	266,056	0	(119)	0	(119)	0	0	769	769	1,669	1,126	
24422E-UH-0	DEERE JOHN CAP CORP MTNS BE	06/04/2018	RBC DAIN RAUSCHER	08/14/2018	RBS SECURITIES INC / EQUITY FI	305,000	304,832	306,254	304,838	0	6	0	6	0	0	1,415	1,415	2,017	0	
25272K-AG-8	DIAMOND 1 FIN CORP 144A	01/12/2018	BANK OF NEW YORK	10/10/2018	MORGAN STANLEY & CO INC	100,000	108,121	104,421	107,066	0	(1,055)	0	(1,055)	0	0	(2,645)	(2,645)	4,496	484	
25272K-AR-4	DIAMOND 1 FIN CORP 144A	07/09/2018	VARIOUS	08/21/2018	DEUTSCHE BANK SECS	1,130,000	1,391,280	1,386,770	1,390,869	0	(411)	0	(411)	0	0	(4,100)	(4,100)	57,137	45,995	
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC	06/04/2018	CITIGROUP GBL MKT INC/SAL	09/05/2018	DEUTSCHE BANK SECS	185,000	177,663	179,017	177,719	0	56	0	56	0	0	1,298	1,298	4,291	1,953	
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	07/10/2018	CITIGROUP GBL MKT INC/SAL	08/21/2018	CREDIT SUISSE FIRST BOS	1,410,000	1,405,784	1,378,317	1,405,791	0	7	0	7	0	0	(27,474)	(27,474)	31,161	22,811	
25470X-AJ-4	DISH DBS CORP SR NT	01/25/2018	BANK OF NEW YORK	07/09/2018	DEUTSCHE BANK SECS	175,000	175,053	164,605	175,048	0	(5)	0	(5)	0	0	(10,443)	(10,443)	6,464	400	
23291A-AA-5	DJO FIN LLC / DJO FIN CORP 144A	08/08/2018	VARIOUS	11/19/2018	VARIOUS	410,000	409,150	425,375	409,760	0	610	0	610	0	0	15,615	15,615	22,967	4,663	
256603-AC-5	DOLLE FOOD CO INC NEW 144A	04/16/2018	VARIOUS	07/05/2018	VARIOUS	675,000	663,663	679,123	663,417	0	(246)	0	(246)	0	0	(4,294)	(4,294)	22,991	16,485	
256746-AB-4	DOLLAR TREE INC	02/06/2018	GOLDMAN SACHS & CO	05/05/2018	VARIOUS	140,000	146,038	146,038	145,689	0	(611)	0	(611)	0	0	(5,689)	(5,689)	11,494	3,511	
256746-AC-8	DOLLAR TREE INC	04/05/2018	BANC OF AMERICA SEC LLC	10/11/2018	ASSET TRANSFER	235,000	235,000	236,050	235,000	0	0	0	0	0	0	1,050	1,050	3,479	0	
260543-CE-1	DOV CHEM CO	04/05/2018	CITIGROUP GBL MKT INC/SAL	09/05/2018	GOLDMAN SACHS & CO	20,000	21,825	21,058	21,806	0	(19)	0	(19)	0	0	(748)	(748)	852	420	
23338V-AH-9	DTE ELEC CO	04/30/2018	BANC OF AMERICA SEC LLC	08/21/2018	CITIGROUP GBL MKT INC/SAL	115,000	114,484	115,352	114,486	0	3	0	3	0	0	866	866	1,371	0	
26442C-AU-8	DUKE ENERGY CAROLINAS LLC	02/26/2018	CREDIT SUISSE FIRST BOS	08/21/2018	VARIOUS	895,000	890,767	874,680	890,791	0	24	0	24	0	0	(16,111)	(16,111)	11,482	0	
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE	08/06/2018	JP MORGAN SECS INC-FI	10/11/2018	VARIOUS	1,640,000	1,639,688	1,627,877	1,639,692	0	3	0	3	0	0	(11,815)	(11,815)	7,471	0	
26817R-AM-0	DYNEGY INC NEW DEL	02/20/2018	PERSHING LLC	05/01/2018	CALLED @ 101.6880000	100,000	102,260	101,688	101,688	0	(572)	0	(572)	0	0	(1,688)	(1,688)	5,063	2,081	
268648-AN-2	E M C CORP MASS	01/29/2018	JP MORGAN SECS INC-FI	11/26/2018	VARIOUS	285,000	272,175	262,038	273,873											



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
315292-AR-3	FERRELLGAS L P / FERRELLGAS		02/23/2018	VARIOUS	07/27/2018	BANC OF AMERICA SEC LLC	640,000	588,575	554,400	592,006	0	3,431	0	3,431	0	0	(37,606)	(37,606)	27,120	7,970	0
31620M-AZ-9	FIDELITY NATL INFORMATION SVCS FINANCIAL & RISK US HLDGS INC 144A		05/14/2018	BANC OF AMERICA SEC LLC	08/21/2018	MORGAN STANLEY & CO INC	375,000	367,361	377,880	367,392	0	31	0	31	0	0	10,488	10,488	4,799	0	0
31740L-AC-7	144A		09/18/2018	JP MORGAN SECS INC-FI	09/19/2018	VARIOUS	185,000	185,000	184,870	185,000	0	0	0	0	0	0	(130)	(130)	0	0	0
319963-BP-6	FIRST DATA CORP 144A		06/12/2018	VARIOUS	12/01/2018	VARIOUS	1,900,000	2,001,403	1,972,519	1,971,575	0	(29,827)	0	(29,827)	0	0	(31,781)	(31,781)	143,323	32,610	0
32008D-AB-2	FIRST DATA CORP NEW 144A		09/13/2018	PERSHING LLC	12/07/2018	BANC OF AMERICA SEC LLC	100,000	101,907	99,750	101,828	0	(79)	0	(79)	0	0	(2,078)	(2,078)	2,332	990	0
345370-CS-7	FORD MTR CO DEL		04/17/2018	BNP PARIBAS SEC CORP	08/21/2018	WACHOVIA SECURITIES LLC	15,000	14,797	13,807	14,799	0	1	0	1	0	0	(991)	(991)	562	278	0
35640Y-AB-3	FREEDOM MORTGAGE CORP 144A		04/04/2018	JP MORGAN SECS INC-FI	12/12/2018	VARIOUS	280,000	280,000	261,669	280,000	0	0	0	0	0	0	(18,331)	(18,331)	10,406	0	0
35671D-AZ-8	FREEMONT-MCMORAN COPPER & GOLD		05/30/2018	JP MORGAN SECS INC-FI	12/19/2018	VARIOUS	190,000	182,875	177,624	183,803	0	728	0	728	0	0	(5,980)	(5,980)	5,595	1,554	0
35671D-CA-1	FREEMONT-MCMORAN INC		01/31/2018	JP MORGAN SECS INC-FI	04/04/2018	CALLED @ 103.3750000	165,000	171,600	170,569	170,569	0	(1,031)	0	(1,031)	0	0	(5,569)	(5,569)	7,518	31	0
35906A-AL-2	FRONTIER COMMUNICATIONS CORP		01/19/2018	GOLDMAN SACHS & CO	03/08/2018	BANC OF AMERICA SEC LLC	100,000	87,500	97,875	87,884	0	384	0	384	0	0	9,991	9,991	1,824	565	0
35906A-AP-3	FRONTIER COMMUNICATIONS CORP		01/19/2018	MORGAN STANLEY & CO INC	03/12/2018	VARIOUS	70,000	55,825	62,913	56,257	0	432	0	432	0	0	6,656	6,656	2,154	1,556	0
36740P-AA-1	GATES GLOBAL LLC		05/15/2018	DEUTSCHE BANK SECS	07/25/2018	VARIOUS	455,000	461,825	457,917	460,708	0	(1,117)	0	(1,117)	0	0	(2,792)	(2,792)	14,560	9,252	0
369550-BA-5	GENERAL DYNAMICS CORP		05/08/2018	BANC OF AMERICA SEC LLC	08/07/2018	BNP PARIBAS SEC CORP	455,000	453,389	454,540	453,582	0	192	0	192	0	0	959	959	3,198	0	0
369550-BE-7	GENERAL DYNAMICS CORP CALLABLE NOT		05/08/2018	WACHOVIA SECURITIES LLC	10/11/2018	VARIOUS	2,980,000	2,959,289	2,961,211	2,961,969	0	2,680	0	2,680	0	0	(759)	(759)	36,033	0	0
370334-CH-5	GENERAL MLS INC		04/03/2018	GOLDMAN SACHS & CO	04/27/2018	JP MORGAN SECS INC-FI	265,000	264,587	258,041	264,587	0	1	0	1	0	0	(6,546)	(6,546)	469	0	0
37045X-CH-7	GENERAL MTRS FINL CO INC		04/05/2018	JP MORGAN SECS INC-FI	10/11/2018	ASSET TRANSFER	180,000	180,000	180,450	180,000	0	450	0	450	0	0	0	2,933	0	0	0
381416-VP-6	GOLDMAN SACHS GROUP INC		03/23/2018	MORGAN STANLEY & CO INC	11/05/2018	GOLDMAN SACHS & CO	1,705,000	1,687,831	1,683,500	1,691,975	0	4,144	0	4,144	0	0	(8,475)	(8,475)	30,216	1,563	0
381416-VR-2	GOLDMAN SACHS GROUP INC		09/14/2018	BANC OF AMERICA SEC LLC	12/27/2018	BANC OF AMERICA SEC LLC	1,330,000	1,320,796	1,269,618	1,321,115	0	318	0	318	0	0	(51,497)	(51,497)	39,253	23,081	0
381416-WO-3	GOLDMAN SACHS GROUP INC		04/03/2018	BANC OF AMERICA SEC LLC	10/11/2018	ASSET TRANSFER	400,000	385,196	379,756	386,097	0	901	0	901	0	0	(6,341)	(6,341)	6,980	218	0
381416-WY-2	GOLDMAN SACHS GROUP INC		04/03/2018	DEUTSCHE BANK SECS	10/11/2018	ASSET TRANSFER	345,000	337,934	323,891	338,202	0	268	0	268	0	0	(14,311)	(14,311)	9,430	2,632	0
381416-WZ-3	GOLDMAN SACHS GROUP INC		04/18/2018	GOLDMAN SACHS & CO	10/11/2018	ASSET TRANSFER	690,000	690,000	670,332	690,000	0	0	0	0	0	0	(19,668)	(19,668)	13,598	0	0
382550-BG-5	GOODYEAR TIRE & RUBER CO		05/01/2018	CREDIT SUISSE FIRST BOS	12/12/2018	VARIOUS	350,000	324,625	315,100	325,984	0	1,359	0	1,359	0	0	(10,884)	(10,884)	12,725	2,275	0
398433-AH-0	GRIFFON CORP 144A		01/25/2018	FIRST UNION CAPITAL MKTS	02/06/2018	RECEIVED IN EXCHANGE	100,000	102,250	102,224	102,224	0	(26)	0	(26)	0	0	0	0	2,158	0	0
36254C-AU-4	GS MTS SECS TR 2017-657		09/04/2018	CITIGROUP GBL MKT INC/SAL	10/11/2018	ASSET TRANSFER	2,500,000	2,407,715	2,363,270	2,408,730	0	1,015	0	1,015	0	0	(45,460)	(45,460)	8,797	1,100	0
40573L-AS-5	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY & CO INC	10/11/2018	ASSET TRANSFER	375,000	374,501	370,717	374,505	0	4	0	4	0	0	(3,788)	(3,788)	1,094	0	0
406216-BK-6	HALLIBURTON CO		07/24/2018	VARIOUS	08/21/2018	PERSHING LLC	712,000	759,666	764,595	759,522	0	(144)	0	(144)	0	0	5,074	5,074	9,691	3,821	0
42239P-AA-7	HEARTLAND DENTAL LLC 144A		04/23/2018	JEFFERIES & COMPANY	04/24/2018	VARIOUS	300,000	300,000	302,109	300,000	0	0	0	0	0	0	2,109	2,109	0	0	0
42809H-AH-0	HESS CORP		01/10/2018	UBS WARBURG LLC	08/21/2018	JEFFERIES & COMPANY	490,000	556,973	516,411	556,304	0	(669)	0	(669)	0	0	(39,893)	(39,893)	25,420	7,973	0
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE 144A HLF FING SARL LLC / HERBALIFE 144A		04/09/2018	WACHOVIA SECURITIES LLC	10/11/2018	ASSET TRANSFER	345,000	341,136	342,000	342,432	0	1,296	0	1,296	0	0	(432)	(432)	3,763	141	0
40390D-AA-3	144A		08/09/2018	JEFFERIES & COMPANY	08/09/2018	VARIOUS	195,000	195,000	197,643	195,000	0	0	0	0	0	0	2,643	2,643	0	0	0
43644D-AM-3	HOLOGIC INC		05/31/2018	JP MORGAN SECS INC-FI	07/30/2018	PERSHING LLC	425,000	403,219	400,091	403,506	0	287	0	287	0	0	(3,415)	(3,415)	10,483	7,371	0
43644D-AH-4	HOLOGIC INC 144A		01/12/2018	CHASE SECURITIES INC	02/15/2018	CALLED @ 103.7896000	127,000	132,032	131,787	131,729	0	(303)	0	(303)	0	0	(4,729)	(4,729)	5,343	37	0
43644D-AK-7	HOLOGIC INC 144A		01/16/2018	GOLDMAN SACHS & CO	02/28/2018	BARCLAYS CAP INC	365,000	365,000	356,331	365,000	0	0	0	0	0	0	(8,669)	(8,669)	6,299	4,391	0
44332P-AD-3	HUB INTERNATIONAL LTD 144A		04/18/2018	BANC OF AMERICA SEC LLC	04/18/2018	STIFEL NICOLAUS & CO INC	31,000	31,000	31,388	31,000	0	0	0	0	0	0	388	388	0	0	0
45332J-AA-0	INCEPTION MERGER SUB INC 144A		08/23/2018	VARIOUS	10/02/2018	MORGAN STANLEY & CO INC	90,000	90,463	87,975	90,446	0	(17)	0	(17)	0	0	(2,471)	(2,471)	2,997	1,548	0
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC		08/06/2018	BANC OF AMERICA SEC LLC	08/21/2018	PERSHING LLC	180,000	178,718	181,901	178,719	0	1	0	1	0	0	3,182	3,182	213	0	0
44982M-AA-3	IRB HLDG CORP 144A		04/10/2018	VARIOUS	07/25/2018	VARIOUS	675,000	671,125	657,291	671,233	0	108	0	108	0	0	(13,942)	(13,942)	9,354	1,947	0
47009L-AA-3	JAGGED PEAK ENERGY INC 144A		04/25/2018	JP MORGAN CHASE	04/26/2018	JP MORGAN CHASE	30,000	30,000	30,150	30,000	0	0	0	0	0	0	150	150	0	0	0
47232M-AC-6	JEFFERIES FINANCE LLC 144A		01/10/2018	JP MORGAN CHASE	11/30/2018	VARIOUS	200,000	208,060	200,500	205,063	0	(2,997)	0	(2,997)	0	0	(4,563)	(4,563)	17,042	3,625	0
47987L-AA-9	144A		01/23/2018	CREDIT SUISSE FIRST BOS	11/27/2018	VARIOUS	405,000	408,038	313,268	407,681	0	(357)	0	(357)	0	0	(94,413)	(94,413)	32,885	9,135	0
46647P-AH-7	JP MORGAN CHASE BANK NA		05/11/2018	VARIOUS	10/11/2018	VARIOUS	1,510,000	1,505,316	1,486,479	1,505,461	0	144	0	144	0	0	(18,982)	(18,982)	23,305	883	0
46590M-AQ-3	JPMCC COML MTS SEC TR 2016-JP2		09/06/2018	JP MORGAN SECS INC-FI	10/11/2018	ASSET TRANSFER	455,000	425,514	418,388	425,888	0	374	0	374	0	0	(7,501)	(7,501)	291	0	0
46625H-RY-8	JPMORGAN CHASE & CO		04/10/2018	GOLDMAN SACHS & CO	10/11/2018	ASSET TRANSFER	1,450,000	1,441,211	1,394,648	1,441,601	0	390	0	390	0	0	(46,953)	(46,953)	38,083	9,728	0
48250N-AB-1	KFC HLDG CO/PIZZA HUT HLDGS 144A		08/09/2018	VARIOUS	10/16/2018	VARIOUS	288,000	288,278	282,800	288,260	0	(18)	0	(18)	0	0	(5,460)	(5,460)	7,150	3,566	0
49456B-AJ-0	KINDER MORGAN INC DEL		01/10/2018	BARCLAYS CAP INC	08/21/2018	VARIOUS	475,000	493,777	462,590	493,687	0	(90)	0	(90)	0	0	(31,097)	(31,097)	16,253	9,795	0
482539-AA-1	KLX INC 144A		02/07/2018	JEFFERIES & COMPANY	07/27/2018	UBS WARBURG LLC	250,000	260,313	259,375	259,405	0	(908)	0	(908)	0	0	(30)	(30)	9,792	2,774	0
501797-AN-4	L BRANDS INC		01/08/2018	BANC OF AMERICA SEC LLC	12/18/2018	VARIOUS	245,000	245,000	217,175	245,000	0	0	0	0	0	0	(27,825)	(27,825)	10,285	0	0
526057-CR-3	LENNAR CORP		02/20/2018	RECEIVED IN EXCHANGE	07/17/2018	BANC OF AMERICA SEC LLC	300,000	323,250	310,500												



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59001K-AD-2	MERITOR INC		03/26/2018	BANC OF AMERICA SEC LLC	12/10/2018	VARIOUS	579,000	602,160	561,455	598,456	0	(3,704)	0	(3,704)	0	0	(37,001)	(37,001)	27,833	4,322
55303X-AF-2	MGM GROWTH PPTYS OPER PRTW/		07/12/2018	JP MORGAN SECS INC-FI	10/24/2018	VARIOUS	280,000	254,100	252,600	254,614	0	514	0	514	0	0	(2,014)	(2,014)	3,120	35
594918-BE-3	MICROSOFT CORP		06/19/2018	SUMRIDGE PARTNERS LLC	09/04/2018	CITIGROUP GBL MKT INC/SAL	200,000	199,000	198,250	199,003	0	3	0	3	0	0	(753)	(753)	4,533	2,887
594918-CB-8	MICROSOFT CORP		02/23/2018	CITIGROUP GBL MKT INC/SAL	09/05/2018	DEUTSCHE BANK SECS	200,000	216,456	216,347	216,347	0	(109)	0	(109)	0	0	(1,647)	(1,647)	5,275	525
595240-AA-3	MID-ATLANTIC INTERSTATE TRANS		05/07/2018	CITIGROUP GBL MKT INC/SAL	10/31/2018	GOLDMAN SACHS & CO.	445,000	444,889	434,956	444,893	0	4	0	4	0	0	(9,937)	(9,937)	8,666	0
595620-AS-4	MIDAMERICAN ENERGY CO.		06/19/2018	DEUTSCHE BANK SECS	09/04/2018	MORGAN STANLEY & CO INC.	625,000	582,944	578,694	583,095	0	151	0	151	0	0	(4,401)	(4,401)	13,624	8,872
61744Y-AR-9	MORGAN STANLEY		08/28/2018	JP MORGAN SECS INC-FI	09/04/2018	WACHOVIA SECURITIES LLC	40,000	40,055	39,642	40,055	0	0	0	0	0	0	(414)	(414)	654	624
61746B-EG-7	MORGAN STANLEY		06/27/2018	BNP PARIBAS SEC CORP	08/21/2018	JP MORGAN CHASE	550,000	527,890	542,405	527,946	0	56	0	56	0	0	14,458	14,458	14,103	10,494
61761J-ZN-2	MORGAN STANLEY		01/10/2018	CREDIT SUISSE FIRST BOS.	02/06/2018	BANC OF AMERICA SEC LLC	1,560,000	1,577,238	1,556,459	1,577,126	0	(112)	0	(112)	0	0	(20,667)	(20,667)	17,973	13,522
620076-BC-2	MOTOROLA SOLUTIONS INC.		06/29/2018	BAIRD (ROBERT W) & CO INC.	10/11/2018	ASSET TRANSFER	825,000	799,392	800,347	800,807	0	1,415	0	1,415	0	0	(460)	(460)	17,646	9,785
55336V-AM-2	MPLX LP		02/05/2018	VARIOUS	09/05/2018	MORGAN STANLEY & CO INC.	525,000	519,653	487,862	519,748	0	95	0	95	0	0	(31,886)	(31,886)	13,716	0
61762M-CC-3	MS BOFA ML TRUST 2013-C1Q		08/31/2018	BANC OF AMERICA SEC LLC	11/13/2018	CREDIT SUISSE FIRST BOS.	1,768,000	1,831,123	1,802,877	1,828,568	0	(2,555)	0	(2,555)	0	0	(25,692)	(25,692)	14,836	829
55354G-AF-7	MSCI INC		05/15/2018	JP MORGAN SECS INC-FI	05/18/2018	VARIOUS	325,000	325,000	325,406	325,000	0	0	0	0	0	0	406	406	128	0
624758-AE-8	MUELLER WTR PRODS INC 144A		06/07/2018	BANC OF AMERICA SEC LLC	06/11/2018	BAIRD (ROBERT W) & CO INC.	265,000	265,000	267,981	265,000	0	0	0	0	0	0	2,981	2,981	40	0
628530-BG-1	MYLAN INC 144A		03/28/2018	DEUTSCHE BANK SECS	10/11/2018	ASSET TRANSFER	335,000	334,169	318,479	334,205	0	35	0	35	0	0	(15,725)	(15,725)	7,706	0
631005-BH-7	NARRAGANSETT ELEC CO 144A		07/24/2018	MORGAN STANLEY & CO INC.	09/07/2018	BARCLAYS CAP INC.	565,000	569,379	569,379	565,000	0	0	0	0	0	0	1,379	1,379	2,706	0
64072T-AC-9	NEPTUNE FINCO CORP 144A		01/09/2018	JP MORGAN	09/25/2018	BANC OF AMERICA SEC LLC	200,000	216,260	210,000	213,904	0	(2,356)	0	(2,356)	0	0	(3,904)	(3,904)	15,900	6,478
64110L-AR-7	NETFLIX INC 144A		10/23/2018	MORGAN STANLEY & CO INC.	10/25/2018	VARIOUS	310,000	310,000	310,163	310,000	0	0	0	0	0	0	163	163	130	0
64352V-NK-3	NEW CENTURY HED TR 2005-B		01/26/2018	JP MORGAN SECS INC-FI	04/05/2018	JP MORGAN SECS INC-FI	1,500,000	1,455,938	1,453,125	1,460,090	0	4,153	0	4,153	0	0	(6,965)	(6,965)	6,544	425
62912X-AC-8	NGPL PIPECO LLC 144A		04/02/2018	VARIOUS	09/05/2018	VARIOUS	220,000	274,825	271,100	273,946	0	(879)	0	(879)	0	0	(2,846)	(2,846)	12,217	2,550
65441V-AA-9	NINE ENERGY SVC INC.		10/18/2018	JP MORGAN SECS INC-FI	10/19/2018	BAIRD (ROBERT W) & CO INC.	55,000	55,000	56,100	55,000	0	0	0	0	0	0	1,100	1,100	0	0
65474V-AP-6	NISSAN MSTR OWNER TR 2017-C		09/14/2018	BARCLAYS CAP INC.	11/02/2018	JP MORGAN CHASE	4,080,000	4,080,375	4,081,913	4,086,124	0	(251)	0	(251)	0	0	(4,211)	(4,211)	14,346	270
665859-AT-1	NORTHERN TR CORP		07/31/2018	MORGAN STANLEY & CO INC.	08/24/2018	PERSHING LLC	980,000	978,775	988,144	978,781	0	6	0	6	0	0	9,362	9,362	2,484	0
629377-BW-1	NRG ENERGY INC.		08/21/2018	VARIOUS	10/03/2018	CALLED @ 103.1250000	610,000	631,690	629,063	629,921	0	(1,769)	0	(1,769)	0	0	(19,921)	(19,921)	38,082	6,277
62943W-AB-5	NRG YIELD OPER LLC		10/29/2018	BARCLAYS CAP INC.	11/26/2018	JP MORGAN SECS INC-FI	96,000	94,560	91,920	94,576	0	16	0	16	0	0	(2,656)	(2,656)	1,476	1,089
670346-AD-8	NUCOR CORP		07/09/2018	VARIOUS	08/21/2018	JP MORGAN SECS INC-FI	630,000	626,116	621,666	626,117	0	2	0	2	0	0	(4,451)	(4,451)	2,013	825
629530-AA-7	NVA HLDGS INC 144A		03/14/2018	BANC OF AMERICA SEC LLC	06/12/2018	BANC OF AMERICA SEC LLC	204,000	206,820	202,750	206,705	0	(115)	0	(115)	0	0	(3,955)	(3,955)	3,016	0
675232-AB-8	OCEANERING INTL INC		02/01/2018	CREDIT SUISSE FIRST BOS.	11/02/2018	VARIOUS	160,000	160,000	157,624	160,000	0	0	0	0	0	0	(2,376)	(2,376)	6,516	0
677415-CO-2	OHIO PWR CO		03/20/2018	RBC DAIN RAUSCHER	08/21/2018	PERSHING LLC	720,000	714,730	729,670	714,767	0	37	0	37	0	0	14,903	14,903	12,533	0
680665-AK-2	OLIN CORP		01/16/2018	VARIOUS	01/17/2018	VARIOUS	315,000	315,000	317,536	315,000	0	0	0	0	0	0	2,536	2,536	0	0
68233J-BE-3	ONCOR ELEC DELIVERY CO LLC		08/07/2018	RBC DAIN RAUSCHER	10/11/2018	ASSET TRANSFER	1,030,000	1,029,516	1,020,415	1,029,523	0	7	0	7	0	0	(9,108)	(9,108)	6,458	0
68233J-BF-0	ONCOR ELEC DELIVERY CO LLC 144A		08/07/2018	CITIGROUP GBL MKT INC/SAL	08/21/2018	PERSHING LLC	645,000	644,368	653,733	644,368	0	0	0	0	0	0	9,365	9,365	955	0
682680-AB-1	ONEMAIN FINL HLDGS INC 144A		01/12/2018	HSBC SECURITIES	06/13/2018	CALLED @ 103.6250000	192,000	199,440	198,960	199,992	0	(1,448)	0	(1,448)	0	0	(5,992)	(5,992)	12,779	1,237
68389X-BO-7	ORACLE CORP		06/27/2018	MARKETS LLC	08/21/2018	WACHOVIA SECURITIES LLC	500,000	470,010	489,750	470,086	0	76	0	76	0	0	19,664	19,664	5,444	2,444
694308-GE-1	PACIFIC GAS & ELEC CO		02/27/2018	JEFFERIES & COMPANY	09/07/2018	WACHOVIA SECURITIES LLC	300,000	353,238	337,599	352,020	0	(1,218)	0	(1,218)	0	0	(14,421)	(14,421)	9,579	0
694308-HL-4	PACIFIC GAS & ELEC CO		07/20/2018	CITIGROUP GBL MKT INC/SAL	08/21/2018	CREDIT SUISSE FIRST BOS.	325,000	300,375	302,507	300,415	0	40	0	40	0	0	2,092	2,092	6,133	5,008
694308-HN-0	PACIFIC GAS & ELEC CO		06/12/2018	JEFFERIES & COMPANY	06/20/2018	BANC OF AMERICA SEC LLC	122,000	113,878	106,985	113,885	0	7	0	7	0	0	(6,900)	(6,900)	1,397	1,154
694308-HP-5	PACIFIC GAS & ELEC CO		06/01/2018	JEFFERIES & COMPANY	11/16/2018	PERSHING LLC	217,000	198,954	184,391	199,867	0	912	0	912	0	0	(15,475)	(15,475)	4,606	1,672
694308-HR-1	PACIFIC GAS & ELEC CO		07/20/2018	VARIOUS	08/21/2018	VARIOUS	599,000	535,520	531,646	535,620	0	99	0	99	0	0	(3,974)	(3,974)	4,905	2,735
694308-HW-0	PACIFIC GAS & ELEC CO		06/11/2018	JEFFERIES & COMPANY	11/26/2018	JP MORGAN SECS INC-FI	500,000	455,120	413,125	456,887	0	1,767	0	1,767	0	0	(43,762)	(43,762)	8,113	550
694308-HZ-3	PACIFIC GAS & ELEC CO 144A		08/02/2018	GOLDMAN SACHS & CO.	10/31/2018	HHS/BLACKROCK CORE BOND	1,090,000	1,087,439	1,084,430	1,087,552	0	114	0	114	0	0	(3,122)	(3,122)	10,938	0
694308-JA-6	PACIFIC GAS & ELEC CO 144A		08/02/2018	GOLDMAN SACHS & CO.	08/29/2018	BANC OF AMERICA SEC LLC	450,000	448,722	454,199	454,729	0	7	0	7	0	0	5,469	5,469	1,453	0
695114-CT-3	PACIFICORP		07/10/2018	(USA), INC	09/05/2018	MORGAN STANLEY & CO INC.	85,000	84,810	83,693	84,810	0	0	0	0	0	0	(1,117)	(1,117)	526	0
69335P-CT-0	PFS FING CORP 2018-C 144A		10/02/2018	BNP PARIBAS SEC CORP	11/09/2018	BNP PARIBAS SEC CORP	3,280,000	3,286,534	3,282,050	3,286,283	0	(252)	0	(252)	0	0	(4,233)	(4,233)	14,274	3,940
727660-AA-3	PLATFORM SPECIALTY PRODS 144A		06/15/2018	BANC OF AMERICA SEC LLC	10/02/2018	VARIOUS	550,000	566,500	562,527	563,245	0	(3,255)	0	(3,255)	0	0	(718)	(718)	23,250	13,704
729416-AX-5	PLY GEM INDS INC		02/20/2018	VARIOUS	04/12/2018	VARIOUS	333,000	345,488	343,842	343,020	0	(2,467)	0	(2,467)	0	0	(6,816)	(6,816)	20,667	9,108
729416-AZ-0	PLY GEM INDS INC		01/12/2018	CHASE SECURITIES INC.	03/29/2018	VARIOUS	141,000	145,845	145,611	145,223	0	(621)	0	(621)	0	0	387	387	6,135	4,226
730481-AJ-7	POINDEXTER J B INC 144A		04/12/2018	JP MORGAN SECS INC-FI	04/19/2018	VARIOUS	284,000	284,000	291,400	284,000	0	0	0	0	0	0	7,040	7,040	6,255	0
74112B-AJ-4	PRESTIGE BRANDS IN 144A		02/08/2018	JEFFERIES & COMPANY	03/20/2018	JEFFERIES & COMPANY	425,000	432,438	427,125	431,988	0	(450)	0	(450)	0	0	(4,86			



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
816851-BH-1	SEMIRA ENERGY		01/09/2018	RBC DAIN RAUSCHER	08/21/2018	CITIGROUP GBL MKT INC/SAL	155,000	153,323	143,552	153,357	0	35	0	35	0	0	(9,806)	(9,806)	3,616	0
824348-AX-4	SHERWIN WILLIAMS CO.		06/27/2018	UBS WARBURG LLC	08/21/2018	MORGAN STANLEY & CO INC.	150,000	144,276	146,016	144,290	0	14	0	14	0	0	1,726	1,726	1,538	525
784456-AB-1	SMB PRIVATE ED LN TR 2014-A		09/27/2018	BANC OF AMERICA SEC LLC	11/15/2018	VARIOUS	3,082,719	3,078,625	3,069,706	3,079,014	0	389	0	389	0	0	(9,309)	(9,309)	13,127	3,395
78448P-AB-6	SMB PRIVATE ED LN TR 2015-A 144A		08/30/2018	JP MORGAN SECS INC-FI	11/15/2018	VARIOUS	3,162,912	3,124,364	3,110,847	3,132,310	0	7,946	0	7,946	0	0	(21,463)	(21,463)	17,285	4,157
835456-AX-0	SONIC AUTOMOTIVE INC.		02/09/2018	STIFEL NICOLAUS & CO INC.	11/07/2018	VARIOUS	500,000	480,000	469,344	482,170	0	2,170	0	2,170	0	0	(12,826)	(12,826)	22,336	6,111
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION		03/08/2018	PERSHING LLC	08/01/2018	GOLDMAN SACHS & CO.	71,000	71,000	72,065	71,000	0	0	0	0	0	0	1,065	1,065	1,912	0
852060-AD-4	SPRINT CAP CORP.		01/09/2018	DEUTSCHE BANK SECS.	11/16/2018	VARIOUS	210,000	216,825	204,038	216,489	0	(336)	0	(336)	0	0	(12,452)	(12,452)	13,105	2,246
85207U-AK-1	SPRINT CORP.		02/20/2018	JP MORGAN SECS INC-FI	11/07/2018	VARIOUS	495,000	495,000	518,300	495,000	0	0	0	0	0	0	23,300	23,300	25,253	0
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A		03/14/2018	GOLDMAN SACHS & CO.	03/26/2018	BANC OF AMERICA SEC LLC	355,000	355,000	356,331	355,000	0	0	0	0	0	0	1,331	1,331	327	0
85208N-AE-0	SPRINT SPECTRUM CO LLC 144A		03/14/2018	GOLDMAN SACHS & CO.	03/26/2018	VARIOUS	525,000	525,000	527,196	525,000	0	0	0	0	0	0	2,196	2,196	526	0
78471R-AA-4	SRS DISTRIBUTION INC.		05/17/2018	BARCLAYS CAP INC.	05/24/2018	BARCLAYS CAP INC.	305,000	305,000	298,900	305,000	0	0	0	0	0	0	(6,100)	(6,100)	419	0
86024T-AA-5	STEVENS HLDG CO INC 144A		09/26/2018	GOLDMAN SACHS & CO.	09/26/2018	VARIOUS	125,000	125,000	127,296	125,000	0	0	0	0	0	0	2,296	2,296	0	0
86765L-AM-9	SUNOCO LP/SUNOCO FIN 144A		01/09/2018	CREDIT SUISSE FIRST BOS.	01/11/2018	VARIOUS	200,000	200,000	204,433	200,000	0	0	0	0	0	0	4,433	4,433	0	0
86765L-AJ-6	SUNOCO LP/SUNOCO FIN CORP SR GLBL		01/09/2018	BANK OF NEW YORK	05/07/2018	CREDIT SUISSE FIRST BOS.	30,000	30,000	29,475	30,000	0	0	0	0	0	0	(525)	(525)	431	0
87264A-AU-9	T MOBILE USA INC.		01/22/2018	DEUTSCHE BANK SECS.	01/24/2018	VARIOUS	395,000	395,000	397,181	395,000	0	0	0	0	0	0	2,181	2,181	35	0
87264A-AV-7	T MOBILE USA INC.		01/22/2018	BANK OF NEW YORK	01/23/2018	BANK OF NEW YORK	40,000	40,000	40,200	40,000	0	0	0	0	0	0	200	200	0	0
87422V-AE-8	TALLEN ENERGY SUPPLY 144A		01/03/2018	CREDIT SUISSE FIRST BOS.	05/10/2018	VARIOUS	300,000	305,125	259,500	304,905	0	(220)	0	(220)	0	0	(45,405)	(45,405)	14,268	3,150
87512Z-BC-1	TAMPA ELEC CO.		06/04/2018	JP MORGAN SECS INC-FI	08/21/2018	SCOTIA CAPITAL (USA) INC.	645,000	641,543	649,683	641,555	0	12	0	12	0	0	8,128	8,128	5,855	0
88023U-AD-3	TEMPUR SEALY INTL INC.		01/16/2018	JP MORGAN CHASE	05/17/2018	VARIOUS	175,000	182,438	176,750	181,865	0	(573)	0	(573)	0	0	(5,115)	(5,115)	5,848	2,543
882384-AE-0	TEXAS EASTN TRANSMISSION LP 144A		01/25/2018	WACHOVIA SECURITIES LLC	09/05/2018	MILLENNIUM ADVISORS, LLC	385,000	383,549	399,172	383,564	0	15	0	15	0	0	(34,392)	(34,392)	10,563	888
883556-BB-5	THERMO FISHER SCIENTIFIC INC.		03/26/2018	JP MORGAN SECS INC-FI	04/24/2018	JP MORGAN SECS INC-FI	890,000	873,936	869,850	874,174	0	239	0	239	0	0	(4,324)	(4,324)	7,865	5,685
891906-AF-6	TOTAL SYS SVCS INC.		05/09/2018	BANC OF AMERICA SEC LLC	09/29/2018	VARIOUS	1,540,000	1,536,242	1,550,410	1,536,307	0	64	0	64	0	0	14,104	14,104	15,081	0
893574-AM-5	TRANSCONTINENTAL GAS		03/08/2018	JP MORGAN SECS INC-FI	05/03/2018	BARCLAYS CAP INC.	215,000	213,443	204,831	213,447	0	4	0	4	0	0	(8,617)	(8,617)	1,429	0
89417E-AN-9	TRAVELERS COMPANIES INC.		02/28/2018	CITIGROUP GBL MKT INC/SAL	08/21/2018	MORGAN STANLEY & CO INC.	140,000	139,110	138,309	139,117	0	7	0	7	0	0	(808)	(808)	2,615	0
90781E-EV-6	UNITED PAC CORP.		06/05/2018	MORGAN STANLEY & CO INC.	08/21/2018	HHS/BLACKROCK CORE BOND	1,640,000	1,637,524	1,679,655	1,637,540	0	16	0	16	0	0	42,116	42,116	14,948	0
911365-BG-8	UNITED RENTALS NORTH AMER INC.		08/08/2018	VARIOUS	12/14/2018	CITIGROUP GBL MKT INC/SAL	511,000	487,502	460,144	488,108	0	606	0	606	0	0	(27,964)	(27,964)	11,304	1,609
911365-BK-9	UNITED RENTALS NORTH AMER INC.		10/24/2018	WACHOVIA SECURITIES LLC	12/13/2018	VARIOUS	545,000	545,000	546,110	545,000	0	0	0	0	0	0	1,110	1,110	170	0
912828-SF-3	UNITED STATES TREAS NTS.		11/01/2018	VARIOUS	11/05/2018	VARIOUS	9,355,000	9,341,373	9,336,792	9,341,442	0	69	0	69	0	0	(4,651)	(4,651)	14,176	9,095
913017-CX-5	UNITED TECHNOLOGIES CORP.		08/13/2018	BANC OF AMERICA SEC LLC	08/21/2018	GOLDMAN SACHS & CO.	270,000	269,144	276,845	269,144	0	0	0	0	0	0	7,700	7,700	243	0
91324P-DL-3	UNITEDHEALTH GROUP INC.		06/14/2018	PERSHING LLC	08/21/2018	JP MORGAN SECS INC-FI	725,000	715,046	732,607	715,062	0	15	0	15	0	0	17,546	17,546	5,440	0
913903-AR-1	UNIVERSAL HLTH SVCS INC 144A		03/19/2018	JEFFERIES & COMPANY	04/18/2018	BARCLAYS CAP INC.	245,000	249,594	249,900	249,445	0	(149)	0	(149)	0	0	455	455	2,554	1,616
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		01/25/2018	VARIOUS	12/17/2018	VARIOUS	300,000	293,700	270,196	294,360	0	660	0	660	0	0	(24,163)	(24,163)	20,414	6,902
91740P-AA-6	USA COMPRESSION PARTNERS 144A		03/09/2018	JP MORGAN SECS INC-FI	04/13/2018	JP MORGAN SECS INC-FI	61,000	61,000	62,906	61,000	0	0	0	0	0	0	1,906	1,906	280	0
922776-AM-7	VENTAS RLY LTD PARTNERSHIP		06/06/2018	WACHOVIA SECURITIES LLC	10/11/2018	ASSET TRANSFER	695,000	694,680	663,654	694,685	0	4	0	4	0	0	(11,031)	(11,031)	4,757	0
92343V-CX-0	VERIZON COMMUNICATIONS INC.		07/09/2018	VARIOUS	08/21/2018	MORGAN STANLEY & CO INC.	1,880,000	1,799,918	1,792,918	1,760,044	0	454	0	454	0	0	32,874	32,874	37,312	15,963
92343V-DS-0	VERIZON COMMUNICATIONS INC.		08/08/2018	MORGAN STANLEY & CO INC.	09/04/2018	RBC DAIN RAUSCHER	475,000	479,213	474,976	479,209	0	(14)	0	(14)	0	0	(4,233)	(4,233)	9,324	7,605
92553P-AT-9	VIACOM INC NEW.		07/09/2018	GOLDMAN SACHS & CO.	10/11/2018	ASSET TRANSFER	750,000	747,330	749,861	747,449	0	119	0	119	0	0	2,412	2,412	19,479	11,510
92826C-AB-8	VISA INC.		03/26/2018	MORGAN STANLEY & CO INC.	04/18/2018	WACHOVIA SECURITIES LLC	1,555,000	1,529,654	1,532,561	1,530,203	0	550	0	550	0	0	2,358	2,358	11,974	9,883
947074-AK-6	WEATHERFORD INTL INC.		08/14/2018	VARIOUS	10/31/2018	MORGAN STANLEY & CO INC.	565,000	453,191	379,963	454,187	0	996	0	996	0	0	(74,224)	(74,224)	22,781	5,286
94707J-AA-5	WEATHERFORD INTL LLC 144A		02/21/2018	DEUTSCHE BANK SECS.	03/21/2018	JP MORGAN SECS INC-FI	300,000	298,020	280,701	298,052	0	32	0	32	0	0	(17,351)	(17,351)	1,893	0
92939U-AA-4	WEC ENERGY GROUP INC.		06/04/2018	JP MORGAN SECS INC-FI	08/24/2018	GOLDMAN SACHS & CO.	805,000	804,670	808,389	804,693	0	23	0	23	0	0	3,696	3,696	6,113	0
94989D-AV-1	WELLS FARGO COML TR 2015-C27		09/05/2018	BANC OF AMERICA SEC LLC	10/11/2018	ASSET TRANSFER	1,700,000	1,678,617	1,657,366	1,679,000	0	383	0	383	0	0	(21,635)	(21,635)	6,026	904
958102-AL-9	WESTERN DIGITAL CORP.		01/12/2018	SUMRIDGE PARTNERS LLC	02/13/2018	TENDERED BACK TO COMPANY	151,000	175,522	176,255	174,645	0	(877)	0	(877)	0	0	1,610	1,610	5,814	4,668
958102-AM-7	WESTERN DIGITAL CORP.		01/30/2018	BANC OF AMERICA SEC LLC	10/26/2018	VARIOUS	420,000	420,000	397,249	420,000	0	0	0	0	0	0	(22,751)	(22,751)	13,280	0
958102-AJ-4	WESTERN DIGITAL CORP 144A		01/12/2018	CHASE SECURITIES INC.	03/01/2018	CALLED @ 108.7260000	141,000	152,696	153,304	151,982	0	(714)	0	(714)	0	0	(10,982)	(10,982)	16,636	3,062
96221T-AE-7	WFRBS COML MTG TR 2014-LC14		08/31/2018	BANC OF AMERICA SEC LLC	11/09/2018	WACHOVIA SECURITIES LLC	2,934,695	3,028,697	2,967,940	3,025,485	0	(3,212)	0	(3,212)	0	0	(57,545)	(57,545)	24,071	1,319
96812T-AC-6	WILDHORSE RESOURCE DEV 144A		04/18/2018	WACHOVIA SECURITIES LLC	09/21/2018	VARIOUS	245,000	249,900	250,079	249,539	0	(539)	0	(539)	0	0	539	539	8,435	3,696
96812T-AB-8	WILDHORSE RESOURCE DEV CORP SR NT		09/21/2018	RECEIVED IN EXCHANGE	10/02/2018	MORGAN STANLEY & CO INC.	210,000	214,685	216,825	214,657	0	(28)	0	(28)	0	0	2,168	2,168	2,527	0
96950F-AJ-3	WILLIAMS PARTNERS L P		11/04/2018	HHS/BLACKROCK CORE BOND	10/11/2018	ASSET TRANSFER	1,930,000	1,946,926	1,868,709	1,944,108	0	(2,818)	0	(2,818)	0	0	(75,399)</			



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
878742-BC-8	TECK RESOURCES LTD 144A	C.	09/13/2018	JP MORGAN CHASE BANK	10/09/2018	JP MORGAN SECS INC-FI	235,000	257,766	255,842	256,989	0	(776)	0	(776)	0	0	(1,147)	(1,147)	7,213	5,882	
87971M-BN-5	TELUS CORP	C.	06/07/2018	RBC DAIN RAUSCHER	08/21/2018	WACHOVIA SECURITIES LLC	505,000	498,738	507,762	498,757	0	19	0	19	0	0	9,005	9,005	4,581	0	
88827A-AA-1	TITAN ACQUISITION LTD 144A	C.	03/16/2018	BANC OF AMERICA SEC LLC	05/29/2018	VARIOUS	295,000	295,000	289,175	295,000	0	0	0	0	0	(5,825)	(5,825)	2,365	0		
89352H-AY-5	TRANSCANADA PIPELINES LTD	C.	05/03/2018	JP MORGAN SECS INC-FI	08/21/2018	MORGAN STANLEY & CO INC	280,000	277,640	289,551	277,650	0	10	0	10	0	0	11,901	11,901	4,019	0	
89352L-AG-5	TRANSCANADA PIPELINES MTN BE	C.	01/31/2018	RBC DAIN RAUSCHER	08/21/2018	FTN FINANCIAL SECURITIES	500,000	661,375	628,530	655,110	0	(6,265)	0	(6,265)	0	0	(26,580)	(26,580)	26,522	5,026	
91911X-AD-7	VALEANT PHARMACEUTICALS INTL 144A	C.	03/27/2018	VARIOUS	07/02/2018	VARIOUS	235,000	234,580	236,728	234,543	0	(37)	0	(37)	0	0	2,072	2,072	3,404	1,714	
91911X-AS-3	VALEANT PHARMACEUTICALS INTL 144A	C.	03/12/2018	CREDIT SUISSE FIRST BOS	07/02/2018	CALLED @ 102.4160000	135,000	132,638	138,262	132,780	0	143	0	143	0	0	2,220	2,220	7,802	1,604	
92912E-AA-1	VPI ESCROW CORP 144A	C.	10/09/2018	VARIOUS	11/27/2018	TENDERED BACK TO COMPANY	655,000	669,006	669,738	667,229	0	(1,777)	0	(1,777)	0	0	2,509	2,509	35,825	15,409	
98462Y-AB-6	YAMANA GOLD INC	D.	07/24/2018	MORGAN STANLEY & CO INC	10/11/2018	ASSET TRANSFER	955,000	953,520	943,818	953,565	0	46	0	46	0	0	(9,747)	(9,747)	11,293	1,444	
30251G-AU-1	144A	C.	01/10/2018	CHASE SECURITIES INC	05/15/2018	UBS WARBURG LLC	54,000	55,215	53,460	55,126	0	(89)	0	(89)	0	0	(1,666)	(1,666)	1,297	406	
67052N-AA-3	NUFARM AUSTRALIA LIMITED 144A	C.	04/19/2018	UBS WARBURG LLC	04/19/2018	VARIOUS	170,000	170,000	170,850	170,000	0	0	0	0	0	0	850	850	0	0	
44962L-AG-2	IHS MARKIT LTD	C.	07/20/2018	VARIOUS	10/11/2018	ASSET TRANSFER	435,000	434,185	432,031	434,218	0	33	0	33	0	0	(2,187)	(2,187)	3,888	29	
92676X-AD-9	VIKING CRUISES LTD 144A	C.	01/29/2018	BANC OF AMERICA SEC LLC	11/14/2018	VARIOUS	305,000	306,525	292,793	306,410	0	(115)	0	(115)	0	0	(13,617)	(13,617)	19,245	6,720	
12550A-AT-3	CIFC FUNDING LTD 144A	C.	09/17/2018	CITIGROUP GLOBAL	10/11/2018	ASSET TRANSFER	2,500,000	2,500,000	2,498,750	2,500,000	0	0	0	0	0	0	(1,250)	(1,250)	3,526	0	
67109W-AJ-7	OZLM XII LTD 2015-12R	C.	09/05/2018	BARCLAYS CAP INC	10/11/2018	ASSET TRANSFER	2,500,000	2,500,000	2,499,720	2,500,000	0	0	0	0	0	0	0	(280)	(280)	5,176	0
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A	C.	08/16/2018	VARIOUS	08/28/2018	GOLDMAN SACHS & CO	117,000	118,013	119,486	118,011	0	(2)	0	(2)	0	0	1,475	1,475	776	383	
09659W-2D-5	BNP PARIBAS 144A	C.	01/02/2018	BNP PARIBAS SEC CORP	10/11/2018	ASSET TRANSFER	645,000	643,845	608,482	643,960	0	114	0	114	0	0	(35,478)	(35,478)	16,448	0	
09659W-2F-0	BNP PARIBAS 144A	C.	08/07/2018	BNP PARIBAS SEC CORP	08/24/2018	BARCLAYS CAP INC	500,000	497,320	498,635	497,330	0	10	0	10	0	0	1,305	1,305	856	0	
22535W-AE-7	CREDIT AGRICOLE SA LONDON 144A	C.	04/17/2018	CALYON SECURITIES	10/11/2018	ASSET TRANSFER	500,000	498,240	488,731	498,395	0	155	0	155	0	0	(9,665)	(9,665)	8,698	0	
25152E-BP-3	DEUTSCHE BK AG N Y BRH	C.	01/17/2018	DEUTSCHE BANK SECS	08/24/2018	DEUTSCHE BANK SECS	1,240,000	1,239,926	1,212,050	1,239,940	0	14	0	14	0	0	(27,890)	(27,890)	23,436	0	
361640-AA-2	GE CAPITAL INTERNATIONAL FDG	D.	06/27/2018	VARIOUS	08/23/2018	VARIOUS	800,000	757,995	776,884	758,234	0	239	0	239	0	0	18,650	18,650	9,720	4,197	
46115H-BC-0	INTESA SANPAOLO S P A 144A	C.	01/05/2018	JP MORGAN SECS INC-FI	02/28/2018	MORGAN STANLEY & CO INC	680,000	678,232	665,516	678,279	0	47	0	47	0	0	(12,763)	(12,763)	3,188	0	
865622-CX-8	SUMITOMO MITSUI BANKING CORP	C.	04/17/2018	PERSHING LLC	10/11/2018	ASSET TRANSFER	265,000	264,809	265,326	265,229	0	420	0	420	0	0	97	97	3,510	139	
86562M-AX-8	SUMITOMO MITSUI FINL GROUP INC	C.	01/09/2018	PERSHING LLC	10/11/2018	ASSET TRANSFER	970,000	970,000	942,198	970,000	0	0	0	0	0	0	(27,802)	(27,802)	22,066	0	
86562M-AY-6	SUMITOMO MITSUI FINL GROUP INC	C.	01/09/2018	PERSHING LLC	02/28/2018	DAIWA SECURITIES AMERICA INC	1,460,000	1,460,000	1,423,427	1,460,000	0	0	0	0	0	0	(36,573)	(36,573)	6,468	0	
00687Y-AA-3	ADIANT GLOBAL HDGS LTD 144A	C.	07/09/2018	VARIOUS	11/07/2018	VARIOUS	700,000	634,500	604,250	636,708	0	2,208	0	2,208	0	0	(32,458)	(32,458)	24,416	12,201	
00507U-AP-6	ACTAVIS FUNDING SCS	C.	04/03/2018	VARIOUS	10/03/2018	BANC OF AMERICA SEC LLC	2,135,000	2,128,276	2,130,645	2,129,970	0	1,694	0	1,694	0	0	674	674	36,117	4,042	
00507U-AT-8	ACTAVIS FUNDING SCS	C.	05/11/2018	RBC DAIN RAUSCHER	06/07/2018	BARCLAYS CAP INC	455,000	438,318	434,370	438,369	0	52	0	52	0	0	(1,999)	(1,999)	4,946	3,450	
03938L-AU-8	ARCELORMITTAL SA LUXEMBOURG	C.	05/30/2018	MORGAN STANLEY & CO INC	07/23/2018	GOLDMAN SACHS & CO	245,000	256,025	254,800	255,454	0	(571)	0	(571)	0	0	(654)	(654)	3,930	3,522	
20914U-AB-2	CONSOLIDATED ENERGY FIN 144A	C.	04/17/2018	MORGAN STANLEY & CO INC	05/01/2018	TENDERED BACK TO COMPANY	650,000	661,250	661,973	658,399	0	(2,851)	0	(2,851)	0	0	3,574	3,574	16,181	8,588	
20914U-AE-6	CONSOLIDATED ENERGY FIN S A	C.	05/03/2018	MORGAN STANLEY & CO INC	10/11/2018	VARIOUS	695,000	695,000	695,475	695,000	0	0	0	0	0	0	475	475	17,796	0	
45827A-AD-5	INTELSAT CONNECT FIN S A 144A	C.	08/02/2018	CREDIT SUISSE FIRST BOS	08/03/2018	MORGAN STANLEY & CO INC	475,000	466,688	475,000	466,692	0	4	0	4	0	0	8,309	8,309	0	0	
45824T-AC-9	Intelsat Jackson Hldg Ltd 61d Sr	C.	06/13/2018	CREDIT SUISSE FIRST BOS	09/12/2018	TENDERED BACK TO COMPANY	115,000	114,569	119,169	114,611	0	42	0	42	0	0	4,558	4,558	0	1,390	
45824T-AG-0	INTELSAT JACKSON HDGS LTD SR NT	C.	01/29/2018	BANK OF NEW YORK	06/13/2018	CREDIT SUISSE FIRST BOS	115,000	98,647	114,784	100,239	0	1,592	0	1,592	0	0	14,545	14,545	6,085	2,875	
26963P-AA-2	EAGLE INTER GLOBAL HDG B 144A	D.	04/20/2018	VARIOUS	11/16/2018	VARIOUS	420,000	420,000	420,104	420,000	0	0	0	0	0	0	104	104	6,125	0	
629470-AN-8	NXP B V / NXP FDG LLC 144A	C.	01/17/2018	FIRST UNION CAPTIAL MKTS	04/02/2018	VARIOUS	200,000	206,900	205,750	205,745	0	(1,155)	0	(1,155)	0	0	(5,745)	(5,745)	12,043	3,929	
67091G-AA-1	OCI N V 144A	C.	04/17/2018	JP MORGAN SECS INC-FI	10/04/2018	JP MORGAN SECS INC-FI	200,000	200,000	207,500	200,000	0	0	0	0	0	0	7,500	7,500	5,999	0	
81725W-AJ-2	SENSATA TECH BV 144A	C.	03/23/2018	VARIOUS	05/23/2018	MORGAN STANLEY & CO INC	260,000	257,400	260,650	257,447	0	47	0	47	0	0	3,203	3,203	8,450	6,356	
85529V-AA-2	144A	C.	09/20/2018	BARCLAYS CAP INC	09/20/2018	VARIOUS	500,000	500,000	507,021	500,000	0	0	0	0	0	0	7,021	7,021	0	0	
88167A-AC-8	TEVA PHARMACEUTICAL FIN	C.	03/07/2018	BARCLAYS CAP INC	05/30/2018	VARIOUS	585,000	585,000	591,728	585,000	0	0	0	0	0	0	6,728	6,728	2,887	0	
P47718-AC-8	GLOBAL BK CORP CVD BK BD	C.	04/06/2018	BANC OF AMERICA SEC LLC	06/21/2018	CITIGROUP GBL MKT INC/SAL	2,655,000	2,681,550	2,572,593	2,680,106	0	(1,444)	0	(1,444)	0	0	(107,514)	(107,514)	80,983	56,419	
80413T-AJ-8	SAUDI ARABIA (KINGDOM OF) 144A	D.	06/26/2018	LLC	08/23/2018	JP MORGAN CHASE BANK	500,000	477,280	500,000	477,327	0	47	0	47	0	0	22,673	22,673	8,819	4,931	
87938W-AA-3	TELEFONICA EMISIONES S A U	C.	02/27/2018	GOLDMAN SACHS & CO	05/02/2018	CREDIT SUISSE FIRST BOS	815,000	815,000	805,114	815,000	0	0	0	0	0	0	(9,886)	(9,886)	6,427	0	
902674-XN-5	UBS AG LONDON BRH 144A	C.	06/20/2018	UBS WARBURG LLC	08/21/2018	PERSHING LLC	215,000	214,088	226,887	214,091	0	2	0	2	0	0	12,797	12,797	1,532	0	
034863-AU-4	ANGLO AMERICAN CAPITAL 144A	C.	03/13/2018	MORGAN STANLEY & CO INC	04/25/2018	RBC DAIN RAUSCHER	710,000	706,777	691,838	706,806	0	30	0	30	0	0	(14,968)	(14,968)	3,728	0	
06738E-AA-3	BARCLAYS PLC	D.	01/23/2018	BANK OF NEW YORK	12/12/2018	CALLED @ 100.0000000	200,000	210,200	200,096	200,096	0	(10,104)	0	(10,104)	0	0	(96)	(96)	16,500	1,833	
06738E-AV-7	BARCLAYS PLC	C.	06/27/2018	BARCLAYS CAP INC	08/21/2018	BARCLAYS CAP INC	600,000	563,406	569,292	563,488	0	82	0	82	0	0	5,804	5,804	18,398	13,943	
6371E2-AA-6	FRESNILLO PLC LONDON	D.	04/06/2018	BANC OF AMERICA SEC LLC	11/28/2018	VARIOUS	1,503,000	1,596,938	1,513,063	1,587,310	0	(9,628)	0	(9,628)	0	0	(74,247)	(74,247)	86,174	33,755	
404280-BH-1	HSBC HDGS PLC	C.	03/23/2018	JP MORGAN CHASE/HSBCSI	07/18/2018	BNP PARIBAS SEC CORP	925,000	913,216	916,092	913,573											



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92857W-BC-3	Vodafone Group PLC New	D	05/16/2018	JP MORGAN SECS INC-FI	09/21/2018	PERSHING LLC	635,000	610,311	613,556	611,967	0	1,656	0	1,656	0	0	1,589	1,589	11,240	4,631
92857W-BM-1	VODAFONE GROUP PLC NEW	C	07/10/2018	VARIOUS	08/21/2018	PERSHING LLC	1,045,000	1,073,526	1,077,416	1,073,481	0	(44)	0	(44)	0	0	3,935	3,935	12,649	5,084
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							241,477,326	240,572,190	238,146,815	240,492,056	0	(80,134)	0	(80,134)	0	0	(2,536,440)	(2,536,440)	4,253,462	1,307,402
Bonds - Hybrid Securities																				
617474-AA-9	MORGAN STANLEY		01/10/2018	MORGAN STANLEY & CO INC.	03/28/2018	MORGAN STANLEY & CO INC.	126,000	131,198	129,308	130,771	0	(427)	0	(427)	0	0	(1,463)	(1,463)	4,992	3,438
4899999 - Bonds - Hybrid Securities							126,000	131,198	129,308	130,771	0	(427)	0	(427)	0	0	(1,463)	(1,463)	4,992	3,438
Bonds - Subtotals - Bank Loans																				
LX1724-74-4	AMAYA HOLDINGS (STARS GROUP)		03/29/2018	PER CLIENTS REQUEST	06/29/2018	PER CLIENTS REQUEST	1,576,793	1,572,851	1,576,793	1,572,851	0	0	0	0	0	0	3,942	3,942	427	0
LX1578-84-3	ATKORE INTERNATIONAL INC TL-B		02/07/2018	PER CLIENTS REQUEST	12/06/2018	PER CLIENTS REQUEST	250,000	252,500	248,295	252,500	0	0	0	0	0	0	(4,205)	(4,205)	8,818	0
LX1710-55-2	EG GROUP TERM LOAN B 1L		02/02/2018	PER CLIENTS REQUEST	02/02/2018	PER CLIENTS REQUEST	2,150,000	2,144,625	2,171,500	2,144,625	0	0	0	0	0	0	26,875	26,875	(13,788)	0
LX1716-83-1	KRONOS ACQUISITION INTERMED (SE1)		02/28/2018	PER CLIENTS REQUEST	09/19/2018	PER CLIENTS REQUEST	593,212	591,728	589,504	591,728	0	0	0	0	0	0	(2,225)	(2,225)	12,843	0
LX1753-56-0	SCHENECTADY INTERNATIONAL GROUP		08/21/2018	PER CLIENTS REQUEST	12/20/2018	PER CLIENTS REQUEST	490,000	470,400	469,500	470,400	0	0	0	0	0	0	(900)	(900)	840	0
LX1758-15-5	STARFRUIT FINCO B.V.		10/05/2018	PER CLIENTS REQUEST	10/05/2018	PER CLIENTS REQUEST	195,000	194,025	195,731	194,025	0	0	0	0	0	0	1,706	1,706	0	0
8299999 - Bonds - Subtotals - Bank Loans							5,255,004	5,226,129	5,251,323	5,226,129	0	0	0	0	0	0	25,194	25,194	9,141	0
8399998 - Bonds - Subtotals - Bonds							1,152,213,542	1,152,273,911	1,149,015,359	1,152,188,909	0	(85,001)	0	(85,001)	0	0	(3,364,749)	(3,364,749)	6,673,313	3,039,705
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
336901-10-3	1ST SOURCE CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	320,000	16,795	16,925	16,795	0	0	0	0	0	0	129	129	77	0
000811-10-8	ACCO BRANDS CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	2,200,000	27,752	26,269	27,752	0	0	0	0	0	0	(1,483)	(1,483)	0	0
012348-10-8	ALBANY INTL CORP		01/22/2018	GOLDMAN SACHS & CO	05/15/2018	MLPFS	210,000	13,140	12,499	13,140	0	0	0	0	0	0	(640)	(640)	36	0
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS		05/08/2018	VARIOUS	05/14/2018	MLPFS	3,750,000	48,782	46,763	48,782	0	0	0	0	0	0	(2,019)	(2,019)	0	0
001744-10-1	AMN HEALTHCARE SERVICES INC COM		05/08/2018	VARIOUS	05/14/2018	MLPFS	240,000	12,964	13,520	12,964	0	0	0	0	0	0	556	556	0	0
046433-10-8	ASTRONICS CORP		05/10/2018	VARIOUS	05/14/2018	MLPFS	600,000	21,803	21,000	21,803	0	0	0	0	0	0	(803)	(803)	0	0
05990K-10-6	BANC OF CALIFORNIA INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	7,730,000	150,290	144,767	150,290	0	0	0	0	0	0	(5,523)	(5,523)	441	0
077454-10-6	BELDON COT INC COM		05/08/2018	VARIOUS	05/15/2018	MLPFS	950,000	66,679	52,953	66,679	0	0	0	0	0	0	(13,726)	(13,726)	31	0
149205-10-6	CATO CORP NEW		05/08/2018	VARIOUS	05/14/2018	MLPFS	700,000	9,614	11,416	9,614	0	0	0	0	0	0	1,802	1,802	116	0
17273K-10-9	CIRCOR INTL INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	390,000	19,106	19,096	19,106	0	0	0	0	0	0	(10)	(10)	0	0
22002T-10-8	CORPORATE OFFICE PPTY TR		05/08/2018	VARIOUS	05/14/2018	MLPFS	5,300,000	140,580	147,353	140,580	0	0	0	0	0	0	6,773	6,773	844	0
221006-10-9	CORVEL CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	280,000	14,208	14,280	14,208	0	0	0	0	0	0	72	72	0	0
126501-10-5	CTS CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	850,000	23,775	26,087	23,775	0	0	0	0	0	0	2,312	2,312	17	0
238337-10-9	DAVE & BUSTERS ENTMT INC		03/19/2018	VARIOUS	05/14/2018	MLPFS	800,000	36,386	32,803	36,386	0	0	0	0	0	0	(3,583)	(3,583)	0	0
247850-10-0	DELTA TIMBER CORP		01/22/2018	GOLDMAN SACHS & CO	02/20/2018	GOLDMAN SACHS & CO	140,000	13,042	13,059	13,042	0	0	0	0	0	0	18	18	0	0
252784-30-1	DIAMONDROCK HOSPITALITY CO		05/08/2018	VARIOUS	05/14/2018	MLPFS	1,500,000	17,469	18,409	17,469	0	0	0	0	0	0	940	940	140	0
253651-10-3	DIEBOLD INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	890,000	13,997	11,566	13,997	0	1,093	0	(1,093)	0	0	(1,338)	(1,338)	29	0
28140H-20-3	EDUCATION RLTY TR INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	2,450,000	80,538	83,534	80,538	0	0	0	0	0	0	2,996	2,996	1,173	0
268856-10-9	ERA GROUP INC		05/08/2018	VARIOUS	05/15/2018	MLPFS	770,000	8,094	9,099	8,094	0	0	0	0	0	0	1,005	1,005	0	0
296315-10-4	ESCO TECHNOLOGIES INC		05/08/2018	VARIOUS	05/15/2018	MLPFS	380,000	22,460	21,067	22,460	0	0	0	0	0	0	(1,393)	(1,393)	18	0
302556-10-3	FCB FINL HLDGS INC		05/08/2018	VARIOUS	05/18/2018	INVESTMENT TECH GROUP INC	270,000	15,309	16,309	15,309	0	0	0	0	0	0	999	999	0	0
FHLBST-CX-0	FHLB ACTIVITY STOCK		09/28/2018	CITIGROUP GLOBAL	11/30/2018	CITIGROUP GLOBAL	93,600,000	9,360,000	9,360,000	9,360,000	0	0	0	0	0	0	0	0	0	0
319383-20-4	FIRST BUSEY CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	830,000	25,771	25,147	25,771	0	0	0	0	0	0	(624)	(624)	120	0
343873-10-5	FLUSHING FINL CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	1,020,000	28,056	26,617	28,056	0	0	0	0	0	0	(1,439)	(1,439)	102	0
346563-10-9	FORRESTER RESH INC		03/19/2018	VARIOUS	05/15/2018	MLPFS	560,000	24,480	23,254	24,480	0	0	0	0	0	0	(1,226)	(1,226)	78	0
349853-10-1	FORWARD AIR CORP		05/08/2018	VARIOUS	05/14/2018	MLPFS	400,000	23,138	22,771	23,138	0	0	0	0	0	0	(367)	(367)	30	0
302941-10-9	FTI CONSULTING INC		01/22/2018	GOLDMAN SACHS & CO	05/14/2018	MLPFS	290,000	12,518	12,518	12,518	0	0	0	0	0	0	4,723	4,723	0	0
361448-10-3	GATX CORP		05/08/2018	BEAR STEARNS & CO INC	05/14/2018	MLPFS	90,000	6,273	6,449	6,273	0	0	0	0	0	0	177	177	0	0
37253A-10-3	GENTHERM INC		05/10/2018	VARIOUS	05/14/2018	MORGAN STANLEY & CO INC	6,350,000	219,026	221,847	219,026	0	0	0	0	0	0	2,822	2,822	0	0
391416-10-4	GREAT WESTN BANCORP INC		05/08/2018	VARIOUS	05/15/2018	MLPFS	920,000	39,595	39,438	39,595	0	0	0	0	0	0	(157)	(157)	228	0
397624-10-7	GREIF INC		05/08/2018	VARIOUS	05/15/2018	MLPFS	610,000	35,617	35,731	35,617	0	0	0	0	0	0	114	114	130	0
405024-10-0	HAEMONETICS CORP		01/22/2018	GOLDMAN SACHS & CO	05/14/2018	MLPFS	120,000	7,820	10,525	7,820	0	0	0	0	0	0	2,705	2,705	0	0
447462-10-2	HURON CONSULTING GROUP INC		03/22/2018	VARIOUS	05/14/2018	MLPFS	400,000	15,551	14,777	15,551	0	0	0	0	0	0	(773)	(773)	0	0
44925C-10-3	ICF INTL INC		05/08/2018	VARIOUS	05/15/2018	MLPFS	290,000	17,280	18,982	17,280	0	0	0	0	0	0	1,702	1,702	29	0
459044-10-3	INTERNATIONAL BANCSHARES CORP		05/08/2018	VARIOUS	05/14/2018	MLPFS	500,000	20,394	21,049	20,394	0	0	0	0	0	0	655	655	96	0
488401-10-0	KEMPER CORP DEL		05/08/2018	VARIOUS	05/14/2018	JP Morgan	940,000	56,144	69,040	56,144	0	0	0	0	0	0	12,895	12,895	236	0
577128-10-1	MATTHEWS INTL CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	500,000	26,106	25,889	26,106	0	0	0	0	0	0	(217)	(217)	99	0
55264U-10-8	MB FINANCIAL INC NEW		05/08/2018	VARIOUS	05/14/2018	MLPFS	850,000	37,699	36,709	37,699	0	0	0	0	0	0	(990)	(990)	103	0
60649T-10-7	MISTRAS GROUP INC		05/08/2018	VARIOUS	05/15/2018	MLPFS	990,000	20,468	18,630	20,468	0	0	0	0	0	0	(1,838)	(1,838)	0	0
624756-10-2	MUELLER INDS INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	1,460,000	44,581	42,610	44,581	0	0	0	0	0	0	(1,971)	(1,971)	74	0

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78413F-10-1	SEACOR MARINE HLDGS INC COM		05/08/2018	VARIOUS	05/15/2018	MLPFS	560,000	10,630	12,431	10,630	0	0	0	0	0	0	1,800	1,800	0	0
81725T-10-0	SENSIENT TECHNOLOGIES CORP		05/08/2018	VARIOUS	05/14/2018	MLPFS	510,000	36,674	34,987	36,674	0	0	0	0	0	0	(1,687)	(1,687)	180	0
83190B-10-1	SMART & FINAL STORES INC		03/19/2018	VARIOUS	05/15/2018	RBC DAIN RAUSCHER	1,780,000	14,336	8,665	14,336	0	0	0	0	0	0	(5,671)	(5,671)	0	0
83413U-10-0	SOLAR CAP LTD		03/19/2018	VARIOUS	05/15/2018	MLPFS	410,000	8,659	8,770	8,659	0	0	0	0	0	0	111	111	104	0
78469C-10-3	SP PLUS CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	380,000	13,926	13,580	13,926	0	0	0	0	0	0	(345)	(345)	0	0
84857L-10-1	SPIRE INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	180,000	12,460	12,741	12,460	0	0	0	0	0	0	281	281	51	0
858155-20-3	STEELCASE INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	1,020,000	14,798	14,027	14,798	0	0	0	0	0	0	(771)	(771)	99	0
866082-10-0	SUMMIT HOTEL PPTYS		05/08/2018	VARIOUS	05/14/2018	MLPFS	1,460,000	21,282	21,590	21,282	0	0	0	0	0	0	309	309	86	0
88362T-10-3	THERMON GROUP HLDGS INC		05/08/2018	VARIOUS	05/15/2018	MLPFS	1,310,000	30,561	30,468	30,561	0	0	0	0	0	0	(93)	(93)	0	0
87265H-10-9	TRI POINTE GROUP INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	1,150,000	20,500	19,592	20,500	0	0	0	0	0	0	(909)	(909)	0	0
896215-20-9	TRIMAS CORP		05/08/2018	VARIOUS	05/15/2018	MLPFS	1,780,000	48,419	48,952	48,419	0	0	0	0	0	0	532	532	0	0
90539J-10-9	UNION BANKSHARES CORP NEW		05/08/2018	VARIOUS	05/14/2018	MLPFS	5,350,000	201,986	215,471	201,986	0	0	0	0	0	0	13,485	13,485	2,031	0
64388N-10-6	HELEN OF TROY CORP LTD		05/08/2018	VARIOUS	05/14/2018	MLPFS	120,000	11,017	11,104	11,017	0	0	0	0	0	0	87	87	0	0
F96221-34-0	VALEO SA ACT		10/04/2018	DEUTSCHE BANK	10/11/2018	VARIOUS	15,032,000	591,957	553,433	591,957	0	0	0	0	0	10	(38,534)	(38,524)	0	0
J31843-10-5	KODI CORP		10/04/2018	DEUTSCHE BANK	11/07/2018	VARIOUS	36,400,000	964,754	783,944	964,754	0	0	0	0	0	7,703	(188,514)	(180,810)	0	0
68124V-10-8	SHIRE PLC		10/04/2018	DEUTSCHE BANK	11/15/2018	VARIOUS	20,621,000	1,229,527	1,229,052	1,229,527	0	0	0	0	0	(8,761)	8,286	(475)	0	0
92932M-10-1	WNS HOLDINGS LTD		05/08/2018	VARIOUS	05/14/2018	MLPFS	790,000	36,525	38,513	36,525	0	0	0	0	0	0	1,988	1,988	0	0
L72967-10-9	ORION ENGINEERED CARBONS S A		05/08/2018	VARIOUS	05/14/2018	MLPFS	1,200,000	33,582	32,932	33,582	0	0	0	0	0	0	(650)	(650)	102	0
L90272-10-2	TENARIS S A		11/14/2018	VARIOUS	12/05/2018	VARIOUS	46,309,000	794,916	572,526	794,916	0	0	0	0	0	(9,353)	(213,038)	(222,391)	6,020	0
Y2106R-11-0	DORIAN LPG LTD		05/08/2018	VARIOUS	05/22/2018	UBS WARBURG LLC	1,340,000	10,098	9,519	10,098	0	0	0	0	0	0	(578)	(578)	0	0
Y7542C-10-6	SCORPIO TANKERS INC		05/08/2018	VARIOUS	05/14/2018	MLPFS	13,590,000	37,614	38,652	27,745	0	0	9,869	(9,869)	0	0	10,907	10,907	112	0
G1510J-10-2	BRITISH AMERICAN TOBACCO PLC		10/04/2018	DEUTSCHE BANK	11/21/2018	VARIOUS	32,975,000	1,494,819	1,212,916	1,494,819	0	0	0	0	0	(14,969)	(266,934)	(281,902)	0	0
G5698W-11-6	LUXFER HLDGS PLC		03/19/2018	VARIOUS	05/15/2018	MLPFS	900,000	13,218	14,340	13,218	0	0	0	0	0	0	1,122	1,122	113	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								17,436,855	16,698,600	17,425,321	0	0	11,535	(11,535)	0	(25,369)	(701,352)	(726,721)	18,398	0
Common Stocks - Mutual Funds																				
316146-60-4	FIDELITY INFLAT PROT BOND FD		08/23/2018	FIDELITY INVESTMENTS	08/23/2018	FIDELITY INVESTMENTS	10,533,020	124,270	121,235	124,270	0	0	0	0	0	0	(3,035)	(3,035)	4,704	0
315911-73-5	FIDELITY INTL INDEX INST		10/11/2018	FIDELITY INVESTMENTS	10/16/2018	FIDELITY INVESTMENTS	212,080	9,102	8,606	9,102	0	0	0	0	0	0	(496)	(496)	4	0
316146-12-5	FIDELITY SALEM STREET TRUST		10/16/2018	FIDELITY INVESTMENTS	10/31/2018	VARIOUS	18,130,520	178,517	175,061	178,517	0	0	0	0	0	0	(3,456)	(3,456)	89	0
315911-71-9	FIDELITY TOTAL MKT INDEX INST		10/11/2018	FIDELITY INVESTMENTS	10/16/2018	FIDELITY INVESTMENTS	965,540	76,391	78,103	76,391	0	0	0	0	0	0	1,712	1,712	178	0
354713-33-1	FRANKLIN STRATEGIC SER		03/15/2018	FIDELITY INVESTMENTS	03/22/2018	FIDELITY INVESTMENTS	1,038,490	43,288	42,256	43,288	0	0	0	0	0	0	(1,032)	(1,032)	0	0
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		03/22/2018	FIDELITY INVESTMENTS	12/21/2018	FIDELITY INVESTMENTS	6,695,610	149,379	150,591	149,379	0	0	0	0	0	0	1,212	1,212	4,489	0
315911-76-8	SPTN 500 INDEX INST		10/11/2018	FIDELITY INVESTMENTS	10/16/2018	FIDELITY INVESTMENTS	5,453,750	525,001	535,886	525,001	0	0	0	0	0	0	10,885	10,885	5,949	0
315911-88-3	SPTN EXT MKT IDX ADV		10/11/2018	FIDELITY INVESTMENTS	10/16/2018	FIDELITY INVESTMENTS	1,687,020	109,422	109,455	109,422	0	0	0	0	0	0	33	33	56	0
316146-36-4	SPTN US BOND IDX IS		10/16/2018	FIDELITY INVESTMENTS	10/31/2018	VARIOUS	8,508,180	95,532	94,355	95,532	0	0	0	0	0	0	(1,177)	(1,177)	1,466	0
9299999 - Common Stocks - Mutual Funds								1,310,901	1,315,548	1,310,901	0	0	0	0	0	0	4,646	4,646	16,934	0
9799998 - Common Stocks - Subtotals - Common Stocks								18,747,757	18,014,147	18,736,222	0	0	11,535	(11,535)	0	(25,369)	(696,706)	(722,075)	35,332	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								18,747,757	18,014,147	18,736,222	0	0	11,535	(11,535)	0	(25,369)	(696,706)	(722,075)	35,332	0
9999999 Totals								1,171,021,667	1,167,029,507	1,170,925,132	0	(85,001)	11,535	(96,536)	0	(25,369)	(4,061,455)	(4,086,824)	6,708,645	3,039,705

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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 - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS NTS			10/25/2018	BANC OF AMERICA SEC LLC	08/15/2019	2,012,559	0	(3,690)	0	0	2,000,000	2,016,250	27,385	0	3.625	2.619	FA	0	14,185
0199999 - Bonds - U.S. Governments - Issuer Obligations						2,012,559	0	(3,690)	0	0	2,000,000	2,016,250	27,385	0	XXX	XXX	XXX	0	14,185
0599999 - Bonds - Subtotals - U.S. Governments						2,012,559	0	(3,690)	0	0	2,000,000	2,016,250	27,385	0	XXX	XXX	XXX	0	14,185
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
ALLY FINL INC			12/20/2018	BANC OF AMERICA SEC LLC	11/18/2019	218,670	0	.45	0	0	220,000	218,625	985	0	3.750	4.507	MN	0	.825
HUGHES SATELLITE SYS CORP SR NT			08/07/2018	BANC OF AMERICA SEC LLC	06/15/2019	175,523	(577)	(1,815)	0	0	174,000	177,915	503	0	6.500	3.841	JD	5,655	1,697
ISTAR INC			08/09/2018	CITIGROUP GBL MKT INC/SAL	07/01/2019	307,663	(490)	(118)	0	0	308,000	308,270	2,700	0	5.000	4.767	JJ	662	630
WELLS FARGO STAGECOACH SWEEP REPO	RA		12/31/2018	WELLS FARGO	12/31/2019	1,455,044	0	0	0	0	1,455,044	1,455,044	0	0	0.000	0.000	MON	715	0
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,956,899	(1,067)	(1,888)	0	0	1,957,044	1,959,854	4,188	0	XXX	XXX	XXX	7,032	3,152
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,956,899	(1,067)	(1,888)	0	0	1,957,044	1,959,854	4,188	0	XXX	XXX	XXX	7,032	3,152
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						3,969,458	(1,067)	(5,579)	0	0	3,957,044	3,976,104	31,573	0	XXX	XXX	XXX	7,032	17,336
8399999 - Bonds - Total Bonds - Subtotals - Bonds						3,969,458	(1,067)	(5,579)	0	0	3,957,044	3,976,104	31,573	0	XXX	XXX	XXX	7,032	17,336
9199999 Totals						3,969,458	(1,067)	(5,579)	0	0	XXX	3,976,104	31,573	0	XXX	XXX	XXX	7,032	17,336



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 DL - Part 1

**NONE**

Schedule DL - Part 2

**NONE**







ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, 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		.0	.0	.0	.0
2. Alaska	AK		.0	.0	.0	.0
3. Arizona	AZ		.0	.0	.0	.0
4. Arkansas	AR		.0	.0	.0	.0
5. California	CA		.0	.0	.0	.0
6. Colorado	CO		.0	.0	.0	.0
7. Connecticut	CT		.0	.0	.0	.0
8. Delaware	DE		.0	.0	.0	.0
9. District of Columbia	DC		.0	.0	.0	.0
10. Florida	FL		.0	.0	.0	.0
11. Georgia	GA		.0	.0	.0	.0
12. Hawaii	HI		.0	.0	.0	.0
13. Idaho	ID		.0	.0	.0	.0
14. Illinois	IL		.0	.0	.0	.0
15. Indiana	IN		.0	.0	.0	.0
16. Iowa	IA		.0	.0	.0	.0
17. Kansas	KS		.0	.0	.0	.0
18. Kentucky	KY		.0	.0	.0	.0
19. Louisiana	LA		.0	.0	.0	.0
20. Maine	ME		.0	.0	.0	.0
21. Maryland	MD		.0	.0	.0	.0
22. Massachusetts	MA		.0	.0	.0	.0
23. Michigan	MI		.0	.0	.0	.0
24. Minnesota	MN		.0	.0	.0	.0
25. Mississippi	MS		.0	.0	.0	.0
26. Missouri	MO		.0	.0	.0	.0
27. Montana	MT		.0	.0	.0	.0
28. Nebraska	NE		.0	.0	.0	.0
29. Nevada	NV		.0	.0	.0	.0
30. New Hampshire	NH		.0	.0	.0	.0
31. New Jersey	NJ		.0	.0	.0	.0
32. New Mexico	NM		.0	.0	.0	.0
33. New York	NY		.0	.0	.0	.0
34. North Carolina	NC		.0	.0	.0	.0
35. North Dakota	ND		.0	.0	.0	.0
36. Ohio	OH		.0	.0	.0	.0
37. Oklahoma	OK		.0	.0	.0	.0
38. Oregon	OR		.0	.0	.0	.0
39. Pennsylvania	PA		.0	.0	.0	.0
40. Rhode Island	RI		.0	.0	.0	.0
41. South Carolina	SC		.0	.0	.0	.0
42. South Dakota	SD		.0	.0	.0	.0
43. Tennessee	TN		.0	.0	.0	.0
44. Texas	TX		.0	.0	.0	.0
45. Utah	UT		.0	.0	.0	.0
46. Vermont	VT		.0	.0	.0	.0
47. Virginia	VA		.0	.0	.0	.0
48. Washington	WA		.0	.0	.0	.0
49. West Virginia	WV		.0	.0	.0	.0
50. Wisconsin	WI		.0	.0	.0	.0
51. Wyoming	WY		.0	.0	.0	.0
52. American Samoa	AS		.0	.0	.0	.0
53. Guam	GU		.0	.0	.0	.0
54. Puerto Rico	PR		.0	.0	.0	.0
55. US Virgin Islands	VI		.0	.0	.0	.0
56. Northern Mariana Islands	MP		.0	.0	.0	.0
57. Canada	CAN		.0	.0	.0	.0
58. Aggregate Other Alien	OT	XXX	.0	.0	.0	.0
59. Total	XXX	XXX	0	0	0	0
<b>DETAILS OF WRITE-INS</b>						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	.0	.0	.0	.0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

NONE



# ALPHABETICAL INDEX

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**ANNUAL STATEMENT**  
**FOR THE YEAR ENDING DECEMBER 31, 2018**  
 OF THE CONDITION AND AFFAIRS OF THE

**Horizon Healthcare Services, Inc.**

(Name)

NAIC Group Code 1202 (Current Period) , 1202 (Prior Period) NAIC Company Code 55069 Employer's ID Number 22-0999690

Organized under the Laws of New Jersey State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 12/07/1932 Commenced Business 12/07/1932

Statutory Home Office 3 Penn Plaaz East Ste PP-15D (Street and Number) , Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)  
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5607 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaaz East Ste PP-15D (Street and Number or P.O. Box) , Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)  
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5607 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Thomas D Protentis (Name) , 973-466-5607 (Area Code) (Telephone Number) (Extension)  
thomas\_protentis@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

**OFFICERS**

Name	Title	Name	Title
<u>Kevin Patrick Conlin</u>	<u>Chairman/CEO/President</u>	<u>Linda Anne Willett</u>	<u>Senior Vice President/Secretary</u>
<u>Douglas Richard Simpson #</u>	<u>Senior Vice President/CFO</u>		

**OTHER OFFICERS**

<u>Mark Leon Barnard</u>	<u>Executive Vice President</u>	<u>Douglas Eaton Blackwell</u>	<u>Senior Vice President/CIO</u>
<u>Margaret Mary Coons</u>	<u>Senior Vice President</u>	<u>William Delano Georges #</u>	<u>Senior Vice President/Chief Strategy Officer</u>
<u>Allen James Karp</u>	<u>Executive Vice President</u>	<u>Christopher Michael Lepre</u>	<u>Executive Vice President</u>
<u>David Robert Huber</u>	<u>Senior Vice President</u>		

**DIRECTORS OR TRUSTEES**

<u>Kevin Patrick Conlin</u>	<u>John Joyce Ballantyne</u>	<u>Michele Ann Brown</u>	<u>Lawrence Robert Codey</u>
<u>Aristides William Georgantas</u>	<u>Michelle Ann Gouridine #</u>	<u>Todd Curtis Brown</u>	<u>Joseph James Roberts</u>
<u>Leonard Gary Feld M.D.</u>	<u>Joseph Mansour Kyrillos Jr.</u>	<u>Joanne Pace</u>	<u>Carlos Arturo Medina</u>
<u>Joseph Manuel Muniz</u>	<u>Leonard Smith Coleman</u>	<u>Laurence Michael Downes #</u>	<u>Brian Michael Kinkead #</u>

State of New Jersey

**SS**

County of Essex

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.

Kevin Patrick Conlin  
Chairman/CEO/President

Linda Anne Willett  
Senior Vice President/Secretary

Douglas Richard Simpson  
Senior Vice President/CFO

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 \_\_\_\_\_







**EXHIBIT 3A – ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED**

Type of Health Care Receivables	Health Care Receivables Collected During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Claims Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year	Health Care Receivables in Prior Years (Columns 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables .....	76,600,999	0	0	90,782,999	76,600,999	76,600,999
2. Claim overpayment receivables .....	36,458,690	0	371,733	36,801,602	36,830,423	36,830,423
3. Loans and advances to providers .....	906,867	0	7,530,616	0	8,437,483	8,437,483
4. Capitation arrangement receivables .....	0	0	0	0	0	0
5. Risk sharing receivables .....	10,489,332	0	0	7,124,098	10,489,332	10,489,332
6. Other health care receivables .....	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	124,455,888	0	7,902,349	134,708,699	132,358,237	132,358,237

Note that the accrued amounts in columns 3, 4 and 6 are the total health care receivables, not just the admitted portion.















**EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED**

Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1. Administrative furniture and equipment .....	74,160,912	0	66,270,382	7,890,530	7,890,530	0
2. Medical furniture, equipment and fixtures .....	0	0	0	0	0	0
3. Pharmaceuticals and surgical supplies .....	0	0	0	0	0	0
4. Durable medical equipment .....	0	0	0	0	0	0
5. Other property and equipment	1,392,424	177,333,133	52,076,631	126,648,926	126,648,926	0
6. Total	75,553,336	177,333,133	118,347,013	134,539,456	134,539,456	0



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare Services, Inc.

2.

(LOCATION)

NAIC Group Code	1202	BUSINESS IN THE STATE OF New Jersey		DURING THE YEAR 2018						NAIC Company Code	55069
	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other	
		2 Individual	3 Group								
Total Members at end of:											
1. Prior Year .....	1,371,189	229,494	596,486	0	0	418,587	126,622	0	0	0	
2. First Quarter .....	1,324,789	204,304	586,943	0	0	407,859	125,683	0	0	0	
3. Second Quarter .....	1,312,095	195,309	587,058	0	0	404,567	125,161	0	0	0	
4. Third Quarter .....	1,269,326	187,311	565,631	0	0	391,854	124,530	0	0	0	
5. Current Year	1,256,354	180,012	565,031	0	0	386,753	124,558	0	0	0	
6. Current Year Member Months	15,570,280	2,345,116	6,928,844	0	0	4,797,202	1,499,118	0	0	0	
Total Member Ambulatory Encounters for Year:											
7. Physician .....	12,657,634	2,586,256	8,069,379	0	0	0	2,001,999	0	0	0	
8. Non-Physician .....	10,590,320	1,431,891	5,986,071	0	0	324,532	2,847,826	0	0	0	
9. Total	23,247,954	4,018,147	14,055,450	0	0	324,532	4,849,825	0	0	0	
10. Hospital Patient Days Incurred	167,411	9,394	103,434	0	0	0	54,583	0	0	0	
11. Number of Inpatient Admissions	30,600	1,429	22,727	0	0	0	6,444	0	0	0	
12. Health Premiums Written (b) .....	6,542,702,785	1,439,076,657	4,109,012,775	0	0	133,949,836	840,000,799	0	0	20,662,718	
13. Life Premiums Direct .....	0	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written .....	0	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned .....	6,390,338,638	1,344,351,010	4,051,928,003	0	0	133,700,271	839,696,636	0	0	20,662,718	
16. Property/Casualty Premiums Earned .....	0	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services .....	5,467,323,078	1,119,183,499	3,457,582,557	0	0	96,275,518	779,634,843	0	0	14,646,661	
18. Amount Incurred for Provision of Health Care Services	5,416,028,755	1,102,634,344	3,418,902,739	0	0	95,699,518	782,770,493	0	0	16,021,661	

(a) For health business: number of persons insured under PPO managed care products 649,474 and number of persons insured under indemnity only products 3,336

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 0

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare Services, Inc.

2.

(LOCATION)

NAIC Group Code	1202	BUSINESS IN THE STATE OF Consolidated		DURING THE YEAR 2018						NAIC Company Code	55069
	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other	
Total Members at end of:											
1. Prior Year	1,371,189	229,494	596,486	0	0	418,587	126,622	0	0	0	
2. First Quarter	1,324,789	204,304	586,943	0	0	407,859	125,683	0	0	0	
3. Second Quarter	1,312,095	195,309	587,058	0	0	404,567	125,161	0	0	0	
4. Third Quarter	1,269,326	187,311	565,631	0	0	391,854	124,530	0	0	0	
5. Current Year	1,256,354	180,012	565,031	0	0	386,753	124,558	0	0	0	
6. Current Year Member Months	15,570,280	2,345,116	6,928,844	0	0	4,797,202	1,499,118	0	0	0	
Total Member Ambulatory Encounters for Year:											
7. Physician	12,657,634	2,586,256	8,069,379	0	0	0	2,001,999	0	0	0	
8. Non-Physician	10,590,320	1,431,891	5,986,071	0	0	324,532	2,847,826	0	0	0	
9. Total	23,247,954	4,018,147	14,055,450	0	0	324,532	4,849,825	0	0	0	
10. Hospital Patient Days Incurred	167,411	9,394	103,434	0	0	0	54,583	0	0	0	
11. Number of Inpatient Admissions	30,600	1,429	22,727	0	0	0	6,444	0	0	0	
12. Health Premiums Written (b)	6,542,702,785	1,439,076,657	4,109,012,775	0	0	133,949,836	840,000,799	0	0	20,662,718	
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0	
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0	
15. Health Premiums Earned	6,390,338,638	1,344,351,010	4,051,928,003	0	0	133,700,271	839,696,636	0	0	20,662,718	
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0	
17. Amount Paid for Provision of Health Care Services	5,467,323,078	1,119,183,499	3,457,582,557	0	0	96,275,518	779,634,843	0	0	14,646,661	
18. Amount Incurred for Provision of Health Care Services	5,416,028,755	1,102,634,344	3,418,902,739	0	0	95,699,518	782,770,493	0	0	16,021,661	

(a) For health business: number of persons insured under PPO managed care products 649,474 and number of persons insured under indemnity only products 3,336

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 0

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
Affiliates - U.S. Other												
14690	46-1362174	10/01/2015	HORIZON INS CO	NJ	QA/I	MS	239,240,978	10,308,840	0	23,111,090	0	0
14690	46-1362174	10/01/2015	HORIZON INS CO	NJ	QA/I	MD	34,126,307	354	0	383,400	0	0
14690	46-1362174	10/01/2015	HORIZON INS CO	NJ	QA/I	MR	929,913,837	4,020	0	85,388,580	0	0
95529	22-2651245	01/01/2017	HORIZON HLTHCARE OF NJ INC	NJ	QA/I	MC	4,673,106,571	1,798,889	0	336,165,995	0	0
95529	22-2651245	01/01/2017	HORIZON HLTHCARE OF NJ INC	NJ	QA/I	MR	157,350,657	2,170,223	0	10,643,796	0	0
95529	22-2651245	01/01/2017	HORIZON HLTHCARE OF NJ INC	NJ	QA/I	CML	21,329,632	101,939	0	2,527,929	0	0
0299999 - Total Affiliates - U.S. Other							6,055,067,982	14,384,265	0	458,220,790	0	0
0399999 - Total Affiliates - U.S. - Total							6,055,067,982	14,384,265	0	458,220,790	0	0
0799999 - Affiliates - Total Affiliates							6,055,067,982	14,384,265	0	458,220,790	0	0
1199999 - Total U.S. (Sum of 0399999 and 0899999)							6,055,067,982	14,384,265	0	458,220,790	0	0
9999999 Totals							6,055,067,982	14,384,265	0	458,220,790	0	0





Schedule S - Part 3 - Section 2

**NONE**

Schedule S - Part 4

**NONE**

Schedule S - Part 5

**NONE**



**SCHEDULE S – PART 6**

Five-Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1 2018	2 2017	3 2016	4 2015	5 2014
<b>A. OPERATIONS ITEMS</b>					
1. Premiums.....	0	0	5,736	7,777	6,826
2. Title XVIII-Medicare.....	0	0	0	0	0
3. Title XIX-Medicaid.....	0	0	0	0	0
4. Commissions and reinsurance expense allowance.....	0	0	0	0	0
5. Total hospital and medical expenses.....	0	0	0	0	0
<b>B. BALANCE SHEET ITEMS</b>					
6. Premiums receivable.....	0	0	0	0	0
7. Claims payable.....	0	0	0	0	0
8. Reinsurance recoverable on paid losses.....	242	8,464	59,990	66,470	56,700
9. Experience rating refunds due or unpaid.....	0	0	0	0	0
10. Commissions and reinsurance expense allowances due.....	0	0	0	0	0
11. Unauthorized reinsurance offset.....	0	0	0	0	0
12. Offset for reinsurance with Certified Reinsurers.....	0	0	0	0	0
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
13. Funds deposited by and withheld from (F).....	0	0	0	0	0
14. Letters of credit (L).....	0	0	0	0	0
15. Trust agreements (T).....	0	0	0	0	0
16. Other (O).....	0	0	0	0	0
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
17. Multiple Beneficiary Trust.....	0	0	0	0	0
18. Funds deposited by and withheld from (F).....	0	0	0	0	0
19. Letters of credit (L).....	0	0	0	0	0
20. Trust agreements (T).....	0	0	0	0	0
21. Other (O).....	0	0	0	0	0

**SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1	2	3
	As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12).....	3,488,441,858	0	3,488,441,858
2. Accident and health premiums due and unpaid (Line 15).....	281,558,197	0	281,558,197
3. Amounts recoverable from reinsurers (Line 16.1).....	241,753	0	241,753
4. Net credit for ceded reinsurance.....	xxx	241,753	241,753
5. All other admitted assets (Balance).....	1,757,553,313		1,757,553,313
6. Total assets (Line 28)	5,527,795,121	241,753	5,528,036,874
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
7. Claims unpaid (Line 1).....	933,496,444	0	933,496,444
8. Accrued medical incentive pool and bonus payments (Line 2).....	0	0	0
9. Premiums received in advance (Line 8).....	85,190,182	0	85,190,182
10. Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount).....	0	0	0
11. Reinsurance in unauthorized companies (Line 20 minus inset amount).....	0	0	0
12. Reinsurance with Certified Reinsurers (Line 20 inset amount).....	0	0	0
13. Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount).....	0	0	0
14. All other liabilities (Balance).....	1,523,847,133	0	1,523,847,133
15. Total liabilities (Line 24).....	2,542,533,759	0	2,542,533,759
16. Total capital and surplus (Line 33).....	2,985,261,367	xxx	2,985,261,367
17. Total liabilities, capital and surplus (Line 34)	5,527,795,126	0	5,527,795,126
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
18. Claims unpaid.....	0		
19. Accrued medical incentive pool.....	0		
20. Premiums received in advance.....	0		
21. Reinsurance recoverable on paid losses.....	241,753		
22. Other ceded reinsurance recoverables.....	0		
23. Total ceded reinsurance recoverables.....	241,753		
24. Premiums receivable.....	0		
25. Funds held under reinsurance treaties with authorized and unauthorized reinsurers.....	0		
26. Unauthorized reinsurance.....	0		
27. Reinsurance with Certified Reinsurers.....	0		
28. Funds held under reinsurance treaties with Certified Reinsurers.....	0		
29. Other ceded reinsurance payables/offsets.....	0		
30. Total ceded reinsurance payables/offsets.....	0		
31. Total net credit for ceded reinsurance.....	241,753		



**SCHEDULE T – PART 2  
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN**

Allocated By States and Territories

States, Etc.		Direct Business Only					Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1. Alabama	AL						0
2. Alaska	AK						0
3. Arizona	AZ						0
4. Arkansas	AR						0
5. California	CA						0
6. Colorado	CO						0
7. Connecticut	CT						0
8. Delaware	DE						0
9. District of Columbia	DC						0
10. Florida	FL						0
11. Georgia	GA						0
12. Hawaii	HI						0
13. Idaho	ID						0
14. Illinois	IL						0
15. Indiana	IN						0
16. Iowa	IA						0
17. Kansas	KS						0
18. Kentucky	KY						0
19. Louisiana	LA						0
20. Maine	ME						0
21. Maryland	MD						0
22. Massachusetts	MA						0
23. Michigan	MI						0
24. Minnesota	MN						0
25. Mississippi	MS						0
26. Missouri	MO						0
27. Montana	MT						0
28. Nebraska	NE						0
29. Nevada	NV						0
30. New Hampshire	NH						0
31. New Jersey	NJ						0
32. New Mexico	NM						0
33. New York	NY						0
34. North Carolina	NC						0
35. North Dakota	ND						0
36. Ohio	OH						0
37. Oklahoma	OK						0
38. Oregon	OR						0
39. Pennsylvania	PA						0
40. Rhode Island	RI						0
41. South Carolina	SC						0
42. South Dakota	SD						0
43. Tennessee	TN						0
44. Texas	TX						0
45. Utah	UT						0
46. Vermont	VT						0
47. Virginia	VA						0
48. Washington	WA						0
49. West Virginia	WV						0
50. Wisconsin	WI						0
51. Wyoming	WY						0
52. American Samoa	AS						0
53. Guam	GU						0
54. Puerto Rico	PR						0
55. US Virgin Islands	VI						0
56. Northern Mariana Islands	MP						0
57. Canada	CAN						0
58. Aggregate Other Alien	OT						0
59. Totals		0	0	0	0	0	0

NONE

**SCHEDULE Y**  
**PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
01202	BCBS of NJ Group	55069	22-0999690				Horizon Healthacre Services, Inc	NJ				0.0			0
01202	BCBS of NJ Group	00000	22-2561496				Horizon Healthcare Plan Holding Company, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	22-3346524				Horizon Casualty Services, Inc	NJ	NIA	Horizon Healthcare Plan Holding Company	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	11146	22-3331515				Horizon Healthcare Dental, Inc	NJ	JA	Horizon Healthcare Plan Holding Company	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	95529	22-2651245				Horizon Healthcare of New Jersey, Inc	NJ	JA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	13-4290405				Enterprise Property Holdings, LLC	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	27-1179993				Three Penn Plaza Property Holdings Urban Renewal, LLC	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	14690	46-1362174				Horizon Insurance Company	NJ	JA	Horizon Healthcare Plan Holding Company, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	46-2605607				Multistate Professional Services, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	20-0522405				Horizon Charitable Foundation, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
01202	BCBS of NJ Group	00000	47-4428396				Multistate Investment Services, Inc	NJ	NIA	Horizon Healthcare Services, Inc	Ownership	100.0	Horizon Healthcare Services, Inc		0
												0.0			0
												0.0			0

41

Asterisk	Explanation





## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

### MARCH FILING

	<u>Responses</u>
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	.....YES.....
2. Will an actuarial opinion be filed by March 1?	.....YES.....
3. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	.....YES.....
4. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	.....YES.....

### APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?	.....YES.....
6. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	.....YES.....
7. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	.....YES.....

### JUNE FILING

8. Will an audited financial report be filed by June 1?	.....YES.....
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	.....YES.....

### AUGUST FILING

10. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	.....YES.....
---	---------------

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

### MARCH FILING

11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	.....NO.....
12. Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	.....NO.....
13. Will the Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	.....NO.....
14. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	.....NO.....
15. Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	.....NO.....
16. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	.....NO.....
17. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	.....SEE EXPLANATION.....
18. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	.....SEE EXPLANATION.....
19. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed with electronically with the NAIC by March 1?	.....SEE EXPLANATION.....

### APRIL FILING

20. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	.....NO.....
21. Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	.....NO.....
22. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	.....YES.....
23. Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	.....YES.....
24. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	.....YES.....
25. Will the Adjustment to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	.....YES.....

### AUGUST FILING

26. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	.....YES.....
--	---------------

#### Explanation:

11. Business not written
12. Business not written
13. Business not written
14. Business not written
15. Business not written
16. Business not written
17. N/A, no request for relief.
18. N/A, no request for relief.
19. N/A, no request for relief.



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20. Business not written

21. Business not written

Bar code:

11.   
5 5 0 6 9 2 0 1 8 3 6 0 5 9 0 0 0

12.   
5 5 0 6 9 2 0 1 8 2 0 5 0 0 0 0 0

13.   
5 5 0 6 9 2 0 1 8 4 2 0 0 0 0 0 0

14.   
5 5 0 6 9 2 0 1 8 3 7 1 0 0 0 0 0

15.   
5 5 0 6 9 2 0 1 8 3 7 0 0 0 0 0 0

16.   
5 5 0 6 9 2 0 1 8 3 6 5 0 0 0 0 0

20.   
5 5 0 6 9 2 0 1 8 3 0 6 0 0 0 0 0

21.   
5 5 0 6 9 2 0 1 8 2 1 1 5 9 0 0 0

**OVERFLOW PAGE FOR WRITE-INS**

M002 Additional Aggregate Lines for Page 02 Line 25.

\*ASSETS - Assets

	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 – 2)	Net Admitted Assets
2504. ACA Risk Adjustment Receivable.....	81,030,577	0	81,030,577	41,118,405
2505. ....			0	0
2506. ....			0	0
2597. Summary of remaining write-ins for Line 25 from Page 2	81,030,577	0	81,030,577	41,118,405

M015 Additional Aggregate Lines for Page 15 Line 9.

\*EXNETINVT - Exhibit of Net Investment Income

	1	2
	Collected During Year	Earned During Year
0904. Miscellaneous adjustment.....		1,353
0905. ....		
0906. ....		
0907. ....		
0997. Summary of remaining write-ins for Line 9 from page 15	0	1,353



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**Horizon Healthcare Services, Inc.**

**Statement of Actuarial Opinion**

Table of Key Indicators-appropriate boxes are indicated with an "x"

This opinion is	X	Unqualified	Qualified	Adverse	Inconclusive
Identification Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Scope Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Reliance Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Opinion Section	X	Prescribed wording only	Prescribed wording only with Additional wording	Revised wording	
Relevant Comments		Revised wording-the Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice.			

I, Gary H. Lin, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), and a member of the American Academy of Actuaries. I was appointed on August 09, 2011 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2018:

A. Claims unpaid (page 3, line 1);	\$ 933,496,444
B. Accrued medical incentive pool and bonus payments (page 3, line 2);	\$ 3,208,730
C. Unpaid claims adjustment expenses (page 3, line 3);	\$ 7,713,525
D. Aggregate health policy reserves (page 3, line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	\$ 173,172,314
E. Aggregate life policy reserves (page 3, line 5);	\$ 0
F. Property/casualty unearned premium reserves (page 3, line 6);	\$ 0
G. Aggregate health claim reserves (page 3, line 7);	\$ 0
H. Any other loss reserves, actuarial liabilities or related items presented as liabilities in the annual statement; and	Not Applicable
I. Specified actuarial items presented as assets in the annual statements.	Not Applicable

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary. I also reconciled the underlying basic liability records to the Underwriting and Investment Exhibit, Part 2B of the company's current annual statement.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

- A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;
- B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;
- C. Meet the requirements of the Insurance Laws and regulations of the state of New Jersey and are at least as great as the minimum aggregate amounts required by any state;
- D. Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;
- E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year end; and
- F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

This opinion has been prepared solely for the Board and management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association.



Gary H. Lin, FSA, MAAA  
Vice President and Chief Actuary  
c/o Horizon Healthcare Services, Inc.  
3 Penn Plaza, Newark, NJ 07105  
973-466-5900  
February 28, 2019





SUPPLEMENT FOR THE YEAR 2018 OF THE Horizon Healthcare Services, Inc.

**SUPPLEMENTAL COMPENSATION EXHIBIT**

For the Year Ended December 31, 2018

(To Be Filed by March 1)

**PART 1 - INTERROGATORIES**

1. Is the reporting insurer a member of a group of insurers or other holding company system? Yes  No   
If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group: Yes ; or 2) allocation to each insurer: Yes .
2. Did any person while an officer, director, or trustee of the reporting entity, receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity? Yes  No
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement? Yes  No

**PART 2 - OFFICERS AND EMPLOYEES COMPENSATION**

1 Name and Principal Position	2 Year	3 Salary	4 Bonus	5 Stock Awards	6 Option Awards	7 Sign-on Payments	8 Severance Payments	9 All Other Compensation	10 Totals
<b>Current:</b>									
1. Kevin P. Conlin, Principal Executive Officer	2018	994,838	2,317,707					108,476	3,421,021
	2017	860,961	1,944,584					85,715	2,891,260
	2016	715,808	1,593,381					67,776	2,376,965
<b>Current:</b>									
2. Douglas R. Simpson, Principal Financial Officer (effective 11/19/18)	2018	46,154							46,154
	2017								0
	2016								0
3. David R. Huber, Principal Financial Officer	2018	505,519	1,047,887					101,122	1,654,528
	2017	484,885	977,822					83,552	1,546,259
	2016	481,671	822,503					78,683	1,382,857
4. Christopher W. Lepre, Executive Vice President	2018	584,960	1,447,041					139,956	2,171,957
	2017	583,627	1,282,949					123,488	1,990,064
	2016	550,890	1,060,813					107,990	1,719,693
5. Mark L. Barnard, Executive Vice President	2018	501,596	1,202,508					156,907	1,861,011
	2017	498,750	1,058,474					133,107	1,690,331
	2016	454,394	916,439					111,788	1,482,621
6. Allen J. Karp, Executive Vice President	2018	473,435	1,192,771					125,528	1,791,734
	2017	468,558	1,097,934					126,353	1,692,845
	2016	445,000	1,068,000					125,905	1,638,905
7. Linda A. Willett, Senior Vice President, Secretary	2018	542,554	1,150,421					38,984	1,731,959
	2017	520,627	1,043,157					36,382	1,600,166
	2016	500,632	921,355					35,295	1,457,282
8. Erhardt H. Preitauer, Senior Vice President	2018	166,807	1,298,215					13,222	1,478,244
	2017	527,750	1,139,872					35,570	1,703,192
	2016	498,024	1,015,986					33,426	1,547,436
9. Margaret W. Coons, Senior Vice President	2018	463,154	732,821					156,825	1,352,800
	2017								0
	2016								0
10. Douglas E. Blackwell, Senior Vice President, Chief Information Officer	2018	457,007	730,799					27,079	1,214,885
	2017								0
	2016								0
11. William J. Castner, Senior Vice President	2018	212,100	884,411					19,950	1,116,461
	2017	545,988	858,774					34,921	1,439,683
	2016	520,000	832,000					33,091	1,385,091

**PART 3 - DIRECTOR COMPENSATION**

1 Name and Principal Position or Occupation and Company (if Outside Director)	2 Paid or Deferred for Services as Director				6 All Other Compensation Paid or Deferred	7 Totals
	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other		
Todd C. Brown	150,000					150,000
Lawrence R. Coday	130,000					130,000
Leonard S. Coleman	111,000					111,000
Laurence W. Downes	96,800					96,800
Leonard G. Feld	103,000					103,000
Aristides W. Georgantas	124,000					124,000
Vincent J. Giblin	124,000					124,000
Michelle A. Gourdine	54,000					54,000
Brian M. Kinkead	89,000					89,000
Carlos Medina	104,800					104,800
Joanne Pace	130,000					130,000
John Ballantyne	77,000					77,000
Michelle A. Brown	77,000					77,000
Joseph W. Kyriillos Jr	77,000					77,000
Joseph Muniz	77,000					77,000
Joseph J. Roberts	77,000					77,000
						0
						0

**PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS**

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

Douglas R. Simpson started 11/19/18 as Principal Financial Officer and at the same time David R. Huber became SVP-Special Projects and termed 12/31/2018. Erhardt H. Preitauer termed 4/11/18. William J. Castner termed 5/7/18.